# 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 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

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

OMB Nos. 1210-0110
1210-0089

**2013**

**This Form is Open to Public Inspection**

## Part I Annual Report Identification Information

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

**A** This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

**B** This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

**C** If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

**D** Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

## Part II Basic Plan Information—enter all requested information

**1a** Name of plan
SPRINT RETIREMENT PENSION PLAN

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 01/01/1966

**2a** Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan)

SPRINT COMMUNICATIONS, INC.

MAILSTOP KSOPHL0312-3A676
6500 SPRINT PARKWAY
OVERLAND PARK, KS 66251

**2b** Employer Identification Number (EIN)
48-0457967

**2c** Sponsor's telephone number
913-762-6547

**2d** Business code (see instructions)
517000

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

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

| | | | |
|---|---|---|---|
| **SIGN HERE** | Filed with authorized/valid electronic signature. | 06/30/2015 | MARK P. HERMAN |
| | **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 |

Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)

Preparer's telephone number (optional)

**3a** Plan administrator's name and address ☐ Same as Plan Sponsor Name ☐ Same as Plan Sponsor Address

MARK P. HERMAN KSOPHL0312-3A676

6500 SPRINT PARKWAY
OVERLAND PARK, KS 66251

**3b** Administrator's EIN
38-3738794

**3c** Administrator's telephone number
913-762-6547

**4** If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

**a** Sponsor's name
SPRINT NEXTEL CORPORATION

**4b** EIN
48-0457967

**4c** PN
001

| | | |
|---|---|---|
| **5** Total number of participants at the beginning of the plan year | **5** | 51325 |
| **6** Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**). | | |
| **a** Active participants | **6a** | 10934 |
| **b** Retired or separated participants receiving benefits | **6b** | 7749 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 15119 |
| **d** Subtotal. Add lines **6a**, **6b**, and **6c** | **6d** | 33802 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits | **6e** | 833 |
| **f** Total. Add lines **6d** and **6e** | **6f** | 34635 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | |
| **h** Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 7 |
| **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

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

**9a** Plan funding arrangement (check all that apply)

| | | |
|---|---|---|
| **(1)** | ☐ | Insurance |
| **(2)** | ☐ | Code section 412(e)(3) insurance contracts |
| **(3)** | ☒ | Trust |
| **(4)** | ☐ | General assets of the sponsor |

**9b** Plan benefit arrangement (check all that apply)

| | | |
|---|---|---|
| **(1)** | ☐ | Insurance |
| **(2)** | ☐ | Code section 412(e)(3) insurance contracts |
| **(3)** | ☒ | Trust |
| **(4)** | ☐ | General assets of the sponsor |

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

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

**b General Schedules**

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

# 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

**2013**

**This Form is Open to Public Inspection**

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

▶ **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
SPRINT RETIREMENT PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
SPRINT COMMUNICATIONS, INC.

**D** Employer Identification Number (EIN)
48-0457967

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 12 Day 01 Year 2013

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 1844005722 |
| **b** Actuarial value | **2b** | 1705927028 |

**3** Funding target/participant count breakdown:

| | | (1) Number of participants | (2) Funding Target |
|---|---|---|---|
| **a** For retired participants and beneficiaries receiving payment | **3a** | 7670 | 580052827 |
| **b** For terminated vested participants | **3b** | 31261 | 780132942 |
| **c** For active participants: | | | |
| **(1)** Non-vested benefits | **3c(1)** | | 11944593 |
| **(2)** Vested benefits | **3c(2)** | | 319352271 |
| **(3)** Total active | **3c(3)** | 12065 | 331296864 |
| **d** Total | **3d** | 50996 | 1691482633 |

**4** If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

| | | |
|---|---|---|
| **a** Funding target disregarding prescribed at-risk assumptions | **4a** | |
| **b** Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | **4b** | |
| **5** Effective interest rate | **5** | 6.82 % |
| **6** Target normal cost | **6** | 10200000 |

**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**

Signature of actuary

06/26/2015
Date

DENISE I PATTERSON
Type or print name of actuary

14-04167
Most recent enrollment number

TOWERS WATSON DELAWARE INC.
Firm name

312-525-2500
Telephone number (including area code)

191 N. WACKER DR, SUITE 2100
CHICAGO, IL 60606
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 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) | 0 | 12959850 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 12959850 |
| 9 | Amount remaining (line 7 minus line 8) | 0 | 0 |
| 10 | Interest on line 9 using prior year's actual return of 18.44 % | 0 | 0 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 18225558 |
| | b Interest on (a) using prior year's effective interest rate of 6.83 % except as otherwise provided (see instructions) | | 2749444 |
| | c Total available at beginning of current plan year to add to prefunding balance | | 20975002 |
| | d Portion of (c) to be added to prefunding balance | | 4244395 |
| 12 | Other reductions in balances due to elections or deemed elections | 0 | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 0 | 4244395 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 100.60 % |
| 15 | Adjusted funding target attainment percentage | 15 | 100.85 % |
| 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 | 96.31 % |
| 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? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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 |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 5.23% | 6.51% | 7.16 % | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 4 |
| **22** Weighted average retirement age | **22** | 64 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ 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 | ☐ Yes | ☒ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ 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** | 10200000 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 10200000 |

**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** | 0 |
| **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 ☐ 2 plus 7 years ☐ 15 years

**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

| | | |
|---|---|---|
| **42** Amount of acceleration adjustment | **42** | 0 |
| **43** Excess installment acceleration amount to be carried over to future plan years | **43** | 0 |

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2013**<br>**This Form is Open to Public Inspection.** |

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

| **A** Name of plan | **B** Three-digit plan number (PN) ▶ | |
|---|---|---|
| SPRINT RETIREMENT PENSION PLAN | | 001 |
| **C** Plan sponsor's name as shown on line 2a of Form 5500 | **D** Employer Identification Number (EIN) | |
| SPRINT COMMUNICATIONS, INC. | 48-0457967 | |

## 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

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

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

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 13 50 | NONE | 4240473 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PACIFIC ALT. ASSET MGT.

38-3713535

| (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 51 | NONE | 1013272 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

NORTHERN TRUST

06-6275604

| (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 50 62 | NONE | 814905 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [X] No [ ] |

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

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

| (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 51 | NONE | 612155 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

NTGA

06-6275604

| (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? |
|---|---|---|---|---|---|---|
| 27 50 | NONE | 484043 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

EVANSTON CAPITAL MANAGEMENT, LLC

1560 SHERMAN AVE, SUITE 960
EVANSTON, IL 60201

| (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 51 | NONE | 481699 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

PACIFIC INVESTMENT MGT CO. PIMCO

95-2632339

| (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 51 | NONE | 443973 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

RREEF MGT. CO.

58-2364503

| (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 51 | NONE | 409173 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

AEW

04-3329435

| (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 51 | NONE | 373395 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

HARRIS ASSOCIATES

04-3276558

| (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 51 | NONE | 365982 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

WILLIAM BLAIR

36-2214610

| (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 51 | NONE | 320757 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

NFJ INVESTMENT GROUP INC.

33-0156644

| (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 51 | NONE | 301495 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

BAHL & GAYNOR, INC.

31-1297139

| (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 51 | NONE | 252456 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

THORNBURG INV. MGT., INC.

85-0301299

| (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 51 | NONE | 236249 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

LOGAN CIRCLE PARTNERS LP

20-8262386

| (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 51 | NONE | 228279 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

EARNEST PARTNERS LLC

58-2386669

| (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 51 | NONE | 213891 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

ALLIANCE BERNSTEIN

52-2356781

| (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 51 | NONE | 207450 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

HUBER CAPITAL MANAGEMENT

2321 ROSECRANS AVENUE, SUITE 3245
EL SEGUNDO, CA 90245

| (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 51 | NONE | 200808 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

JENNISON ASSOCIATES CAPITAL GROUP

13-2631108

| (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 51 | NONE | 177830 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

INCOME RESEARCH MANAGEMENT

100 FEDERAL STREET, #31
BOSTON, MA 02110-1883

| (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 51 | NONE | 173819 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

GRANTHAM, MAYO, VAN OTTERLOO & CO.

04-2691242

| (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 51 | NONE | 146383 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

LSV

23-2772200

| (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 51 | NONE | 121576 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

ARIEL CAPITAL MGT. LLC

02-0712418

| (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 51 | NONE | 114504 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

SCHNEIDER CAPITAL

23-2856392

| (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 51 | NONE | 85753 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

GENEVA

181 WEST MADISON STREET
35TH FLOOR
CHICAGO, IL 60602

| (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 51 | NONE | 71377 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

CARDINAL

06-1422705

| (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 51 | NONE | 64117 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

RIVERBRIDGE PARTNERS LLC

41-1930193

| (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 51 | NONE | 63329 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

SUMMIT CREEK ADVISORS, LLC

120 SOUTH SIXTH STREET, SUITE 2200
MINNEAPOLIS, MN 55402

| (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 51 | NONE | 52199 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

MAR VISTA INVESTMENTS INC.

16-1630115

| (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 51 | NONE | 45847 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

KEELEY INV. MGT.

36-3160361

| (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 51 | NONE | 37757 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

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

HERNDON CAPITAL MGT.

HERNDON PLAZA
100 AUBURN AVE. NE, #300
ATLANTA, GA 30303

| (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 51 | NONE | 29224 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

LEGAL & GENERAL

52-1236150

| (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 | 27922 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

VEF ADVISORS

58-2247323

| (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 51 | NONE | 23044 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

LOMBARDIA CAPITAL PARTNERS, INC.

20-8359898

| (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 51 | NONE | 21693 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

TEJERA & ASSOCIATES INC

51-0438458

| (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 51 | NONE | 19644 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

QDRO CONSULTANTS

59-2377440

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 17 50 | NONE | 11200 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

THE Q GROUP

PO BOX 6194
NEW YORK, NY 10249

| (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? |
|---|---|---|---|---|---|---|
| 49 50 | NONE | 6500 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

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

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

## Part I Service Provider Information (continued)

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

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

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

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

## Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

## Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

| | | |
|---|---|---|
| **a** | Name: | **b** EIN: |
| **c** | Position: | |
| **d** | Address: | **e** Telephone: |

Explanation:

| | | |
|---|---|---|
| **a** | Name: | **b** EIN: |
| **c** | Position: | |
| **d** | Address: | **e** Telephone: |

Explanation:

| | | |
|---|---|---|
| **a** | Name: | **b** EIN: |
| **c** | Position: | |
| **d** | Address: | **e** Telephone: |

Explanation:

| | | |
|---|---|---|
| **a** | Name: | **b** EIN: |
| **c** | Position: | |
| **d** | Address: | **e** Telephone: |

Explanation:

| | | |
|---|---|---|
| **a** | Name: | **b** EIN: |
| **c** | Position: | |
| **d** | Address: | **e** Telephone: |

Explanation:

# SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Financial Information

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

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

**2013**

**This Form is Open to Public Inspection**

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

**A** Name of plan
SPRINT RETIREMENT PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
SPRINT COMMUNICATIONS, INC.

**D** Employer Identification Number (EIN)
48-0457967

## 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 | | |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | 17459884 | 0 |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | 73924124 | 147657408 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 60498260 | 181866632 |
| **(2)** U.S. Government securities | 1c(2) | 87703766 | 10119865 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | | |
| **(B)** All other | 1c(3)(B) | 221688540 | 209111790 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | 3640014 | 2073036 |
| **(B)** Common | 1c(4)(B) | 629742029 | 419257498 |
| **(5)** Partnership/joint venture interests | 1c(5) | 154965470 | 69989852 |
| **(6)** Real estate (other than employer real property) | 1c(6) | 100891442 | 116337164 |
| **(7)** Loans (other than to participants) | 1c(7) | 308370360 | 254636813 |
| **(8)** Participant loans | 1c(8) | | |
| **(9)** Value of interest in common/collective trusts | 1c(9) | | |
| **(10)** Value of interest in pooled separate accounts | 1c(10) | | |
| **(11)** Value of interest in master trust investment accounts | 1c(11) | | |
| **(12)** Value of interest in 103-12 investment entities | 1c(12) | | |
| **(13)** Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | | |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| **(15)** Other | 1c(15) | 487443987 | 415974876 |

| | | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(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 | 2146327876 | 1827024934 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | | |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 322634417 | 481735116 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 322634417 | 481735116 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 1823693459 | 1345289818 |

## 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) | 19850000 | |
| | **(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) | | 19850000 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | 401345 | |
| | **(B)** U.S. Government securities | 2b(1)(B) | 7421298 | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | 15280998 | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | | |
| | **(F)** Other | 2b(1)(F) | | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | 23103641 |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | 90765 | |
| | **(B)** Common stock | 2b(2)(B) | 16625907 | |
| | **(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) | | 16716672 |
| | **(3)** Rents | 2b(3) | | 5869717 |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | 182641996 | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | 182641996 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | | |
| | **(B)** Other | 2b(5)(B) | -87934866 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | -87934866 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| (8) Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | |
| c Other income | 2c | | 3270578 |
| d Total income. Add all **income** amounts in column (b) and enter total | 2d | | 163517738 |
| **Expenses** | | | |
| e Benefit payment and payments to provide benefits: | | | |
| (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 621497665 | |
| (2) To insurance carriers for the provision of benefits | 2e(2) | | |
| (3) Other | 2e(3) | | |
| (4) Total benefit payments. Add lines **2e(1)** through **(3)** | 2e(4) | | 621497665 |
| 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) | 1278614 | |
| (2) Contract administrator fees | 2i(2) | 3969473 | |
| (3) Investment advisory and management fees | 2i(3) | 6917611 | |
| (4) Other | 2i(4) | 8258016 | |
| (5) Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 20423714 |
| j Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 641921379 |
| **Net Income and Reconciliation** | | | |
| k Net income (loss). Subtract line **2j** from line **2d** | 2k | | -478403641 |
| 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: KPMG LLP **(2)** EIN: 13-5565207

**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:

| | | Yes | No | Amount |
|---|---|---|---|---|
| **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.) | 4a | | X | |
| **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.) | 4b | | X | |

| | | | Yes | No | Amount |
|---|---|---|---|---|---|
| c | Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) | 4c | | X | |
| d | Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) | 4d | | X | |
| e | Was this plan covered by a fidelity bond? | 4e | X | | 40000000 |
| f | Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? | 4f | | 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? | 4g | | 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? | 4h | | 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.) | 4i | X | | |
| j | Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.) | 4j | X | | |
| k | Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? | 4k | | X | |
| l | Has the plan failed to provide any benefit when due under the plan? | 4l | | X | |
| m | If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) | 4m | | | |
| n | If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. | 4n | | | |

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

**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

## Part V Trust Information (optional)

| **6a** Name of trust | **6b** Trust's EIN |
|---|---|
| | |

# 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 section 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

**2013**

**This Form is Open to Public Inspection.**

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

**A** Name of plan
SPRINT RETIREMENT PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
SPRINT COMMUNICATIONS, INC.

**D** Employer Identification Number (EIN)
48-0457967

## Part I Distributions

**All references to distributions relate only to payments of benefits during the plan year.**

**1** Total value of distributions paid in property other than in cash or the forms of property specified in the instructions ..... **1** 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** 16316

## Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

**4** Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

**If the plan is a defined benefit plan, go to line 8.**

**5** If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

**If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.**

**6 a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) ..... **6a**

**b** Enter the amount contributed by the employer to the plan for this plan year ..... **6b**

**c** Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) ..... **6c**

**If you completed line 6c, skip lines 8 and 9.**

**7** Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

**8** If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

## Part III Amendments

**9** If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☒ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

## 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.

**10** Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

**11 a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

**b** If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

**12** Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

## Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

| | | |
|---|---|---|
| **a** The current year | **14a** | |
| **b** The plan year immediately preceding the current plan year | **14b** | |
| **c** The second preceding plan year | **14c** | |

**15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an 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 | **15a** | 0.00 |
| **b** The corresponding number for the second preceding plan year | **15b** | 0.00 |

**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 | **16a** | |
| **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 | **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: 54.0% Investment-Grade Debt: 10.0% High-Yield Debt: 17.0% Real Estate: 14.0% Other: 5.0%

**b** Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

**c** What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

# SPRINT RETIREMENT PENSION PLAN

# 2014 ANNUAL REPORT

# WITH

# INDEPENDENT AUDITORS' REPORT

**SPRINT RETIREMENT PENSION PLAN**

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KPMG LLP
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# Independent Auditors' Report

The Participants and Plan Administrator
Sprint Retirement Pension Plan:

## Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the Sprint Retirement Pension Plan (the Plan), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of November 30, 2014 and 2013, the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2014, 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 U.S. generally accepted accounting principles; 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 audit 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, however, 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 3, which was certified by The Northern Trust Company, the trustee of the Plan, 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 holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustee as of November 30, 2014 and 2013, and for the year ended November 30, 2014, that the information provided to the plan administrator by the trustee 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.

KPMG LLP is a Delaware limited liability partnership, the U.S. member firm of KPMG International Cooperative ("KPMG International"), a Swiss entity.

*Other Matter*

The supplemental schedules of (1) Schedule H, line 4(i) – Schedule of Assets (Held at End of Year) as of November 30, 2014, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended November 30, 2014, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2014 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 is presented for the purpose of additional analysis and is 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.

**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, 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.

KPMG LLP

Kansas City, Missouri
June 30, 2015

**SPRINT RETIREMENT PENSION PLAN**
**Statements of Net Assets Available for Benefits**
**As of November 30, 2014 and November 30, 2013**

| | November 30, 2014 | November 30, 2013 |
|---|---|---|
| | *(In thousands)* | |
| **ASSETS** | | |
| Investments at fair value (Notes 3 through 6): | | |
| U.S. common and preferred stocks and other equity funds | $ 222,307 | $ 348,767 |
| Foreign common and preferred stocks and other equity funds | 199,024 | 284,615 |
| U.S. corporate bonds, convertible corporate bonds and related securities | 209,112 | 221,689 |
| U.S. government and municipal securities | 10,120 | 87,704 |
| Foreign government and municipal securities | 37,534 | 63,063 |
| Foreign corporate bonds | 68,880 | 46,985 |
| Real estate | 116,337 | 100,891 |
| Partnerships | 69,990 | 154,965 |
| Short-term investments | 181,867 | 60,499 |
| Hedge funds | 47,875 | 59,378 |
| Options and swaps, net | 283 | 2,259 |
| Securities lent | 254,637 | 308,370 |
| Collateral on securities lent | 261,402 | 315,759 |
| Total investments | 1,679,368 | 2,054,944 |
| Receivables: | | |
| Employer contribution | - | 17,460 |
| Accrued investment income | 5,862 | 5,936 |
| Receivable for unsettled sales of securities | 141,795 | 67,987 |
| Total receivables | 147,657 | 91,383 |
| Total assets | 1,827,025 | 2,146,327 |
| **LIABILITIES** | | |
| Obligation to return collateral on securities lent | 261,402 | 315,759 |
| Accrued investment and administrative expenses | 2,782 | 1,518 |
| Payable for unsettled purchases of securities | 217,505 | 4,890 |
| Other liabilities | 46 | 467 |
| Total liabilities | 481,735 | 322,634 |
| Net assets available for benefits | $ 1,345,290 | $ 1,823,693 |

*(See accompanying Notes to Financial Statements)*

**SPRINT RETIREMENT PENSION PLAN**
**Statement of Changes in Net Assets Available for Benefits**
**For the Year Ended November 30, 2014**

| | 2014 (In thousands) |
|---|---|
| Investment income: | |
| Net unrealized/realized gains in the fair value of investments (Note 3) | $ 94,707 |
| Interest | 23,104 |
| Dividends | 16,717 |
| Real estate income | 5,870 |
| Other income | 3,271 |
| Total investment income | 143,669 |
| Less: Investment expenses | (6,918) |
| Net investment income | 136,751 |
| Employer contribution | 19,850 |
| Benefit payments and direct rollovers | (621,498) |
| Administrative expenses | (13,506) |
| Net deductions | (615,154) |
| Net decrease in net assets | (478,403) |
| Net assets available for benefits: | |
| Beginning of year | 1,823,693 |
| End of year | $ 1,345,290 |

*(See accompanying Notes to Financial Statements)*

**SPRINT RETIREMENT PENSION PLAN**
**Statements of Accumulated Plan Benefits**
**As of November 30, 2014 and November 30, 2013**

| | November 30, 2014 | November 30, 2013 |
|---|---|---|
| | *(in thousands)* | |
| Vested benefits: | | |
| Participants currently receiving benefits | $ 603,936 | $ 549,717 |
| Other participants | 642,466 | 928,621 |
| Total vested benefits | 1,246,402 | 1,478,338 |
| Non-vested benefits | 11,418 | 10,729 |
| Actuarial present value of accumulated plan benefits | $ 1,257,820 | $ 1,489,067 |

*(See accompanying Notes to Financial Statements)*

**SPRINT RETIREMENT PENSION PLAN**
**Statement of Changes in Accumulated Plan Benefits**
**For the Year Ended November 30, 2014**

| | 2014 (In thousands) |
|---|---|
| Actuarial present value of accumulated plan benefits at November 30, 2013 | $ 1,489,067 |
| Increase (decrease) during the year attributable to: | |
| Actual benefits paid | (621,498) |
| Actuarial losses | 207,013 |
| Decrease in the discount period | 111,571 |
| Assumption changes | 71,667 |
| Net decrease | (231,247) |
| Actuarial present value of accumulated plan benefits at November 30, 2014 | $ 1,257,820 |

*(See accompanying Notes to Financial Statements)*

## 1. DESCRIPTION OF THE PLAN

The following brief description of the Sprint Retirement Pension Plan (the Plan) is provided for general information only. For more complete information, participants should refer to the Plan document and the Summary Plan Description, which can be obtained by calling Sprint Retirement Services at 866-333-7311.

### *General*

The Plan is classified as a defined benefit pension plan under the Internal Revenue Code (IRC) and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). It was established by Sprint Corporation (the "Company" or "Plan Sponsor") and adopted by substantially all of the Company's wholly-owned subsidiaries.

On July 10, 2013, SoftBank Corp. and certain of its wholly-owned subsidiaries (together, "SoftBank") completed the merger with Sprint Nextel Corporation contemplated by the Merger Agreement (SoftBank Merger). Upon the consummation of the SoftBank Merger, Sprint Corporation became the parent company of Sprint Nextel Corporation, which changed its name to Sprint Communications, Inc. As a result of the SoftBank Merger, SoftBank acquired approximately 78% of Sprint Corporation and a 22% interest in Sprint Corporation was issued to the then existing shareholders of Sprint Communications, Inc. in the form of newly issued outstanding common shares. As a result of the SoftBank Merger, the Plan provisions and rights of the participants were not materially impacted.

On September 13, 2013, the Employee Benefits Committee approved an amendment to change the Plan year end from December 31 to November 30, effective November 30, 2013. The change in Plan year end allows sufficient time to collect and update participant data and plan financial information in order to provide to SoftBank for its March 31 fiscal year end reporting. For purposes of these financial statements, the 2014 Plan year represents the year ending November 30, 2014 and the 2013 Plan year represents the 11-month period ending November 30, 2013.

Subsequent events were evaluated for disclosure through June 30, 2015, the date on which the financial statements were available to be issued.

### *Company Contributions*

The Company's funding policy is to make contributions to the Plan such that the Plan's funded current liability percentage (the ratio of the actuarial value of assets to current liability – both values determined under ERISA funding rules) remains in excess of 80% for the plan year. This policy is set to ensure compliance with the minimum funding requirements of ERISA. As a result, the 2014 contributions met the minimum funding requirements of ERISA.

### *Pension Benefits*

Effective December 31, 2005, accrual of additional benefits ceased for all current Plan participants. Active Plan participants earn continuous service for vesting and retirement eligibility purposes after such date. Benefits are vested after completing five years of continuous service. New employees first hired by the Company after August 11, 2005 cannot become a participant in the Plan.

The Plan's benefit formula provides pension benefits prospectively from January 1, 1994, based upon years of service and adjusted career average salary. Annual benefits were determined by applying a two-part formula. Part One used average annual pay for the 60 months ended December 31, 1993 multiplied by credited years of service through December 31, 1993 times 1.5%. For Part Two, the amount calculated in Part One was then added to 1.5% of eligible annual pay for each subsequent year until the sooner of the date of retirement, termination, or December 31, 2005. The annual compensation of each participant taken into account in determining benefit accruals could not exceed the compensation limit per IRC Sec. 401(a)(17).

The Plan has been subject to amendments related to certain groups of employees whose rights have been preserved according to the provisions of their predecessors' company pension plans. Benefits are determined based upon the larger of the amount calculated under the most recent Plan formula compared to the preserved benefit formula.

The Plan provides for normal, early retirement, special early retirement, death and disability retirement, and deferred vested retirement upon meeting certain conditions. Plan benefits may be paid in the form of a single life annuity or in various forms of a joint and survivor annuity. Certain participants may qualify for a lump sum withdrawal.

In June 2014, the Company's Board of Directors approved a plan amendment to offer certain terminated participants, who had not begun to receive Plan benefits, the option to voluntarily elect to receive their Plan benefits either as a lump sum distribution, with payout on or before November 28, 2014 (Settlement Date), a direct rollover to the Sprint 401(k) plan, or a monthly annuity, with a start date of November 1, 2014. Approximately 57% of eligible participants elected the lump sum distribution or direct rollover. Upon expiration of the election period and completion of cash payments on the Settlement Date, the lump sum and direct rollover distribution to eligible participants totaled approximately $560 million, qualifying as a partial settlement event. As a result, plan assets and the projected benefit obligation were required to be remeasured as of the Settlement Date. The projected benefit obligation was reduced by approximately $300 million, impacted by the settlement as well as a change in the mortality tables and a change in the discount rate used to estimate the projected benefit obligation.

***Administration and Plan Expenses***

Certain costs and expenses of the Plan are paid from the funds of the Plan. The payment of such costs is subject to limitations in ERISA and the Plan.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of the significant accounting policies of the Plan:

***Basis of Accounting***

The accompanying financial statements are prepared under the accrual method of accounting in accordance with accounting principles generally accepted in the United States (U.S. GAAP).

***Use of Estimates***

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts in the financial statements. Actual results could differ from these estimates. Areas in which estimates have been made include, but are not limited to, benefit obligations, the actuarial present value of accumulated plan benefits and the fair value of certain investments as of the date of the financial statements.

***Payment of Benefits***

Benefit payments to participants are recorded upon distribution.

***Investment Valuation and Income Recognition***

Investments of the Plan are stated at fair value, which is determined using quoted market prices or estimated fair values (Note 4). Purchases and sales of securities are recorded on the trade dates. Dividend income is recorded on the ex-dividend date. Income from all the investments is recorded as earned on an accrual basis. Net realized gains and losses are recorded in the accompanying financial statements based on the settlement amount of investments at

the time of sale or valuation, and net unrealized gains and losses are recorded based on the estimated fair value of the underlying investment at the measurement date.

*Actuarial Present Value of Accumulated Plan Benefits*

Accumulated plan benefits are those future periodic payments including, where applicable, lump-sum distributions, that are attributable under the Plan's provisions to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present participants or their beneficiaries. The accumulated plan benefits are based upon a participant's compensation and the benefit formula described above. Accumulated benefits under all circumstances (retirement, death, disability and termination of employment) are included to the extent they are deemed attributable to employee service rendered through the valuation date.

The actuarial present value of accumulated plan benefits is estimated through the application of actuarial assumptions to adjust the accumulated plan benefits. Adjustments typically are to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirements) between the valuation date and the expected date of payment.

Significant assumptions underlying the actuarial computations made as of November 30, 2014 and November 30, 2013 were as follows:

| | |
|---|---|
| **Mortality:** | The RP-2014 Mortality Table with generational projection under scale MP-2014. |
| **Disabled Mortality:** | The RP-2014 Disabled Mortality Table with generational projection under scale MP-2014. |
| **Interest Rate Assumptions:** | For the plan year ended November 30, 2014 (as well as the 11-month plan year ended November 30, 2013), the assumed rate of return on plan assets was 7.75% per annum, compounded annually. |
| **Retirement Age:** | Age-related rates ranging from 55-68 for participants with at least 5 years of service, consistent with the Company's prior experience. |
| **Turnover:** | A moderate scale consistent with the Company's prior experience. |

Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining actuarial present value of accumulated plan benefits.

*Risks and Uncertainties*

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits. During the 2014 and 2013 Plan years, the Plan occasionally purchased futures, options and swap contracts as a substitute for direct investments in equities and U.S. Treasury securities. Investments are governed by an investment policy outlined by the Plan Sponsor for the Plan.

Plan contributions are made and the actuarial present value of accumulated plan benefits is 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 at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

*Futures and Forward Transactions*

In order to gain exposure to or protect from changes in the market, the Plan may buy and sell financial futures and forward contracts. Risks of entering into futures and forward contracts include the possibility that there may be a change in the value of the contract that may not exactly correlate with changes in the value of the underlying securities. Upon entering into a futures contract, the Plan is required to deposit an initial margin, either in cash or securities, based on the rules of the relevant futures exchange. Subsequent payments (variation margin) are made or received by the fund each day. The variation margin payments are equal to the daily changes in the contract value and are recorded as realized gains and losses. Futures contracts are settled on a daily basis; therefore, there was no market value as of November 30, 2014 and November 30, 2013.

*Option Transactions*

In order to produce incremental earnings, protect gains, and facilitate buying and selling of securities for investment purposes, the Plan may buy and sell put and call options and write covered call and cash-secured put options on securities, stock and interest rate indexes and foreign currencies. The risk in writing a call option is that the Plan gives up the opportunity of profit if the market price of the security, index or currency increases. The risk in writing a put option is that the Plan may incur a loss if the market price of the security, index or currency decreases and the option is exercised. The risk of buying an option is that the Plan pays a premium whether or not the option is exercised. Option contracts are valued daily and unrealized gain (loss) is recorded. The Plan will realize a gain or loss upon expiration or closing of the option transaction. When an option is exercised, the proceeds on sale of a written call option, the purchase cost of a written put option, or the cost of security for a purchased put or call option is adjusted by the amount of premium received or paid.

*Swap Transactions*

In order to mitigate variability in certain risks such as interest rate risk, credit risk or to speculate on changes in the underlying prices the Plan may enter into a swap agreement to exchange future cash flows according to a prearranged formula. Usually at the time when the contract is initiated, cash flows associated with the swap are determined by a variable such as an interest rate, credit events, foreign exchange rate, equity price or commodity price. The cash flows are calculated over a notional principal amount, which is usually not exchanged between counterparties. Consequently, swaps can be used to create unfunded exposures to an underlying asset, since counterparties can earn the profit or loss from movements in price without having to post the notional amount in cash or collateral. The Plan will realize a gain or loss upon expiration or closing of the swap transaction.

***New Accounting Pronouncements***

In May 2015, the FASB issued authoritative guidance regarding *Fair Value Measurement: Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)*, which applies to reporting entities that elect to measure the fair value of an investment using the net asset value per share (or its equivalent) practical expedient. Currently, investments valued using the practical expedient are categorized within the fair value hierarchy on the basis of when the investment is redeemable with the investee. This guidance removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient and removes certain disclosure requirements. The guidance is effective for reporting periods beginning after December 15, 2015, requires retrospective application, and will only affect disclosures in the footnotes to the financial statements.

## 3. INVESTMENTS

The Plan's investments are held in a trust under the custody of The Northern Trust Company of Chicago, Illinois (Northern Trust). All investment information disclosed in the accompanying financial statements and supplemental schedules, including investments held, accrued investment income and receivable and payables for unsettled securities as of November 30, 2014 and November 30, 2013, and net realized and unrealized gains (losses) in the fair value of investments, interest, dividends, and other investment income and expenses for the year ended

November 30, 2014, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by Northern Trust. Accordingly, the Plan administrator instructed the Plan's independent auditor not to perform any auditing procedures with respect to the investment information certified by Northern Trust as complete and accurate, except for comparing such information certified by Northern Trust to information included in the Plan's financial statements and supplemental schedules.

The following table presents the Plan's investments, including those individual investments representing 5% or more of the Plan's net assets available for benefits:

| | November 30, 2014 | November 30, 2013 |
|---|---|---|
| | *(in thousands)* | |
| Investments at fair value: | | |
| Newport Vision, LLC | $ 62,842 | $ 108,402 |
| Prudential Prisa I | 74,957 | 83,940 |
| Other investments | 1,541,569 | 1,862,602 |
| Total investments | $ 1,679,368 | $ 2,054,944 |

For the year ended November 30, 2014, net unrealized/realized gains (losses) in the fair value of the Plan's investments (including those bought, sold or held during the year) were as follows:

| | For the Year Ended November 30, 2014 |
|---|---|
| | *(in thousands)* |
| U.S. common and preferred stocks and other equity funds | $ 51,604 |
| Foreign common and preferred stocks and other equity funds | (5,164) |
| U.S. corporate bonds, convertible corporate bonds and related securities | 841 |
| U.S. government and municipal securities | 1,959 |
| Foreign government and municipal securities | 3,413 |
| Foreign corporate bonds | 523 |
| Real estate | 8,489 |
| Partnerships | 9,433 |
| Short-term investments | (22) |
| Hedge funds | 3,633 |
| Options and swaps, net | (1,158) |
| Foreign exchange/currency valuation | 1,570 |
| Futures | 19,586 |
| Total net unrealized/realized gains in the Plan's investments | $ 94,707 |

## 4. FAIR VALUE MEASUREMENTS

Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. When determining the fair value for assets and liabilities, the Plan considers the principal or most advantageous market in which it would transact and considers assumptions that market participants would use when pricing the asset or liability, such as inherent risk, transfer restrictions, and risk of nonperformance. The methods used to determine the fair market value 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, including unobservable inputs, to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Fair value hierarchy requires the Plan to maximize the use of observable inputs and minimize the use of unobservable inputs when measuring fair value. A financial instrument's categorization within the fair value

hierarchy is based upon the lowest level of input that is significant to the fair value measurement. There are three levels of inputs that are used to measure fair value:

- Quoted prices in active markets for identical assets or liabilities;
- Inputs other than quoted prices in active markets for identical assets or liabilities that are observable, either directly or indirectly, such as quoted prices in active markets for similar assets or liabilities, quoted prices for identical or similar assets or liabilities in markets that are not active, or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities;
- Unobservable inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

The Plan evaluated the significance of transfers between input types based upon the nature of the financial instrument and the size of the transfer relative to total net assets available for benefits. For the year ended November 30, 2014, there were no transfers in or out of investments with fair values measured by quoted prices to or from observable levels of input.

***Investments Measured at Fair Value on a Recurring Basis***

Investments measured at fair value on a recurring basis consisted of the following types of instruments as of November 30, 2014:

| | Fair Value Measurements Using Input Type | | | |
|---|---|---|---|---|
| | Quoted | Observable | Unobservable | Total |
| | | *(in thousands)* | | |
| U.S. common and preferred stocks and other equity funds[1]: | | | | |
| Consumer | $ 78,890 | $ 369 | $ — | $ 79,259 |
| Financials | 73,376 | — | — | 73,376 |
| Information Technology | 70,423 | — | — | 70,423 |
| Industrials | 45,122 | — | — | 45,122 |
| Health Care | 43,590 | — | — | 43,590 |
| Energy | 21,141 | — | — | 21,141 |
| Materials | 9,431 | — | — | 9,431 |
| Utilities | 8,819 | — | — | 8,819 |
| Telecommunications | 831 | — | — | 831 |
| Other | — | — | 139 | 139 |
| Total U.S. common and preferred stocks and other equity funds | $ 351,623 | $ 369 | $ 139 | $ 352,131 |

| | Fair Value Measurements Using Input Type | | | |
|---|---|---|---|---|
| | Quoted | Observable | Unobservable | Total |
| | | (in thousands) | | |
| Foreign common and preferred stocks and other equity funds[1]: | | | | |
| Consumer | $ 35,125 | $ 1,004 | $ — | $ 36,129 |
| Financials | 52,033 | — | — | 52,033 |
| Health Care | 24,212 | — | — | 24,212 |
| Energy | 18,797 | — | — | 18,797 |
| Materials | 17,348 | — | — | 17,348 |
| Industrials | 18,795 | — | — | 18,795 |
| Information Technology | 21,766 | — | — | 21,766 |
| Telecommunications | 8,346 | — | — | 8,346 |
| Utilities | 3,453 | — | — | 3,453 |
| Other | 224 | — | — | 224 |
| Total foreign common and preferred stocks and other equity funds | $ 200,099 | $ 1,004 | $ — | $ 201,103 |
| U.S. corporate bonds, convertible corporate bonds and related securities[1]: | | | | |
| Financials | $ — | $ 35,220 | $ — | $ 35,220 |
| Consumer | — | 1,003 | — | 1,003 |
| Industrials | — | 1,067 | — | 1,067 |
| Energy | — | 1,994 | — | 1,994 |
| Other | — | 195,308 | — | 195,308 |
| Total U.S. corporate bonds, convertible corporate bonds and related securities | $ — | $ 234,592 | $ — | $ 234,592 |
| U.S. government and municipal securities [1] | $ — | $ 106,627 | $ 372 | $ 106,999 |
| Foreign government and municipal securities [1] | $ — | $ 37,756 | $ 153 | $ 37,909 |
| Foreign corporate bonds: | | | | |
| Materials | $ — | $ 300 | $ — | $ 300 |
| Other | — | 68,580 | — | 68,580 |
| Total foreign corporate bonds | $ — | $ 68,880 | $ — | $ 68,880 |
| Real estate | $ — | $ — | $ 116,337 | $ 116,337 |
| Partnerships | — | — | 69,990 | 69,990 |
| Short-term investments | 148,500 | 32,579 | 788 | 181,867 |
| Hedge funds | — | — | 47,875 | 47,875 |
| Options and swaps, net | — | 283 | — | 283 |
| Collateral on securities lent | 261,402 | — | — | 261,402 |
| Total investments measured at fair value | $ 961,624 | $ 482,090 | $ 235,654 | $ 1,679,368 |

*(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - $129,824; Foreign common and preferred stocks and other equity funds - $2,079; U.S. corporate bonds, convertible corporate bonds and related securities - $25,480; U.S. government and municipal securities - $96,879; and Foreign government and municipal securities - $375.*

Investments measured at fair value on a recurring basis consisted of the following types of instruments as of November 30, 2013:

| | Fair Value Measurements Using Input Type | | | |
|---|---|---|---|---|
| | Quoted | Observable | Unobservable | Total |
| | *(in thousands)* | | | |
| U.S. common and preferred stocks and other equity funds[1]: | | | | |
| Consumer | $ 135,319 | $ — | $ — | $ 135,319 |
| Financials | 106,887 | — | — | 106,887 |
| Information Technology | 108,269 | — | — | 108,269 |
| Industrials | 62,133 | — | — | 62,133 |
| Health Care | 56,415 | — | — | 56,415 |
| Energy | 49,749 | — | — | 49,749 |
| Materials | 11,117 | — | — | 11,117 |
| Utilities | 11,821 | — | — | 11,821 |
| Telecommunications | 1,971 | — | — | 1,971 |
| Other | — | — | 793 | 793 |
| Total U.S. common and preferred stocks and other equity funds | $ 543,681 | $ — | $ 793 | $ 544,474 |
| Foreign common and preferred stocks and other equity funds[1]: | | | | |
| Consumer | $ 66,400 | $ 1,407 | $ — | $ 67,807 |
| Financials | 71,832 | — | — | 71,832 |
| Health Care | 33,749 | — | — | 33,749 |
| Energy | 21,756 | — | — | 21,756 |
| Materials | 20,798 | — | — | 20,798 |
| Industrials | 31,414 | — | 17 | 31,431 |
| Information Technology | 27,585 | — | — | 27,585 |
| Telecommunications | 15,189 | — | — | 15,189 |
| Utilities | 2,972 | — | — | 2,972 |
| Total foreign common and preferred stocks and other equity funds | $ 291,695 | $ 1,407 | $ 17 | $ 293,119 |
| U.S. corporate bonds, convertible corporate bonds and related securities[1]: | | | | |
| Financials | $ — | $ 35,118 | $ — | $ 35,118 |
| Consumer | — | 909 | — | 909 |
| Industrials | — | 1,115 | — | 1,115 |
| Energy | — | 450 | — | 450 |
| Other | — | 213,215 | — | 213,215 |
| Total U.S. corporate bonds, convertible corporate bonds and related securities | $ — | $ 250,807 | $ — | $ 250,807 |
| U.S. government and municipal securities [1] | $ — | $ 161,167 | $ 406 | $ 161,573 |
| Foreign government and municipal securities [1] | $ — | $ 60,255 | $ 3,980 | $ 64,235 |

| | Fair Value Measurements Using Input Type | | | |
|---|---|---|---|---|
| | Quoted | Observable | Unobservable | Total |
| | | (in thousands) | | |
| Foreign corporate bonds: | | | | |
| Materials | $ — | $ 270 | $ — | $ 270 |
| Other | — | 45,410 | 1,305 | 46,715 |
| Total foreign corporate bonds | $ — | $ 45,680 | $ 1,305 | $ 46,985 |
| Real estate | $ — | $ — | $ 100,891 | $ 100,891 |
| Partnerships | — | — | 154,965 | 154,965 |
| Short-term investments | 56,305 | 3,886 | 308 | 60,499 |
| Hedge funds | — | — | 59,378 | 59,378 |
| Options and swaps, net | — | 2,259 | — | 2,259 |
| Collateral on securities lent | 315,759 | — | — | 315,759 |
| Total investments measured at fair value | $ 1,207,440 | $ 525,461 | $ 322,043 | $ 2,054,944 |

*(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - $195,707; Foreign common and preferred stocks and other equity funds - $8,504; U.S. corporate bonds, convertible corporate bonds and related securities - $29,118; U.S. government and municipal securities - $73,869; and Foreign government and municipal securities - $1,172.*

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the year ended November 30, 2014 are consistent with the prior year.

- U.S. and foreign common and preferred stocks and other equity funds – The majority of equities are valued at quoted prices in active markets. Other equities are valued based on prices currently available for comparable securities of issuers. The remaining equities consist of non-publicly traded investments valued using cash flow analyses, which may be adjusted with observable or unobservable inputs, related to risk or recoverability.
- Corporate bonds, convertible corporate bonds and related securities – Certain bonds are valued based on yields currently available for comparable securities of issuers with similar credit ratings, but may be adjusted for certain risks, which may not be observable, such as issue-specific features or market sector events that may influence marketability. The majority of the remaining securities are bond funds, which are valued based on an adjusted NAV, provided by the investment funds, generally determined with observable inputs available on the open market.
- U.S. and Foreign government and municipal bonds and related securities – Certain securities are valued based on corroborated indicative quotes using observable market-based data currently available for comparable securities of issuers. The majority of the remaining securities are bond funds, which are valued daily based on an adjusted NAV, provided by the investment funds, generally determined with observable inputs available on the open market.
- Foreign corporate bonds – Foreign bonds are primarily valued based on yields currently available for comparable securities of issuers with similar credit ratings, but may be adjusted for certain risks, which may not be observable, such as issue-specific features or market sector events that may influence marketability.
- Real estate – Real estate is valued based on a reported NAV determined by calculating the value of assets owned, less liabilities and divided by the number of shares issued. The calculated NAV maximizes observable inputs such as ongoing redemption options or subscription activity, but includes adjustments for certain risks that may not be observable such as the ability to redeem the investment due to postponements or suspensions.
- Partnerships – Investments are valued based on a reported NAV determined by calculating the value of assets owned less liabilities and divided by the number of shares issued. The calculated NAV maximizes observable inputs such as cash flow analyses and includes adjustments for certain risks, which may not be observable, such as appraisals and redemption conditions.
- Short-term investments – Certain investments are valued at quoted prices in active markets. Other short-term investments are valued based on prices currently available for comparable investments of issuers. The remaining short-term investments consist of underperforming investments in which little or no market activity is available so valuation is based on estimated prices and may be adjusted with observable or unobservable inputs related to risk or recoverability.
- Hedge funds – Hedge funds are valued based on a reported NAV determined by calculating the value of assets owned less liabilities and divided by the number of shares issued. The calculated NAV maximizes observable inputs such as cash flow analyses and includes adjustments for certain risks, which may not be observable, such as appraisals and redemption conditions.
- Options and swaps – Options and swaps are valued based on prices currently available for comparable investments of issuers. When quoted prices are not available for identical or similar investments, the option or swap is valued using techniques to convert future cash flows to discounted present amounts and includes adjustments for certain risks that may not be observable, such as current market expectations on the future amounts.
- Collateral on securities lent – consists primarily of cash.

The table below sets forth a summary of changes in the fair value of the Plan's investments measured with unobservable inputs for the year ended November 30, 2014 (in thousands).

| | U.S. common and preferred stocks and other equities | Foreign common and preferred stocks and other equities | U.S. government and municipal securities | Foreign government and municipal securities | Foreign corporate bonds | Real estate | Partnerships | Short-term investments | Hedge funds |
|---|---|---|---|---|---|---|---|---|---|
| Balance as of December 1, 2013 | $ 793 | $ 17 | $ 406 | $ 3,980 | $ 1,305 | $ 100,891 | $ 154,965 | $ 308 | $ 59,378 |
| Realized gains (losses), net | (58) | 17 | (1) | 15 | (34) | 1,903 | 25,305 | 2 | 4,920 |
| Unrealized gains (losses) related to instruments still held at the reporting date, net | 313 | (17) | 4 | 173 | (6) | 6,586 | (15,872) | (87) | (1,287) |
| Purchases and other acquisitions | — | — | — | 613 | — | 59,842 | — | 987 | 45,000 |
| Sales | — | — | — | (2,069) | (617) | (20,023) | — | (502) | (58,641) |
| Settlements | — | — | (37) | — | — | — | (68,694) | 85 | — |
| Other, net | (909) | (17) | — | (246) | — | (32,862) | (25,714) | (5) | (1,495) |
| Transfers out of unobservable to observable assets [1] | — | — | — | (2,313) | (648) | — | — | — | — |
| Balance as of November 30, 2014 | $ 139 | $ — | $ 372 | $ 153 | $ — | $ 116,337 | $ 69,990 | $ 788 | $ 47,875 |

*(1) Transfers resulted from the availability of current and reliable market-based data provided by third party pricing services which utilize significant observable inputs.*

The following table sets forth a summary of the Plan's alternative investments where the fair value is not readily determinable but a reported NAV is used to estimate the fair value:

| | Fair Value Estimated Using Net Asset Value per Share | | | | |
|---|---|---|---|---|---|
| | As of November 30, 2014 and November 30, 2013 | | | | |
| | November 30, 2014 | November 30, 2013 | Unfunded Commitments | Redemption Frequency | Redemption Notice Period |
| | Fair Value | | | | |
| | (in thousands) | | (in thousands) | | |
| Partnerships [a] | $ 7,148 | $ 46,563 | None | Quarterly | 45 days |
| Partnerships [b] | 62,842 | 108,402 | None | Quarterly | 90 days |
| Hedge funds [c] | 47,875 | 59,378 | None | Quarterly | 65 days |
| Real estate [d] | 78,388 | 87,392 | None | Quarterly | 90 days |
| Real estate [e] | 37,949 | 13,499 | None | Quarterly | 45 days |
| Total | $ 234,202 | $ 315,234 | | | |

(a) *Primarily consists of one real estate investment trust (REIT) as of November 30, 2014, that invests in professionally-managed, income-producing real estate portfolios consisting of multi-family, industrial, retail, and office properties. The portfolio targets low to moderate-risk equity investments. Redemption of shares is subject to the determination by the board of directors concerning whether and to what extent funds are available. In September 2014, the Plan fully redeemed one of the REITs with a reported NAV of approximately $38 million as of November 30, 2013.*

(b) *Consists of a limited liability company that allocates substantially all of its assets across a variety of underlying hedge fund investment vehicles, generally fixed income and equity orientations with many different investment styles.*

(c) *Primarily consists of a hedge fund of funds which invests all or substantially all of its assets in a limited partnership (Master Fund), with an approximate 20% beneficial ownership of the Master Fund's assets. The Master Fund is a multi-manager, multi-strategy "fund-of-funds" investing predominantly in limited partnerships and similar pooled investment vehicles. The hedge fund held by the Plan as of November 30, 2013 was liquidated throughout the 2014 Plan year and the residual assets as of November 30, 2014 were not significant.*

(d) *The real estate fund invests primarily in existing, income-producing properties, such as office, retail, industrial, apartment, hotel and storage, with strong cash flow and the potential for capital appreciation. The fund's investment strategy provides for investing at least 90% of its gross market value (GMV) in these core assets. Investments may be made through direct or indirect property ownership, with a preference for wholly-owned properties over joint ventures. Redemptions are honored to the extent cash is available.*

(e) *This real estate fund qualifies as a REIT which invests in real estate assets that will produce core real estate returns. The Plan made its initial contribution to the fund in July 2013 with a total capital commitment of $35 million, of which $21.8 million had not yet been funded as of November 30, 2013. As of November 30, 2014, there were no unfunded capital commitments.*

## 5. DERIVATIVES

The table below lists the fair value by derivative contract type for "Options and swaps, net" on the Statement of Net Assets Available for Benefits as of November 30, 2014:

| | Option and swap assets | Option and swap liabilities |
|---|---|---|
| | (in thousands) | |
| Derivatives Not Designated as Hedging Instruments: | | |
| Interest rate contracts | $ 1,242 | $ (1,034) |
| Credit contracts | 323 | (151) |
| Other contracts | 28 | (125) |
| Total Derivatives | $ 1,593 | $ (1,310) |

The table below lists the fair value by derivative contract type for Options and swaps, net on the Statement of Net Assets Available for Benefits as of November 30, 2013:

| | Option and swap assets | Option and swap liabilities |
|---|---|---|
| | (in thousands) | |
| Derivatives Not Designated as Hedging Instruments: | | |
| Interest rate contracts | $ 2,769 | $ (379) |
| Credit contracts | 948 | (1,107) |
| Other contracts | 309 | (281) |
| Total Derivatives | $ 4,026 | $ (1,767) |

The table below lists the net unrealized/realized gains (losses) for Options and swaps, Foreign exchange/currency valuation and Futures, by derivative contract type, recognized in the Statement of Changes in Net Assets Available for Benefits:

| | For the Year Ended November 30, 2014 (In thousands) |
|---|---|
| Derivatives Not Designated as Hedging Instruments: | |
| Equity Contracts | $ 23,506 |
| Credit contracts | (2,139) |
| Interest rate contracts | (2,649) |
| Foreign exchange contracts | 1,337 |
| Other contracts | (57) |
| Net unrealized/realized gains (losses) on derivatives | $ 19,998 |

## 6. SECURITIES LENDING

The Plan Sponsor's Employee Benefits Committee has an agreement with Northern Trust that authorizes Northern Trust to lend securities held in the Plan to third parties. Northern Trust must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities. Both the collateral and the securities loaned are marked-to-market on a daily basis so that all loaned securities are fully collateralized at all times. In the event the loaned securities are not returned by the borrower, Northern Trust will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan in cash equal to the fair value of the loaned securities.

The Plan and Northern Trust each receive a percentage of the net income derived from securities lending activities. Income earned from these activities was $831,000, net of Northern Trust fees of $277,000 in the year ended November 30, 2014.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize the loan upon a sudden material change in the fair value of the loaned securities or the collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of the contract.

## 7. RELATED PARTY TRANSACTIONS

The Plan's assets are held in a trust under the custody of Northern Trust. Northern Trust also serves as oversight investment manager of the Plan's assets. In return for these services, Northern Trust is paid oversight management and certain administrative fees related to the trust. In addition to the annual actuarial valuation performed by Towers Watson, Towers Watson also performs and is paid for services related to the Plan's benefit payment management and administration. These transactions qualify as party-in-interest transactions.

## 8. PLAN TERMINATION

Although the Company has not expressed any intention to terminate the Plan, it reserves the right to amend or terminate the Plan at any time.

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

A. Annuity benefits that former participants or their beneficiaries have been receiving for at least three years, or that participants eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years.

   The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.

B. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC), a United States governmental agency, up to the applicable limitations discussed below.

C. All other vested benefits (that is, vested benefits not insured by the PBGC).

D. All non-vested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan were terminated. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pension benefits. 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. However, there is a statutory ceiling on the amount of a participant's monthly benefit that the PBGC guarantees. 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 those benefits and may also depend on the level of benefits guaranteed by the PBGC and the financial condition of the Plan Sponsor.

## 9. INCOME TAX STATUS

The Plan obtained its latest determination letter dated January 29, 2014, in which the IRS stated that the Plan, as then designed, is compliant with the applicable requirements of the IRC. The Plan has been amended since receiving the determination letter. However, the Plan Administrator believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC and the Plan continues to be exempt. As a result, no provision for income taxes has been included in the Plan's financial statements.

U.S. GAAP requires the Plan Administrator 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 that as of November 30, 2014, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

**Schedule I**

**SPRINT RETIREMENT PENSION PLAN**
**EIN: 48-0457967 Plan No. 001**
**For the Year Ended November 30, 2014**

**Schedule of Assets (Held at End of Year) as of November 30, 2014**
**Form 5500, Schedule H, Part IV, Line 4i**

| | *(in thousands)* |
|---|---|
| Total Assets – Per Northern Trust (NT) Portfolio Statements | |
| Asset Summary section under "Current Value" as of November 30, 2014 | $ 1,342,210 |
| Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions: | |
| Trade sales | (141,795) |
| Trade purchases | 217,505 |
| Pending transactions, net | 75,710 |
| Other liabilities | 46 |
| Collateral received on loaned securities | 261,402 |
| Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2014 | $ 1,679,368 |

*(See accompanying Independent Auditors' Report)*

**Schedule II**

**SPRINT RETIREMENT PENSION PLAN**
**EIN: 48-0457967 Plan No. 001**
**For the Year Ended November 30, 2014**

**Schedule of Reportable Transactions for the Year Ended November 30, 2014**
**Form 5500, Schedule H, Part IV, Line 4j**

**Schedule III**

**SPRINT RETIREMENT PENSION PLAN**
**EIN: 48-0457967 Plan No. 001**
**For the Year Ended November 30, 2014**

**Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2014**

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Line 26**

**Schedule of Active Participant Data for Frozen Plans as of December 1, 2013***

| 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. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. | No. | Avg. Ben. |
| Under 25 | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | |
| 25 – 29 | 0 | | 2 | | 121 | 483 | 10 | | 0 | | 0 | | 0 | | 0 | | 0 | | 0 | |
| 30 – 34 | 0 | | 6 | | 516 | 624 | 446 | 1,996 | 3 | | 0 | | 0 | | 0 | | 0 | | 0 | |
| 35 - 39 | 0 | | 1 | | 342 | 975 | 1,383 | 3,473 | 226 | 6,027 | 1 | | 0 | | 0 | | 0 | | 0 | |
| 40 - 44 | 0 | | 3 | | 237 | 1,495 | 1,573 | 4,398 | 501 | 7,445 | 120 | 8,693 | 1 | | 0 | | 0 | | 0 | |
| 45 - 49 | 0 | | 0 | | 166 | 1,255 | 1,095 | 5,211 | 463 | 8,742 | 343 | 12,019 | 135 | 14,729 | 1 | | 0 | | 0 | |
| 50 - 54 | 1 | | 1 | | 100 | 1,594 | 835 | 5,374 | 380 | 9,180 | 342 | 13,416 | 330 | 17,512 | 56 | 20,851 | 3 | | 0 | |
| 55 - 59 | 0 | | 2 | | 64 | 1,723 | 567 | 5,295 | 216 | 8,608 | 239 | 14,695 | 227 | 19,335 | 60 | 25,000 | 20 | 24,387 | 4 | |
| 60 - 64 | 0 | | 1 | | 36 | 1,335 | 280 | 5,153 | 111 | 9,295 | 107 | 13,276 | 75 | 16,959 | 29 | 26,074 | 15 | | 18 | |
| 65 - 69 | 1 | | 0 | | 11 | | 99 | 5,088 | 33 | 7,624 | 28 | 12,583 | 35 | 18,954 | 6 | | 5 | | 7 | |
| 70 & Over | 0 | | 0 | | 3 | | 9 | | 7 | | 5 | | 2 | | 0 | | 0 | | 0 | |

* The Plan is “hard-frozen” and average accrued benefits are provided in lieu of compensation.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

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

## Economic Assumptions

Interest rate basis:

| | |
|---|---|
| • Applicable month | August |
| • Interest rate basis | 3-Segment Rates |

Interest rates:

| | Reflecting Corridors | Not Reflecting Corridors |
|---|---|---|
| • First segment rate | 5.23% | 1.39% |
| • Second segment rate | 6.51% | 4.05% |
| • Third segment rate | 7.16% | 5.08% |
| • Effective interest rate | 6.82% | 4.63% |

Annual rates of increase

| | |
|---|---|
| • Compensation: | Not applicable since benefit accruals for all Sprint employees are frozen. |
| • Future Social Security wage bases | Not applicable |
| • Statutory limits on compensation | 0.00% |

| | |
|---|---|
| Administrative expenses | Plan-related expenses are derived by considering the expenses paid from the trust in the previous year. Anticipated PBGC premiums for the current year are added to this amount. For this valuation, plan-related expenses are estimated to be $10,200,000. No investment related expenses are included in this estimate. |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

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

## 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

The prescribed mortality assumption under IRC §430(h)(3)(A) using static tables with separate mortality rates for annuitants and non-annuitants.

- Disabled

Alternative disabled life mortality tables as defined under Revenue Ruling 96-7.

Termination

Rates varying by age and gender. Representative termination rates are shown below:

| Annual Rate of Withdrawal Prior to Eligibility for Early Retirement[1] | | |
|---|---|---|
| Attained Age | Males | Females |
| 25 | 7.50% | 8.50% |
| 30 | 7.50% | 8.50% |
| 35 | 5.00% | 7.00% |
| 40 | 5.00% | 7.00% |
| 45 | 5.00% | 7.00% |
| 50 | 5.00% | 7.00% |
| 55 | 5.00% | 7.00% |
| 60 | 5.00% | 7.00% |
| 64 | 5.00% | 7.00% |

Disability

Representative rates at which participants become disabled by age and gender are shown below:

| Annual Rate of In-Service Disability | | |
|---|---|---|
| Age | Males | Females |
| 25 | .03% | .05% |
| 30 | .03% | .05% |
| 35 | .03% | .05% |
| 40 | .05% | .08% |
| 45 | .10% | .20% |
| 50 | .19% | .27% |
| 55 | .33% | .31% |
| 60 | .59% | .54% |
| 64 | .80% | .72% |

[1] Withdrawal rates shown are adjusted during the first nine years of employment to reflect higher turnover.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

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

Retirement

The rates at which active participants are assumed to retire by age and gender are shown below.

| Annual Rate of Early Retirement[2] | | |
|---|---|---|
| Age | Males | Females |
| 55 | 1.00% | 1.50% |
| 56 | 1.00% | 1.50% |
| 57 | 1.00% | 1.50% |
| 58 | 2.00% | 1.50% |
| 59 | 2.00% | 2.50% |
| 60 | 3.00% | 3.50% |
| 61 | 5.00% | 5.00% |
| 62 | 10.00% | 10.00% |
| 63 | 10.00% | 10.00% |
| 64 | 15.00% | 15.00% |
| 65 | 30.00% | 30.00% |
| 66 | 30.00% | 30.00% |
| 67 | 30.00% | 30.00% |
| 68 | 100.00% | 100.00% |

Terminated vested participants are assumed to retire at age 65, except those who are eligible for Special Early Retirement benefits are assumed to retire at age 60.

Future Incidence of Unpredictable Contingent Events

Sprint has determined that there is no reasonable expectation of permanent shutdown of department or facility or future job elimination. Therefore, unless otherwise specified, the future incidence of Special Early Retirement eligibility (an Unpredictable Contingent Event) is assumed to be zero.

Form of payment

Participants are assumed to elect the normal form. For participants eligible to receive a GTE or US Sprint benefit, it is assumed that 100% elect a lump sum.

Percent married

80% of eligible participants are assumed to be married.

Spouse age

Male spouses are assumed to be 3 years older than female spouses.

Participant data

All participant data was supplied by Sprint Corporation as of the census date.

[2] We assume participants who retire early are not eligible for the Special Early Retirement Allowance.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

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

## Methods

| | |
|---|---|
| Valuation date | First day of plan year. |
| Funding target | Present value of accrued benefits. |
| Target normal cost | Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year. |
| Actuarial value of assets | Average of the fair market value of assets on the valuation date and the dates 12 months and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (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 plan year preceding the valuation date.) |
| Benefits not valued | All benefits described in the Plan Provisions section of this report were valued based on discussions with Sprint regarding the likelihood that these benefits will be paid. Towers Watson has reviewed the plan provisions with Sprint and, based on that review, is not aware of any significant benefits required to be valued that were not. |
| Change in assumptions and methods since prior valuation | Other than the statutory updates to the mortality tables and funding segment rates, the following changes in assumptions have been made:<br><br>Expected administrative expenses of $10,200,000 have been included in the target normal cost for the plan year beginning December 1, 2013. Expected administrative expenses were $9,166,667 in the short plan year beginning January 1, 2013. The increase in expected expenses reflects the expected increase in PBGC premiums paid from the plan. |

# ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| **U.S. Government Securities** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| UTD STATES TREAS 1.5% DUE 10-31-2019 SEDOL: BRYG9R2 | -48,290,000.00 | 25 Nov 14 | | 99.65 | | 0.00 | 48,092,088.55 | 48,120,068.70 | 27,980.15 |
| **Partnership/Joint Venture Interests** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| NEWPORT VISION, LLC CUSIP: 000282392 | -50,000,000.00 | 23 Oct 14 | | 0.00 | | 0.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| **Value of Interest in Common/Collective Trusts** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 45,000,000.00 | 31 Jan 14 | 1.00 | | | 0.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 87,000,000.00 | 1 Jul 14 | 1.00 | | | 0.00 | 87,000,000.00 | 87,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 76,305,144.56 | 10 Jul 14 | 1.00 | | | 0.00 | 76,305,144.56 | 76,305,144.56 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 100,000,000.00 | 2 Sep 14 | 1.00 | | | 0.00 | 100,000,000.00 | 100,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 75,000,000.00 | 1 Oct 14 | 1.00 | | | 0.00 | 75,000,000.00 | 75,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 69,251,681.15 | 15 Oct 14 | 1.00 | | | 0.00 | 69,251,681.15 | 69,251,681.15 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 50,000,000.00 | 23 Oct 14 | 1.00 | | | 0.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 50,000,000.00 | 24 Oct 14 | 1.00 | | | 0.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| **Value of Interest in Common/Collective Trusts** | | | | | | | | | |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 44,000,000.00 | 28 Oct 14 | 1.00 | | | 0.00 | 44,000,000.00 | 44,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 40,997,377.47 | 31 Oct 14 | 1.00 | | | 0.00 | 40,997,377.47 | 40,997,377.47 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 41,269,012.82 | 3 Nov 14 | 1.00 | | | 0.00 | 41,269,012.82 | 41,269,012.82 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | 533,454,625.79 | 20 Nov 14 | 1.00 | | | 0.00 | 533,454,625.79 | 533,454,625.79 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -45,000,000.00 | 4 Feb 14 | | 1.00 | | 0.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -50,000,000.00 | 24 Oct 14 | | 1.00 | | 0.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -44,000,009.00 | 28 Oct 14 | | 1.00 | | 0.00 | 44,000,009.00 | 44,000,009.00 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -40,997,377.47 | 3 Nov 14 | | 1.00 | | 0.00 | 40,997,377.47 | 40,997,377.47 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -528,336,730.39 | 19 Nov 14 | | 1.00 | | 0.00 | 528,336,730.39 | 528,336,730.39 | 0.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | -533,655,973.79 | 20 Nov 14 | | 1.00 | | 0.00 | 533,655,973.79 | 533,655,973.79 | 0.00 |
| **Other** | | | | | | | | | |
| **Cayman Islands - USD** | | | | | | | | | |
| CF COMMON SENSE OFFSHORE LTD SUB CL C 2 U INITAL SERIES FUND CUSIP: KMP999TK1 | -387,787.20 | 31 Dec 13 | | 140.18 | | 0.00 | 49,667,762.76 | 54,358,638.74 | 4,690,875.98 |
| **International Region - USD** | | | | | | | | | |
| CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND CUSIP: 554991216 | 45,000.00 | 3 Feb 14 | 1,000.00 | | | 0.00 | 45,000,000.00 | 45,000,000.00 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BANK OF AMERICA, N.A* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.6524318 WITH BANK OF | -74,395.02 | 2 Sep 14 | | | | 0.00 | -122,932.70 | -122,803.86 | 128.84 |
| FX DEAL TRANSACTED ON 08 SEP 2014 GBP / USD EX.RATE 0.6187276 WITH BANK OF | 69,000.00 | 8 Sep 14 | | | | 0.00 | 111,519.18 | 111,414.30 | -104.88 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / GBP EX.RATE 1.615 WITH BANK OF AMERICA, | -69,000.00 | 8 Sep 14 | | | | 0.00 | -111,435.00 | -108,052.04 | 3,382.96 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / EUR EX.RATE 1.2785 WITH BANK OF AMERICA, | -84,769.55 | 15 Oct 14 | | | | 0.00 | -108,377.87 | -108,339.72 | 38.15 |
| FX DEAL TRANSACTED ON 23 APR 2014 EUR / USD EX.RATE 0.7227475 WITH BANK OF | 7,027,000.00 | 23 Apr 14 | | | | 0.00 | 9,722,620.44 | 9,743,287.19 | 20,666.75 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.3835 WITH BANK OF AMERICA, | -7,027,000.00 | 23 Apr 14 | | | | 0.00 | -9,721,854.50 | -9,561,990.88 | 159,863.62 |
| FX DEAL TRANSACTED ON 28 JUL 2014 EUR / USD EX.RATE 0.7442691 WITH BANK OF | 6,876,000.00 | 28 Jul 14 | | | | 0.00 | 9,238,593.60 | 9,227,248.78 | -11,344.82 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / EUR EX.RATE 1.343672 WITH BANK OF | -6,876,000.00 | 28 Jul 14 | | | | 0.00 | -9,239,088.67 | -9,023,031.17 | 216,057.50 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 OCT 2014 USD / JPY EX.RATE 0.0092385 WITH BANK OF | -703,387,680.00 | 8 Oct 14 | | | | 0.00 | -6,498,232.68 | -6,551,978.76 | -53,746.08 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.6524318 WITH BANK OF | 122,932.70 | 2 Sep 14 | | | | 0.00 | 122,932.70 | 122,932.70 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BANK OF AMERICA, N.A* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 OCT 2014 USD / JPY EX.RATE 0.0092385 WITH BANK OF | 6,498,232.68 | 8 Oct 14 | | | | 0.00 | 6,498,232.68 | 6,498,232.68 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 GBP / USD EX.RATE 0.6187276 WITH BANK OF | -111,519.18 | 8 Sep 14 | | | | 0.00 | -111,519.18 | -111,519.18 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / GBP EX.RATE 1.615 WITH BANK OF AMERICA, | 111,435.00 | 8 Sep 14 | | | | 0.00 | 111,435.00 | 111,435.00 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / EUR EX.RATE 1.2785 WITH BANK OF AMERICA, | 108,377.87 | 15 Oct 14 | | | | 0.00 | 108,377.87 | 108,377.87 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 EUR / USD EX.RATE 0.7227475 WITH BANK OF | -9,722,620.44 | 23 Apr 14 | | | | 0.00 | -9,722,620.44 | -9,722,620.44 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.3835 WITH BANK OF AMERICA, | 9,721,854.50 | 23 Apr 14 | | | | 0.00 | 9,721,854.50 | 9,721,854.50 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 EUR / USD EX.RATE 0.7442691 WITH BANK OF | -9,238,593.60 | 28 Jul 14 | | | | 0.00 | -9,238,593.60 | -9,238,593.60 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / EUR EX.RATE 1.343672 WITH BANK OF | 9,239,088.67 | 28 Jul 14 | | | | 0.00 | 9,239,088.67 | 9,239,088.67 | 0.00 |
| **Total BANK OF AMERICA, N.A** | | | | | | | **.000.00** | **334,942.04** | **334,942.04** |
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 AUD / USD EX.RATE 1.0731606 WITH BROWN | 31,034.67 | 1 Aug 14 | | | | 0.00 | 28,918.94 | 28,941.38 | 22.44 |
| FX DEAL TRANSACTED ON 05 AUG 2014 AUD / USD EX.RATE 1.0753521 WITH BROWN | 18,298.28 | 5 Aug 14 | | | | 0.00 | 17,016.08 | 16,974.40 | -41.68 |
| FX DEAL TRANSACTED ON 10 JUL 2014 AUD / USD EX.RATE 1.066678 WITH BROWN BROTHERS | 65,765.45 | 10 Jul 14 | | | | 0.00 | 61,654.45 | 61,691.28 | 36.83 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 JUL 2014 AUD / USD EX.RATE 1.0616511 WITH BROWN | 16,166.19 | 25 Jul 14 | | | | 0.00 | 15,227.40 | 15,174.40 | -53.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / AUD EX.RATE 0.940529 WITH BROWN BROTHERS | -87,265.13 | 26 Jun 14 | | | | 0.00 | -82,075.39 | -82,365.19 | -289.80 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / AUD EX.RATE 0.94125 WITH BROWN BROTHERS | -87,899.21 | 27 Jun 14 | | | | 0.00 | -82,735.13 | -82,963.67 | -228.54 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / AUD EX.RATE 0.93495 WITH BROWN BROTHERS | -159,298.95 | 28 Aug 14 | | | | 0.00 | -148,936.55 | -148,809.11 | 127.44 |
| FX DEAL TRANSACTED ON 30 JUL 2014 AUD / USD EX.RATE 1.0702811 WITH BROWN | 50,310.58 | 30 Jul 14 | | | | 0.00 | 47,006.89 | 46,932.23 | -74.66 |
| FX DEAL TRANSACTED ON 31 JUL 2014 AUD / USD EX.RATE 1.07547 WITH BROWN BROTHERS | 87,163.34 | 31 Jul 14 | | | | 0.00 | 81,046.74 | 81,170.86 | 124.12 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / GBP EX.RATE 1.682335 WITH BROWN BROTHERS | -719.80 | 1 Aug 14 | | | | 0.00 | -1,210.94 | -1,214.38 | -3.44 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / GBP EX.RATE 1.71466 WITH BROWN BROTHERS | -66,730.07 | 1 Jul 14 | | | | 0.00 | -114,419.38 | -114,425.39 | -6.01 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / GBP EX.RATE 1.68927 WITH BROWN BROTHERS | -46,244.66 | 1 May 14 | | | | 0.00 | -78,119.72 | -78,581.24 | -461.52 |
| FX DEAL TRANSACTED ON 01 SEP 2014 USD / GBP EX.RATE 1.66099 WITH BROWN BROTHERS | -27,760.36 | 1 Sep 14 | | | | 0.00 | -46,109.68 | -45,669.96 | 439.72 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / GBP EX.RATE 1.63608 WITH BROWN BROTHERS | -6,020.66 | 2 Dec 13 | | | | 0.00 | -9,850.28 | -9,839.56 | 10.72 |
| FX DEAL TRANSACTED ON 02 JAN 2014 GBP / USD EX.RATE 0.6084979 WITH BROWN | 160,280.76 | 2 Jan 14 | | | | 0.00 | 263,403.96 | 263,036.75 | -367.21 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / GBP EX.RATE 1.68625 WITH BROWN BROTHERS | -44,673.98 | 2 May 14 | | | | 0.00 | -75,331.50 | -75,791.64 | -460.14 |
| FX DEAL TRANSACTED ON 02 OCT 2014 USD / GBP EX.RATE 1.614588 WITH BROWN BROTHERS | -127,292.93 | 2 Oct 14 | | | | 0.00 | -205,525.64 | -203,770.51 | 1,755.13 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.64819 WITH BROWN BROTHERS | -29,609.42 | 2 Sep 14 | | | | 0.00 | -48,801.95 | -48,552.04 | 249.91 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.65179 WITH BROWN BROTHERS | -15,954.79 | 2 Sep 14 | | | | 0.00 | -26,353.96 | -26,161.87 | 192.09 |
| FX DEAL TRANSACTED ON 03 DEC 2013 GBP / USD EX.RATE 0.6093474 WITH BROWN | 16,693.99 | 3 Dec 13 | | | | 0.00 | 27,396.51 | 27,245.43 | -151.08 |
| FX DEAL TRANSACTED ON 03 FEB 2014 GBP / USD EX.RATE 0.6131621 WITH BROWN | 20,716.71 | 3 Feb 14 | | | | 0.00 | 33,786.68 | 33,778.60 | -8.08 |
| FX DEAL TRANSACTED ON 03 JAN 2014 GBP / USD EX.RATE 0.6089652 WITH BROWN | 70,961.47 | 3 Jan 14 | | | | 0.00 | 116,527.96 | 116,369.71 | -158.25 |
| FX DEAL TRANSACTED ON 03 JUN 2014 GBP / USD EX.RATE 0.5967976 WITH BROWN | 62,932.41 | 3 Jun 14 | | | | 0.00 | 105,450.18 | 105,669.82 | 219.64 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64415 WITH BROWN BROTHERS | -27,627.04 | 3 Sep 14 | | | | 0.00 | -45,423.00 | -45,088.71 | 334.29 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64549 WITH BROWN BROTHERS | -63,229.84 | 3 Sep 14 | | | | 0.00 | -104,044.07 | -103,194.27 | 849.80 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / GBP EX.RATE 1.65707 WITH BROWN BROTHERS | -42,202.82 | 4 Apr 14 | | | | 0.00 | -69,933.03 | -70,687.61 | -754.58 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / GBP EX.RATE 1.63545 WITH BROWN BROTHERS | -20,785.23 | 4 Dec 13 | | | | 0.00 | -33,993.20 | -33,989.05 | 4.15 |
| FX DEAL TRANSACTED ON 04 FEB 2014 GBP / USD EX.RATE 0.6130494 WITH BROWN | 67,402.49 | 4 Feb 14 | | | | 0.00 | 109,946.27 | 110,044.67 | 98.40 |
| FX DEAL TRANSACTED ON 04 SEP 2014 GBP / USD EX.RATE 0.6114002 WITH BROWN | 53,548.82 | 4 Sep 14 | | | | 0.00 | 87,583.91 | 86,542.93 | -1,040.98 |
| FX DEAL TRANSACTED ON 05 AUG 2014 GBP / USD EX.RATE 0.5925891 WITH BROWN | 258.23 | 5 Aug 14 | | | | 0.00 | 435.77 | 434.94 | -0.83 |
| FX DEAL TRANSACTED ON 05 DEC 2013 GBP / USD EX.RATE 0.6123324 WITH BROWN | 109,674.89 | 5 Dec 13 | | | | 0.00 | 179,110.06 | 179,718.77 | 608.71 |
| FX DEAL TRANSACTED ON 05 FEB 2014 GBP / USD EX.RATE 0.6130569 WITH BROWN | 16,211.55 | 5 Feb 14 | | | | 0.00 | 26,443.79 | 26,578.02 | 134.23 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 SEP 2014 GBP / USD EX.RATE 0.6132336 WITH BROWN | 21,530.30 | 5 Sep 14 | | | | 0.00 | 35,109.46 | 34,677.78 | -431.68 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / GBP EX.RATE 1.67937 WITH BROWN BROTHERS | -44,196.45 | 6 Jun 14 | | | | 0.00 | -74,222.19 | -74,079.88 | 142.31 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.67567 WITH BROWN BROTHERS | -83,050.87 | 6 Mar 14 | | | | 0.00 | -139,165.85 | -138,130.21 | 1,035.64 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / GBP EX.RATE 1.69757 WITH BROWN BROTHERS | -8,779.04 | 6 May 14 | | | | 0.00 | -14,903.03 | -14,882.67 | 20.36 |
| FX DEAL TRANSACTED ON 06 OCT 2014 USD / GBP EX.RATE 1.6056 WITH BROWN BROTHERS | -82,710.46 | 6 Oct 14 | | | | 0.00 | -132,799.91 | -133,035.63 | -235.72 |
| FX DEAL TRANSACTED ON 07 JAN 2014 GBP / USD EX.RATE 0.6085686 WITH BROWN | 49,839.77 | 7 Jan 14 | | | | 0.00 | 81,896.71 | 82,053.70 | 156.99 |
| FX DEAL TRANSACTED ON 07 MAY 2014 GBP / USD EX.RATE 0.5893863 WITH BROWN | 19,805.16 | 7 May 14 | | | | 0.00 | 33,603.02 | 33,351.89 | -251.13 |
| FX DEAL TRANSACTED ON 07 OCT 2014 USD / GBP EX.RATE 1.6071 WITH BROWN BROTHERS | -20,997.21 | 7 Oct 14 | | | | 0.00 | -33,744.62 | -33,757.21 | -12.59 |
| FX DEAL TRANSACTED ON 07 OCT 2014 USD / GBP EX.RATE 1.6089 WITH BROWN BROTHERS | -53,941.96 | 7 Oct 14 | | | | 0.00 | -86,787.22 | -86,722.49 | 64.73 |
| FX DEAL TRANSACTED ON 08 APR 2014 GBP / USD EX.RATE 0.597154 WITH BROWN BROTHERS | 17,153.08 | 8 Apr 14 | | | | 0.00 | 28,724.72 | 28,775.15 | 50.43 |
| FX DEAL TRANSACTED ON 08 MAY 2014 GBP / USD EX.RATE 0.590155 WITH BROWN BROTHERS | 41,313.63 | 8 May 14 | | | | 0.00 | 70,004.71 | 69,702.29 | -302.42 |
| FX DEAL TRANSACTED ON 09 APR 2014 GBP / USD EX.RATE 0.5968831 WITH BROWN | 109,468.98 | 9 Apr 14 | | | | 0.00 | 183,401.05 | 183,048.55 | -352.50 |
| FX DEAL TRANSACTED ON 09 DEC 2013 GBP / USD EX.RATE 0.6096892 WITH BROWN | 11,816.74 | 9 Dec 13 | | | | 0.00 | 19,381.58 | 19,341.05 | -40.53 |
| FX DEAL TRANSACTED ON 09 JUL 2014 GBP / USD EX.RATE 0.5837746 WITH BROWN | 37,717.89 | 9 Jul 14 | | | | 0.00 | 64,610.37 | 64,503.25 | -107.12 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.67897 WITH BROWN BROTHERS | -19,613.08 | 9 Jun 14 | | | | 0.00 | -32,929.77 | -32,928.40 | 1.37 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 APR 2014 GBP / USD EX.RATE 0.5960577 WITH BROWN | 24,077.40 | 10 Apr 14 | | | | 0.00 | 40,394.41 | 40,292.33 | -102.08 |
| FX DEAL TRANSACTED ON 10 DEC 2013 GBP / USD EX.RATE 0.6089059 WITH BROWN | 17,509.46 | 10 Dec 13 | | | | 0.00 | 28,755.61 | 28,586.82 | -168.79 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / GBP EX.RATE 1.64613 WITH BROWN BROTHERS | -43,392.94 | 10 Jan 14 | | | | 0.00 | -71,430.42 | -71,426.94 | 3.48 |
| FX DEAL TRANSACTED ON 10 JUN 2014 GBP / USD EX.RATE 0.5965484 WITH BROWN | 18,403.16 | 10 Jun 14 | | | | 0.00 | 30,849.40 | 30,995.52 | 146.12 |
| FX DEAL TRANSACTED ON 11 APR 2014 GBP / USD EX.RATE 0.5974822 WITH BROWN | 56,746.99 | 11 Apr 14 | | | | 0.00 | 94,976.87 | 94,940.55 | -36.32 |
| FX DEAL TRANSACTED ON 11 DEC 2013 GBP / USD EX.RATE 0.6096148 WITH BROWN | 19,231.49 | 11 Dec 13 | | | | 0.00 | 31,546.95 | 31,305.02 | -241.93 |
| FX DEAL TRANSACTED ON 11 JUL 2014 GBP / USD EX.RATE 0.5844467 WITH BROWN | 28,126.98 | 11 Jul 14 | | | | 0.00 | 48,125.83 | 48,216.67 | 90.84 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.711116 WITH BROWN BROTHERS | -16,196.83 | 11 Jul 14 | | | | 0.00 | -27,714.65 | -27,765.42 | -50.77 |
| FX DEAL TRANSACTED ON 12 AUG 2014 GBP / USD EX.RATE 0.5948451 WITH BROWN | 239.10 | 12 Aug 14 | | | | 0.00 | 401.95 | 398.95 | -3.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 USD / GBP EX.RATE 1.681104 WITH BROWN BROTHERS | -5,696.56 | 12 Aug 14 | | | | 0.00 | -9,576.51 | -9,505.00 | 71.51 |
| FX DEAL TRANSACTED ON 12 DEC 2013 GBP / USD EX.RATE 0.6122574 WITH BROWN | 59,933.34 | 12 Dec 13 | | | | 0.00 | 97,889.12 | 97,676.37 | -212.75 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.68127 WITH BROWN BROTHERS | -4,500.00 | 12 Jun 14 | | | | 0.00 | -7,565.72 | -7,643.48 | -77.76 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / GBP EX.RATE 1.66166 WITH BROWN BROTHERS | -79,803.27 | 12 Mar 14 | | | | 0.00 | -132,605.90 | -132,696.89 | -90.99 |
| FX DEAL TRANSACTED ON 12 MAY 2014 GBP / USD EX.RATE 0.5926347 WITH BROWN | 85,822.70 | 12 May 14 | | | | 0.00 | 144,815.51 | 143,989.03 | -826.48 |
| FX DEAL TRANSACTED ON 13 DEC 2013 GBP / USD EX.RATE 0.6135233 WITH BROWN | 42,092.05 | 13 Dec 13 | | | | 0.00 | 68,607.10 | 68,363.80 | -243.30 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 JUN 2014 GBP / USD EX.RATE 0.5892259 WITH BROWN | 497,818.93 | 13 Jun 14 | | | | 0.00 | 844,869.41 | 844,724.03 | -145.38 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / GBP EX.RATE 1.697142 WITH BROWN BROTHERS | -375,455.48 | 13 Jun 14 | | | | 0.00 | -637,201.26 | -637,091.61 | 109.65 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / GBP EX.RATE 1.66333 WITH BROWN BROTHERS | -149,514.28 | 13 Mar 14 | | | | 0.00 | -248,691.59 | -248,859.03 | -167.44 |
| FX DEAL TRANSACTED ON 13 MAY 2014 GBP / USD EX.RATE 0.5935352 WITH BROWN | 18,816.80 | 13 May 14 | | | | 0.00 | 31,702.92 | 31,604.70 | -98.22 |
| FX DEAL TRANSACTED ON 13 MAY 2014 GBP / USD EX.RATE 0.5939265 WITH BROWN | 6,183.21 | 13 May 14 | | | | 0.00 | 10,410.73 | 10,385.32 | -25.41 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / GBP EX.RATE 1.67336 WITH BROWN BROTHERS | -26,400.02 | 14 Apr 14 | | | | 0.00 | -44,176.74 | -44,330.91 | -154.17 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / GBP EX.RATE 1.64421 WITH BROWN BROTHERS | -106,896.46 | 14 Jan 14 | | | | 0.00 | -175,760.23 | -174,711.58 | 1,048.65 |
| FX DEAL TRANSACTED ON 14 JUL 2014 GBP / USD EX.RATE 0.5853362 WITH BROWN | 9,651.10 | 14 Jul 14 | | | | 0.00 | 16,488.13 | 16,543.92 | 55.79 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / GBP EX.RATE 1.67776 WITH BROWN BROTHERS | -47,682.18 | 14 May 14 | | | | 0.00 | -79,999.25 | -80,246.73 | -247.48 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / GBP EX.RATE 1.67248 WITH BROWN BROTHERS | -23,777.55 | 15 Apr 14 | | | | 0.00 | -39,767.48 | -39,954.61 | -187.13 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / GBP EX.RATE 1.63634 WITH BROWN BROTHERS | -34,523.66 | 15 Jan 14 | | | | 0.00 | -56,492.45 | -56,687.85 | -195.40 |
| FX DEAL TRANSACTED ON 15 JUL 2014 GBP / USD EX.RATE 0.5831924 WITH BROWN | 37,204.09 | 15 Jul 14 | | | | 0.00 | 63,793.85 | 63,592.95 | -200.90 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71365 WITH BROWN BROTHERS | -29,093.51 | 15 Jul 14 | | | | 0.00 | -49,856.09 | -49,729.54 | 126.55 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71416 WITH BROWN BROTHERS | -38,824.52 | 15 Jul 14 | | | | 0.00 | -66,551.44 | -66,362.75 | 188.69 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71416 WITH BROWN BROTHERS | -82,596.96 | 15 Jul 14 | | | | 0.00 | -141,584.40 | -141,182.99 | 401.41 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / GBP EX.RATE 1.67839 WITH BROWN BROTHERS | -31,419.16 | 15 May 14 | | | | 0.00 | -52,733.60 | -52,872.16 | -138.56 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / GBP EX.RATE 1.62242 WITH BROWN BROTHERS | -49,522.60 | 15 Sep 14 | | | | 0.00 | -80,346.46 | -80,843.17 | -496.71 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / GBP EX.RATE 1.67897 WITH BROWN BROTHERS | -37,394.23 | 16 Apr 14 | | | | 0.00 | -62,783.79 | -62,910.19 | -126.40 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / GBP EX.RATE 1.63279 WITH BROWN BROTHERS | -77,600.64 | 16 Jan 14 | | | | 0.00 | -126,705.55 | -127,420.25 | -714.70 |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / GBP EX.RATE 1.712991 WITH BROWN BROTHERS | -18,365.21 | 16 Jul 14 | | | | 0.00 | -31,459.44 | -31,342.99 | 116.45 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / GBP EX.RATE 1.69757 WITH BROWN BROTHERS | -77.10 | 16 Jun 14 | | | | 0.00 | -130.88 | -130.59 | 0.29 |
| FX DEAL TRANSACTED ON 16 MAY 2014 GBP / USD EX.RATE 0.5940253 WITH BROWN | 69,979.43 | 16 May 14 | | | | 0.00 | 117,805.47 | 117,904.85 | 99.38 |
| FX DEAL TRANSACTED ON 17 APR 2014 GBP / USD EX.RATE 0.5948875 WITH BROWN | 11,741.81 | 17 Apr 14 | | | | 0.00 | 19,737.87 | 19,700.41 | -37.46 |
| FX DEAL TRANSACTED ON 17 JAN 2014 GBP / USD EX.RATE 0.6090208 WITH BROWN | 20,802.89 | 17 Jan 14 | | | | 0.00 | 34,157.93 | 34,248.84 | 90.91 |
| FX DEAL TRANSACTED ON 17 JUL 2014 GBP / USD EX.RATE 0.584515 WITH BROWN BROTHERS | 18,766.13 | 17 Jul 14 | | | | 0.00 | 32,105.47 | 32,023.46 | -82.01 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / GBP EX.RATE 1.711216 WITH BROWN BROTHERS | -15,118.65 | 17 Jul 14 | | | | 0.00 | -25,871.28 | -25,799.22 | 72.06 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / GBP EX.RATE 1.69671 WITH BROWN BROTHERS | -33,630.64 | 17 Jun 14 | | | | 0.00 | -57,061.44 | -57,355.38 | -293.94 |
| FX DEAL TRANSACTED ON 18 DEC 2013 GBP / USD EX.RATE 0.6099867 WITH BROWN | 64,206.16 | 18 Dec 13 | | | | 0.00 | 105,258.29 | 105,009.18 | -249.11 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / GBP EX.RATE 1.66108 WITH BROWN BROTHERS | -65,350.63 | 19 Aug 14 | | | | 0.00 | -108,552.62 | -108,462.45 | 90.17 |
| FX DEAL TRANSACTED ON 19 DEC 2013 GBP / USD EX.RATE 0.6107676 WITH BROWN | 126,784.37 | 19 Dec 13 | | | | 0.00 | 207,582.02 | 207,368.53 | -213.49 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / GBP EX.RATE 1.70385 WITH BROWN BROTHERS | -63,158.58 | 19 Jun 14 | | | | 0.00 | -107,612.75 | -107,420.11 | 192.64 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / GBP EX.RATE 1.68067 WITH BROWN BROTHERS | -39,005.85 | 19 May 14 | | | | 0.00 | -65,555.96 | -65,834.07 | -278.11 |
| FX DEAL TRANSACTED ON 19 SEP 2014 GBP / USD EX.RATE 0.6134631 WITH BROWN | 49,635.15 | 19 Sep 14 | | | | 0.00 | 80,909.76 | 81,205.58 | 295.82 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / GBP EX.RATE 1.63057 WITH BROWN BROTHERS | -68,905.68 | 19 Sep 14 | | | | 0.00 | -112,355.53 | -112,733.13 | -377.60 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / GBP EX.RATE 1.66264 WITH BROWN BROTHERS | -84,362.81 | 20 Aug 14 | | | | 0.00 | -140,264.98 | -139,894.63 | 370.35 |
| FX DEAL TRANSACTED ON 20 JAN 2014 USD / GBP EX.RATE 1.64133 WITH BROWN BROTHERS | -33,895.18 | 20 Jan 14 | | | | 0.00 | -55,633.18 | -56,210.07 | -576.89 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / GBP EX.RATE 1.70097 WITH BROWN BROTHERS | -9,677.00 | 20 Jun 14 | | | | 0.00 | -16,460.29 | -16,423.32 | 36.97 |
| FX DEAL TRANSACTED ON 20 MAR 2014 GBP / USD EX.RATE 0.6054735 WITH BROWN | 102,056.63 | 20 Mar 14 | | | | 0.00 | 168,556.73 | 168,286.29 | -270.44 |
| FX DEAL TRANSACTED ON 20 MAY 2014 GBP / USD EX.RATE 0.5936092 WITH BROWN | 44,785.85 | 20 May 14 | | | | 0.00 | 75,446.69 | 75,511.19 | 64.50 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.65793 WITH BROWN BROTHERS | -111,578.28 | 21 Aug 14 | | | | 0.00 | -184,988.98 | -184,963.30 | 25.68 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / GBP EX.RATE 1.66279 WITH BROWN BROTHERS | -26,958.87 | 21 Feb 14 | | | | 0.00 | -44,826.94 | -44,974.14 | -147.20 |
| FX DEAL TRANSACTED ON 21 JUL 2014 GBP / USD EX.RATE 0.5861459 WITH BROWN | 19,207.02 | 21 Jul 14 | | | | 0.00 | 32,768.33 | 32,732.60 | -35.73 |
| FX DEAL TRANSACTED ON 21 MAY 2014 GBP / USD EX.RATE 0.5924767 WITH BROWN | 47,738.79 | 21 May 14 | | | | 0.00 | 80,574.96 | 80,420.77 | -154.19 |
| FX DEAL TRANSACTED ON 22 APR 2014 GBP / USD EX.RATE 0.593863 WITH BROWN BROTHERS | 13,815.23 | 22 Apr 14 | | | | 0.00 | 23,263.33 | 23,208.90 | -54.43 |
| FX DEAL TRANSACTED ON 22 APR 2014 GBP / USD EX.RATE 0.5942555 WITH BROWN | 77,144.64 | 22 Apr 14 | | | | 0.00 | 129,817.30 | 129,599.14 | -218.16 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / GBP EX.RATE 1.65696 WITH BROWN BROTHERS | -27,941.31 | 22 Aug 14 | | | | 0.00 | -46,297.63 | -46,336.47 | -38.84 |
| FX DEAL TRANSACTED ON 22 JUL 2014 GBP / USD EX.RATE 0.586194 WITH BROWN BROTHERS | 83,391.02 | 22 Jul 14 | | | | 0.00 | 142,258.41 | 141,539.59 | -718.82 |
| FX DEAL TRANSACTED ON 22 MAY 2014 GBP / USD EX.RATE 0.5930811 WITH BROWN | 41,275.30 | 22 May 14 | | | | 0.00 | 69,594.70 | 69,352.83 | -241.87 |
| FX DEAL TRANSACTED ON 22 MAY 2014 GBP / USD EX.RATE 0.5930882 WITH BROWN | 380,848.01 | 22 May 14 | | | | 0.00 | 642,144.02 | 639,919.90 | -2,224.12 |
| FX DEAL TRANSACTED ON 22 SEP 2014 GBP / USD EX.RATE 0.6123361 WITH BROWN | 102,344.03 | 22 Sep 14 | | | | 0.00 | 167,137.01 | 167,306.91 | 169.90 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / GBP EX.RATE 1.63347 WITH BROWN BROTHERS | -15,880.76 | 22 Sep 14 | | | | 0.00 | -25,940.75 | -25,961.07 | -20.32 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / GBP EX.RATE 1.63377 WITH BROWN BROTHERS | -6,753.02 | 22 Sep 14 | | | | 0.00 | -11,032.88 | -11,039.50 | -6.62 |
| FX DEAL TRANSACTED ON 23 APR 2014 GBP / USD EX.RATE 0.5960854 WITH BROWN | 149,794.50 | 23 Apr 14 | | | | 0.00 | 251,297.05 | 251,827.03 | 529.98 |
| FX DEAL TRANSACTED ON 23 DEC 2013 GBP / USD EX.RATE 0.6115587 WITH BROWN | 115,195.05 | 23 Dec 13 | | | | 0.00 | 188,363.03 | 190,002.71 | 1,639.68 |
| FX DEAL TRANSACTED ON 23 JUL 2014 GBP / USD EX.RATE 0.5868338 WITH BROWN | 39,007.95 | 23 Jul 14 | | | | 0.00 | 66,471.89 | 66,214.04 | -257.85 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.70098 WITH BROWN BROTHERS | -30,026.02 | 23 Jun 14 | | | | 0.00 | -51,073.66 | -50,958.66 | 115.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.70196 WITH BROWN BROTHERS | -151,744.05 | 23 Jun 14 | | | | 0.00 | -258,262.30 | -257,684.17 | 578.13 |
| FX DEAL TRANSACTED ON 23 MAY 2014 GBP / USD EX.RATE 0.5945339 WITH BROWN | 11,011.80 | 23 May 14 | | | | 0.00 | 18,521.74 | 18,396.31 | -125.43 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / GBP EX.RATE 1.68365 WITH BROWN BROTHERS | -4,256.38 | 23 May 14 | | | | 0.00 | -7,166.25 | -7,110.71 | 55.54 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / GBP EX.RATE 1.63518 WITH BROWN BROTHERS | -146,485.87 | 23 Sep 14 | | | | 0.00 | -239,530.76 | -239,160.14 | 370.62 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 APR 2014 GBP / USD EX.RATE 0.5950468 WITH BROWN | 52,372.69 | 24 Apr 14 | | | | 0.00 | 88,014.40 | 88,028.02 | 13.62 |
| FX DEAL TRANSACTED ON 24 APR 2014 GBP / USD EX.RATE 0.5951718 WITH BROWN | 311,399.81 | 24 Apr 14 | | | | 0.00 | 523,209.91 | 523,400.79 | 190.88 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / GBP EX.RATE 1.66416 WITH BROWN BROTHERS | -22,028.07 | 24 Feb 14 | | | | 0.00 | -36,658.23 | -36,649.20 | 9.03 |
| FX DEAL TRANSACTED ON 24 JAN 2014 GBP / USD EX.RATE 0.6058073 WITH BROWN | 21,874.98 | 24 Jan 14 | | | | 0.00 | 36,108.81 | 36,278.56 | 169.75 |
| FX DEAL TRANSACTED ON 24 JUL 2014 GBP / USD EX.RATE 0.5886785 WITH BROWN | 50,574.27 | 24 Jul 14 | | | | 0.00 | 85,911.52 | 85,978.79 | 67.27 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / GBP EX.RATE 1.69737 WITH BROWN BROTHERS | -20,005.77 | 24 Jun 14 | | | | 0.00 | -33,957.19 | -34,021.81 | -64.62 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / GBP EX.RATE 1.69756 WITH BROWN BROTHERS | -55,854.19 | 24 Jun 14 | | | | 0.00 | -94,815.84 | -94,985.63 | -169.79 |
| FX DEAL TRANSACTED ON 25 APR 2014 GBP / USD EX.RATE 0.5948451 WITH BROWN | 39,128.13 | 25 Apr 14 | | | | 0.00 | 65,778.69 | 65,913.29 | 134.60 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / GBP EX.RATE 1.66913 WITH BROWN BROTHERS | -16,313.78 | 25 Feb 14 | | | | 0.00 | -27,229.82 | -27,196.70 | 33.12 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / GBP EX.RATE 1.69628 WITH BROWN BROTHERS | -67,260.01 | 25 Jul 14 | | | | 0.00 | -114,091.81 | -113,975.45 | 116.36 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / GBP EX.RATE 1.697412 WITH BROWN BROTHERS | -16,725.80 | 25 Jul 14 | | | | 0.00 | -28,390.57 | -28,342.70 | 47.87 |
| FX DEAL TRANSACTED ON 25 MAR 2014 GBP / USD EX.RATE 0.6044341 WITH BROWN | 88,459.96 | 25 Mar 14 | | | | 0.00 | 146,351.70 | 146,958.54 | 606.84 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / GBP EX.RATE 1.65618 WITH BROWN BROTHERS | -42,594.05 | 26 Aug 14 | | | | 0.00 | -70,543.41 | -70,625.20 | -81.79 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / GBP EX.RATE 1.66426 WITH BROWN BROTHERS | -14,382.73 | 26 Feb 14 | | | | 0.00 | -23,936.60 | -24,103.30 | -166.70 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.70007 WITH BROWN BROTHERS | -648,028.42 | 26 Jun 14 | | | | 0.00 | -1,101,693.68 | -1,108,031.44 | -6,337.76 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.70196 WITH BROWN BROTHERS | -362,653.54 | 26 Jun 14 | | | | 0.00 | -617,221.82 | -620,083.18 | -2,861.36 |
| FX DEAL TRANSACTED ON 26 MAR 2014 GBP / USD EX.RATE 0.60326 WITH BROWN BROTHERS | 80,134.58 | 26 Mar 14 | | | | 0.00 | 132,835.89 | 133,323.92 | 488.03 |
| FX DEAL TRANSACTED ON 26 SEP 2014 GBP / USD EX.RATE 0.6152332 WITH BROWN | 112,946.35 | 26 Sep 14 | | | | 0.00 | 183,583.00 | 183,102.97 | -480.03 |
| FX DEAL TRANSACTED ON 27 AUG 2014 GBP / USD EX.RATE 0.6031363 WITH BROWN | 37,510.10 | 27 Aug 14 | | | | 0.00 | 62,191.75 | 62,195.50 | 3.75 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / GBP EX.RATE 1.65795 WITH BROWN BROTHERS | -24,769.03 | 27 Aug 14 | | | | 0.00 | -41,065.81 | -41,152.51 | -86.70 |
| FX DEAL TRANSACTED ON 27 DEC 2013 GBP / USD EX.RATE 0.606988 WITH BROWN BROTHERS | 78,592.23 | 27 Dec 13 | | | | 0.00 | 129,479.05 | 130,168.38 | 689.33 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / GBP EX.RATE 1.66829 WITH BROWN BROTHERS | -23,420.75 | 27 Feb 14 | | | | 0.00 | -39,072.60 | -39,153.64 | -81.04 |
| FX DEAL TRANSACTED ON 27 JUN 2014 GBP / USD EX.RATE 0.5874785 WITH BROWN | 38,132.13 | 27 Jun 14 | | | | 0.00 | 64,908.13 | 65,348.94 | 440.81 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.70156 WITH BROWN BROTHERS | -13,091.21 | 27 Jun 14 | | | | 0.00 | -22,275.48 | -22,435.06 | -159.58 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.7016 WITH BROWN BROTHERS | -46,598.43 | 27 Jun 14 | | | | 0.00 | -79,291.89 | -79,676.33 | -384.44 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.70185 WITH BROWN BROTHERS | -84,109.75 | 27 Jun 14 | | | | 0.00 | -143,142.18 | -143,815.06 | -672.88 |
| FX DEAL TRANSACTED ON 27 MAR 2014 GBP / USD EX.RATE 0.6020832 WITH BROWN | 87,522.96 | 27 Mar 14 | | | | 0.00 | 145,366.88 | 145,913.92 | 547.04 |
| FX DEAL TRANSACTED ON 27 MAY 2014 GBP / USD EX.RATE 0.5951637 WITH BROWN | 29,959.54 | 27 May 14 | | | | 0.00 | 50,338.32 | 50,080.37 | -257.95 |
| FX DEAL TRANSACTED ON 28 APR 2014 GBP / USD EX.RATE 0.5946682 WITH BROWN | 13,861.08 | 28 Apr 14 | | | | 0.00 | 23,308.93 | 23,405.13 | 96.20 |
| FX DEAL TRANSACTED ON 28 APR 2014 GBP / USD EX.RATE 0.5949622 WITH BROWN | 137,531.94 | 28 Apr 14 | | | | 0.00 | 231,160.80 | 232,229.56 | 1,068.76 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 AUG 2014 GBP / USD EX.RATE 0.6027837 WITH BROWN | 51,999.83 | 28 Aug 14 | | | | 0.00 | 86,266.16 | 86,395.12 | 128.96 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / GBP EX.RATE 1.6579 WITH BROWN BROTHERS | -695,160.55 | 28 Aug 14 | | | | 0.00 | -1,152,506.68 | -1,154,974.49 | -2,467.81 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / GBP EX.RATE 1.65672 WITH BROWN BROTHERS | -31,854.87 | 28 Jan 14 | | | | 0.00 | -52,774.60 | -52,550.98 | 223.62 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.69798 WITH BROWN BROTHERS | -22,941.43 | 28 Jul 14 | | | | 0.00 | -38,954.09 | -38,777.90 | 176.19 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.699114 WITH BROWN BROTHERS | -15,988.37 | 28 Jul 14 | | | | 0.00 | -27,166.06 | -27,025.14 | 140.92 |
| FX DEAL TRANSACTED ON 28 MAR 2014 GBP / USD EX.RATE 0.6010302 WITH BROWN | 66,930.58 | 28 Mar 14 | | | | 0.00 | 111,359.77 | 111,342.37 | -17.40 |
| FX DEAL TRANSACTED ON 28 MAY 2014 GBP / USD EX.RATE 0.5987379 WITH BROWN | 30,426.18 | 28 May 14 | | | | 0.00 | 50,817.20 | 51,035.35 | 218.15 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5942088 WITH BROWN | 45,270.81 | 29 Apr 14 | | | | 0.00 | 76,186.70 | 76,482.77 | 296.07 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5942586 WITH BROWN | 83,702.55 | 29 Apr 14 | | | | 0.00 | 140,852.06 | 141,411.28 | 559.22 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / GBP EX.RATE 1.65787 WITH BROWN BROTHERS | -28,988.31 | 29 Aug 14 | | | | 0.00 | -48,058.85 | -47,851.00 | 207.85 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / GBP EX.RATE 1.65515 WITH BROWN BROTHERS | -9,619.94 | 29 Jan 14 | | | | 0.00 | -15,922.44 | -15,809.89 | 112.55 |
| FX DEAL TRANSACTED ON 29 JUL 2014 GBP / USD EX.RATE 0.5901759 WITH BROWN | 67,765.65 | 29 Jul 14 | | | | 0.00 | 114,822.80 | 114,408.75 | -414.05 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / GBP EX.RATE 1.694505 WITH BROWN BROTHERS | -11,903.13 | 29 Jul 14 | | | | 0.00 | -20,169.91 | -20,096.05 | 73.86 |
| FX DEAL TRANSACTED ON 29 SEP 2014 GBP / USD EX.RATE 0.6146622 WITH BROWN | 50,687.73 | 29 Sep 14 | | | | 0.00 | 82,464.37 | 82,124.25 | -340.12 |
| FX DEAL TRANSACTED ON 30 APR 2014 GBP / USD EX.RATE 0.5924978 WITH BROWN | 37,430.18 | 30 Apr 14 | | | | 0.00 | 63,173.53 | 63,135.35 | -38.18 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 APR 2014 GBP / USD EX.RATE 0.5928209 WITH BROWN | 10,726.41 | 30 Apr 14 | | | | 0.00 | 18,093.84 | 18,092.77 | -1.07 |
| FX DEAL TRANSACTED ON 30 DEC 2013 GBP / USD EX.RATE 0.6054134 WITH BROWN | 46,438.41 | 30 Dec 13 | | | | 0.00 | 76,705.29 | 76,335.46 | -369.83 |
| FX DEAL TRANSACTED ON 30 DEC 2013 GBP / USD EX.RATE 0.6054478 WITH BROWN | 20,499.92 | 30 Dec 13 | | | | 0.00 | 33,859.10 | 33,952.99 | 93.89 |
| FX DEAL TRANSACTED ON 30 JUL 2014 GBP / USD EX.RATE 0.591485 WITH BROWN BROTHERS | 6,698.31 | 30 Jul 14 | | | | 0.00 | 11,324.56 | 11,279.28 | -45.28 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.71036 WITH BROWN BROTHERS | -6,853.50 | 30 Jun 14 | | | | 0.00 | -11,721.95 | -11,767.46 | -45.51 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.71055 WITH BROWN BROTHERS | -34,397.72 | 30 Jun 14 | | | | 0.00 | -58,839.02 | -59,060.88 | -221.86 |
| FX DEAL TRANSACTED ON 30 MAY 2014 GBP / USD EX.RATE 0.5964416 WITH BROWN | 21,314.78 | 30 May 14 | | | | 0.00 | 35,736.57 | 35,678.81 | -57.76 |
| FX DEAL TRANSACTED ON 31 JAN 2014 GBP / USD EX.RATE 0.6076479 WITH BROWN | 42,179.02 | 31 Jan 14 | | | | 0.00 | 69,413.59 | 68,728.61 | -684.98 |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / CAD EX.RATE 0.9389407 WITH BROWN | -7,649.40 | 3 Dec 13 | | | | 0.00 | -7,182.33 | -7,184.90 | -2.57 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CAD EX.RATE 0.9361981 WITH BROWN | -33,667.63 | 5 Dec 13 | | | | 0.00 | -31,519.57 | -31,667.81 | -148.24 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CAD EX.RATE 0.9384472 WITH BROWN | -57,496.51 | 5 Dec 13 | | | | 0.00 | -53,957.44 | -53,964.53 | -7.09 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / CAD EX.RATE 0.9119927 WITH BROWN | -3,985.26 | 6 Aug 14 | | | | 0.00 | -3,634.53 | -3,650.34 | -15.81 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / CAD EX.RATE 0.9158599 WITH BROWN | -2,381.14 | 6 Aug 14 | | | | 0.00 | -2,180.79 | -2,169.11 | 11.68 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / CAD EX.RATE 0.9394346 WITH BROWN | -15,024.84 | 9 Dec 13 | | | | 0.00 | -14,114.86 | -14,147.02 | -32.16 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / CAD EX.RATE 0.9398496 WITH BROWN | -12,637.89 | 10 Dec 13 | | | | 0.00 | -11,877.72 | -11,910.18 | -32.46 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / CAD EX.RATE 0.9424005 WITH BROWN | -66,028.88 | 10 Dec 13 | | | | 0.00 | -62,225.65 | -62,077.64 | 148.01 |
| FX DEAL TRANSACTED ON 12 MAY 2014 CAD / USD EX.RATE 1.08898 WITH BROWN BROTHERS | 77,949.72 | 12 May 14 | | | | 0.00 | 71,580.49 | 71,477.44 | -103.05 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / CAD EX.RATE 0.9428892 WITH BROWN | -29,280.36 | 16 Dec 13 | | | | 0.00 | -27,608.14 | -27,608.66 | -0.52 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / CAD EX.RATE 0.94451 WITH BROWN BROTHERS | -27,319.54 | 16 Dec 13 | | | | 0.00 | -25,803.58 | -25,626.88 | 176.70 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CAD / USD EX.RATE 1.12449 WITH BROWN BROTHERS | 39,898.76 | 20 Mar 14 | | | | 0.00 | 35,481.65 | 35,568.32 | 86.67 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / CAD EX.RATE 0.930908 WITH BROWN BROTHERS | -19,467.85 | 22 Jul 14 | | | | 0.00 | -18,122.78 | -18,115.53 | 7.25 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CAD EX.RATE 0.9355762 WITH BROWN | -106,271.27 | 26 Jun 14 | | | | 0.00 | -99,424.87 | -99,710.33 | -285.46 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / CAD EX.RATE 0.9206238 WITH BROWN | -150,205.78 | 27 Aug 14 | | | | 0.00 | -138,283.02 | -138,234.66 | 48.36 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / CAD EX.RATE 0.9250009 WITH BROWN | -5,862.93 | 28 Jul 14 | | | | 0.00 | -5,423.22 | -5,409.11 | 14.11 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / CAD EX.RATE 0.9174733 WITH BROWN | -1,991.18 | 30 Jul 14 | | | | 0.00 | -1,826.85 | -1,823.51 | 3.34 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / CAD EX.RATE 0.9172208 WITH BROWN | -147.48 | 31 Jul 14 | | | | 0.00 | -135.27 | -134.63 | 0.64 |
| **Czech koruna - CZK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CZK EX.RATE 0.0495491 WITH BROWN | -1,326,076.50 | 26 Jun 14 | | | | 0.00 | -65,705.90 | -66,141.94 | -436.04 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / DKK EX.RATE 0.1857338 WITH BROWN | -364,994.74 | 1 May 14 | | | | 0.00 | -67,791.86 | -67,866.86 | -75.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / DKK EX.RATE 0.1857272 WITH BROWN | -371,882.65 | 2 May 14 | | | | 0.00 | -69,068.74 | -69,418.65 | -349.91 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / DKK EX.RATE 0.1834283 WITH BROWN | -263,249.73 | 4 Apr 14 | | | | 0.00 | -48,287.46 | -48,639.16 | -351.70 |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / DKK EX.RATE 0.1859165 WITH BROWN | -191,917.50 | 5 May 14 | | | | 0.00 | -35,680.62 | -35,797.49 | -116.87 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / DKK EX.RATE 0.1791527 WITH BROWN | -252,809.09 | 6 Aug 14 | | | | 0.00 | -45,291.43 | -45,490.94 | -199.51 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / DKK EX.RATE 0.1840414 WITH BROWN | -159,561.23 | 7 Apr 14 | | | | 0.00 | -29,365.87 | -29,545.09 | -179.22 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / DKK EX.RATE 0.1790465 WITH BROWN | -53,384.95 | 7 Aug 14 | | | | 0.00 | -9,558.39 | -9,586.01 | -27.62 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / DKK EX.RATE 0.1848983 WITH BROWN | -186,432.82 | 8 Apr 14 | | | | 0.00 | -34,471.10 | -34,661.32 | -190.22 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / DKK EX.RATE 0.1798364 WITH BROWN | -31,039.72 | 8 Aug 14 | | | | 0.00 | -5,582.07 | -5,561.13 | 20.94 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / DKK EX.RATE 0.1849998 WITH BROWN | -137,795.80 | 9 Apr 14 | | | | 0.00 | -25,492.20 | -25,630.23 | -138.03 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / DKK EX.RATE 0.1823304 WITH BROWN | -380,008.68 | 11 Jul 14 | | | | 0.00 | -69,287.12 | -69,152.84 | 134.28 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / DKK EX.RATE 0.1824991 WITH BROWN | -318,782.81 | 14 Jul 14 | | | | 0.00 | -58,177.57 | -57,864.77 | 312.80 |
| FX DEAL TRANSACTED ON 16 OCT 2014 DKK / USD EX.RATE 5.84239 WITH BROWN BROTHERS | 798,129.97 | 16 Oct 14 | | | | 0.00 | 136,610.18 | 136,845.35 | 235.17 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / DKK EX.RATE 0.1785717 WITH BROWN | -349,490.72 | 19 Aug 14 | | | | 0.00 | -62,409.17 | -62,278.38 | 130.79 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 MAR 2014 DKK / USD EX.RATE 5.41321 WITH BROWN BROTHERS | 147,874.31 | 20 Mar 14 | | | | 0.00 | 27,317.31 | 27,303.74 | -13.57 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / DKK EX.RATE 0.1851759 WITH BROWN | -653,930.21 | 25 Mar 14 | | | | 0.00 | -121,092.13 | -120,340.49 | 751.64 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / DKK EX.RATE 0.1821879 WITH BROWN | -1,031,901.28 | 26 Jun 14 | | | | 0.00 | -187,999.88 | -189,506.59 | -1,506.71 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1847046 WITH BROWN | -270,122.49 | 26 Mar 14 | | | | 0.00 | -49,892.87 | -49,758.23 | 134.64 |
| FX DEAL TRANSACTED ON 26 SEP 2014 DKK / USD EX.RATE 5.86559 WITH BROWN BROTHERS | 775,429.69 | 26 Sep 14 | | | | 0.00 | 132,199.78 | 131,591.58 | -608.20 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / DKK EX.RATE 0.1828642 WITH BROWN | -402,065.32 | 27 Jun 14 | | | | 0.00 | -73,523.34 | -73,838.49 | -315.15 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / DKK EX.RATE 0.1767531 WITH BROWN | -1,172,375.48 | 28 Aug 14 | | | | 0.00 | -207,220.98 | -206,746.28 | 474.70 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / DKK EX.RATE 0.1767728 WITH BROWN | -468,540.25 | 28 Aug 14 | | | | 0.00 | -82,825.16 | -82,626.22 | 198.94 |
| FX DEAL TRANSACTED ON 30 JAN 2014 DKK / USD EX.RATE 5.50244 WITH BROWN BROTHERS | 373,507.74 | 30 Jan 14 | | | | 0.00 | 67,880.38 | 67,664.45 | -215.93 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7243805 WITH BROWN | 74,607.03 | 1 Apr 14 | | | | 0.00 | 102,994.26 | 102,334.73 | -659.53 |
| FX DEAL TRANSACTED ON 01 AUG 2014 EUR / USD EX.RATE 0.7448179 WITH BROWN | 47,285.20 | 1 Aug 14 | | | | 0.00 | 63,485.58 | 63,217.95 | -267.63 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / EUR EX.RATE 1.3426 WITH BROWN BROTHERS | -56,772.43 | 1 Aug 14 | | | | 0.00 | -76,222.66 | -76,185.77 | 36.89 |
| FX DEAL TRANSACTED ON 01 OCT 2014 EUR / USD EX.RATE 0.7921859 WITH BROWN | 200,396.97 | 1 Oct 14 | | | | 0.00 | 252,967.11 | 250,726.66 | -2,240.45 |
| FX DEAL TRANSACTED ON 01 OCT 2014 EUR / USD EX.RATE 0.7928799 WITH BROWN | 212,546.80 | 1 Oct 14 | | | | 0.00 | 268,069.34 | 265,927.92 | -2,141.42 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 SEP 2014 EUR / USD EX.RATE 0.7613595 WITH BROWN | 39,380.97 | 1 Sep 14 | | | | 0.00 | 51,724.54 | 51,736.75 | 12.21 |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7263588 WITH BROWN | 80,727.10 | 2 Apr 14 | | | | 0.00 | 111,139.42 | 110,543.65 | -595.77 |
| FX DEAL TRANSACTED ON 02 JUL 2014 EUR / USD EX.RATE 0.7324934 WITH BROWN | 23,887.03 | 2 Jul 14 | | | | 0.00 | 32,610.57 | 32,460.09 | -150.48 |
| FX DEAL TRANSACTED ON 02 JUN 2014 EUR / USD EX.RATE 0.7353266 WITH BROWN | 28,595.83 | 2 Jun 14 | | | | 0.00 | 38,888.61 | 38,951.81 | 63.20 |
| FX DEAL TRANSACTED ON 02 OCT 2014 EUR / USD EX.RATE 0.7895084 WITH BROWN | 232,649.57 | 2 Oct 14 | | | | 0.00 | 294,676.50 | 292,417.26 | -2,259.24 |
| FX DEAL TRANSACTED ON 02 SEP 2014 EUR / USD EX.RATE 0.7620906 WITH BROWN | 18,255.73 | 2 Sep 14 | | | | 0.00 | 23,954.80 | 23,671.29 | -283.51 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / EUR EX.RATE 1.31217 WITH BROWN BROTHERS | -21,085.28 | 2 Sep 14 | | | | 0.00 | -27,667.47 | -27,700.79 | -33.32 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.7261953 WITH BROWN | 17,376.69 | 3 Apr 14 | | | | 0.00 | 23,928.40 | 23,879.05 | -49.35 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.7291074 WITH BROWN | 10,060.07 | 3 Apr 14 | | | | 0.00 | 13,797.79 | 13,824.55 | 26.76 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7388253 WITH BROWN | 22,111.67 | 3 Feb 14 | | | | 0.00 | 29,928.15 | 29,922.62 | -5.53 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / EUR EX.RATE 1.35968 WITH BROWN BROTHERS | -105,415.47 | 3 Jan 14 | | | | 0.00 | -143,331.31 | -143,433.55 | -102.24 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / EUR EX.RATE 1.3604 WITH BROWN BROTHERS | -23,850.70 | 3 Jul 14 | | | | 0.00 | -32,446.49 | -32,410.72 | 35.77 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / EUR EX.RATE 1.36041 WITH BROWN BROTHERS | -52,450.15 | 3 Jul 14 | | | | 0.00 | -71,353.71 | -71,311.23 | 42.48 |
| FX DEAL TRANSACTED ON 03 JUN 2014 EUR / USD EX.RATE 0.7342899 WITH BROWN | 26,113.34 | 3 Jun 14 | | | | 0.00 | 35,562.71 | 35,553.31 | -9.40 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / EUR EX.RATE 1.36186 WITH BROWN BROTHERS | -31,213.21 | 3 Jun 14 | | | | 0.00 | -42,508.02 | -42,517.08 | -9.06 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.37312 WITH BROWN BROTHERS | -13,381.38 | 3 Mar 14 | | | | 0.00 | -18,374.24 | -18,385.35 | -11.11 |
| FX DEAL TRANSACTED ON 03 OCT 2014 EUR / USD EX.RATE 0.7989135 WITH BROWN | 65,017.13 | 3 Oct 14 | | | | 0.00 | 81,381.94 | 82,110.14 | 728.20 |
| FX DEAL TRANSACTED ON 03 SEP 2014 EUR / USD EX.RATE 0.7615044 WITH BROWN | 44,642.80 | 3 Sep 14 | | | | 0.00 | 58,624.48 | 57,850.38 | -774.10 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / EUR EX.RATE 1.31317 WITH BROWN BROTHERS | -78,881.30 | 3 Sep 14 | | | | 0.00 | -103,584.56 | -102,281.44 | 1,303.12 |
| FX DEAL TRANSACTED ON 04 APR 2014 EUR / USD EX.RATE 0.7298524 WITH BROWN | 67,328.62 | 4 Apr 14 | | | | 0.00 | 92,249.64 | 92,876.47 | 626.83 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / EUR EX.RATE 1.37014 WITH BROWN BROTHERS | -51,088.13 | 4 Apr 14 | | | | 0.00 | -69,997.89 | -70,205.31 | -207.42 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / EUR EX.RATE 1.35501 WITH BROWN BROTHERS | -43,463.98 | 4 Dec 13 | | | | 0.00 | -58,894.13 | -59,356.59 | -462.46 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / EUR EX.RATE 1.358816 WITH BROWN BROTHERS | -29,242.16 | 4 Dec 13 | | | | 0.00 | -39,734.71 | -40,014.97 | -280.26 |
| FX DEAL TRANSACTED ON 04 FEB 2014 EUR / USD EX.RATE 0.7397325 WITH BROWN | 44,013.33 | 4 Feb 14 | | | | 0.00 | 59,498.98 | 59,855.92 | 356.94 |
| FX DEAL TRANSACTED ON 04 FEB 2014 EUR / USD EX.RATE 0.7401158 WITH BROWN | 25,228.83 | 4 Feb 14 | | | | 0.00 | 34,087.68 | 34,309.95 | 222.27 |
| FX DEAL TRANSACTED ON 04 JUL 2014 USD / EUR EX.RATE 1.35936 WITH BROWN BROTHERS | -74,671.41 | 4 Jul 14 | | | | 0.00 | -101,505.33 | -101,657.65 | -152.32 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / EUR EX.RATE 1.37296 WITH BROWN BROTHERS | -42,052.94 | 4 Mar 14 | | | | 0.00 | -57,737.00 | -58,201.27 | -464.27 |
| FX DEAL TRANSACTED ON 04 NOV 2014 EUR / USD EX.RATE 0.7963622 WITH BROWN | 13,560.62 | 4 Nov 14 | | | | 0.00 | 17,028.21 | 16,935.18 | -93.03 |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.7724931 WITH BROWN | 27,366.95 | 4 Sep 14 | | | | 0.00 | 35,426.79 | 35,436.10 | 9.31 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / EUR EX.RATE 1.36741 WITH BROWN BROTHERS | -58,094.52 | 5 Dec 13 | | | | 0.00 | -79,439.03 | -79,702.78 | -263.75 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7385852 WITH BROWN | 22,061.07 | 5 Feb 14 | | | | 0.00 | 29,869.37 | 30,043.87 | 174.50 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.739224 WITH BROWN BROTHERS | 49,081.89 | 5 Feb 14 | | | | 0.00 | 66,396.51 | 66,748.91 | 352.40 |
| FX DEAL TRANSACTED ON 05 MAR 2014 EUR / USD EX.RATE 0.7279239 WITH BROWN | 262,679.91 | 5 Mar 14 | | | | 0.00 | 360,861.78 | 364,126.90 | 3,265.12 |
| FX DEAL TRANSACTED ON 05 NOV 2014 EUR / USD EX.RATE 0.8001856 WITH BROWN | 35,388.29 | 5 Nov 14 | | | | 0.00 | 44,225.10 | 44,010.64 | -214.46 |
| FX DEAL TRANSACTED ON 05 NOV 2014 EUR / USD EX.RATE 0.8005764 WITH BROWN | 47,419.32 | 5 Nov 14 | | | | 0.00 | 59,231.47 | 58,973.03 | -258.44 |
| FX DEAL TRANSACTED ON 05 SEP 2014 EUR / USD EX.RATE 0.7720756 WITH BROWN | 55,061.90 | 5 Sep 14 | | | | 0.00 | 71,316.72 | 71,109.69 | -207.03 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / EUR EX.RATE 1.36886 WITH BROWN BROTHERS | -60,350.38 | 6 Dec 13 | | | | 0.00 | -82,611.22 | -83,111.53 | -500.31 |
| FX DEAL TRANSACTED ON 06 FEB 2014 EUR / USD EX.RATE 0.7354888 WITH BROWN | 11,677.62 | 6 Feb 14 | | | | 0.00 | 15,877.36 | 15,937.03 | 59.67 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / EUR EX.RATE 1.3634 WITH BROWN BROTHERS | -52,210.15 | 6 Jun 14 | | | | 0.00 | -71,183.32 | -70,721.25 | 462.07 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / EUR EX.RATE 1.3634 WITH BROWN BROTHERS | -103,601.66 | 6 Jun 14 | | | | 0.00 | -141,250.50 | -140,825.73 | 424.77 |
| FX DEAL TRANSACTED ON 06 MAR 2014 EUR / USD EX.RATE 0.7210845 WITH BROWN | 161,870.29 | 6 Mar 14 | | | | 0.00 | 224,481.72 | 224,667.88 | 186.16 |
| FX DEAL TRANSACTED ON 06 MAY 2014 EUR / USD EX.RATE 0.717772 WITH BROWN BROTHERS | 106,241.71 | 6 May 14 | | | | 0.00 | 148,015.95 | 147,282.88 | -733.07 |
| FX DEAL TRANSACTED ON 06 NOV 2014 EUR / USD EX.RATE 0.8063151 WITH BROWN | 14,159.38 | 6 Nov 14 | | | | 0.00 | 17,560.60 | 17,577.46 | 16.86 |
| FX DEAL TRANSACTED ON 06 OCT 2014 EUR / USD EX.RATE 0.7913145 WITH BROWN | 3,334.87 | 6 Oct 14 | | | | 0.00 | 4,214.34 | 4,211.61 | -2.73 |
| FX DEAL TRANSACTED ON 07 APR 2014 EUR / USD EX.RATE 0.7273574 WITH BROWN | 42,861.89 | 7 Apr 14 | | | | 0.00 | 58,928.24 | 59,254.42 | 326.18 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 FEB 2014 EUR / USD EX.RATE 0.7330626 WITH BROWN | 14,845.38 | 7 Feb 14 | | | | 0.00 | 20,251.18 | 20,303.29 | 52.11 |
| FX DEAL TRANSACTED ON 07 JAN 2014 EUR / USD EX.RATE 0.7334067 WITH BROWN | 229,700.60 | 7 Jan 14 | | | | 0.00 | 313,196.77 | 312,059.75 | -1,137.02 |
| FX DEAL TRANSACTED ON 07 MAR 2014 EUR / USD EX.RATE 0.720861 WITH BROWN BROTHERS | 94,862.53 | 7 Mar 14 | | | | 0.00 | 131,596.15 | 131,541.13 | -55.02 |
| FX DEAL TRANSACTED ON 07 NOV 2014 EUR / USD EX.RATE 0.802594 WITH BROWN BROTHERS | 14,123.01 | 7 Nov 14 | | | | 0.00 | 17,596.71 | 17,532.31 | -64.40 |
| FX DEAL TRANSACTED ON 07 NOV 2014 EUR / USD EX.RATE 0.8026391 WITH BROWN | 29,552.87 | 7 Nov 14 | | | | 0.00 | 36,819.63 | 36,686.93 | -132.70 |
| FX DEAL TRANSACTED ON 07 OCT 2014 EUR / USD EX.RATE 0.7907014 WITH BROWN | 50,510.89 | 7 Oct 14 | | | | 0.00 | 63,881.12 | 64,080.64 | 199.52 |
| FX DEAL TRANSACTED ON 08 APR 2014 EUR / USD EX.RATE 0.7240343 WITH BROWN | 113,360.45 | 8 Apr 14 | | | | 0.00 | 156,567.79 | 157,355.64 | 787.85 |
| FX DEAL TRANSACTED ON 08 JAN 2014 EUR / USD EX.RATE 0.7367785 WITH BROWN | 9,100.79 | 8 Jan 14 | | | | 0.00 | 12,352.14 | 12,442.60 | 90.46 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / EUR EX.RATE 1.35726 WITH BROWN BROTHERS | -12,399.49 | 8 Jan 14 | | | | 0.00 | -16,829.33 | -16,845.33 | -16.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / EUR EX.RATE 1.36077 WITH BROWN BROTHERS | -7,043.21 | 8 Jul 14 | | | | 0.00 | -9,584.19 | -9,579.47 | 4.72 |
| FX DEAL TRANSACTED ON 08 OCT 2014 EUR / USD EX.RATE 0.7865964 WITH BROWN | 20,507.11 | 8 Oct 14 | | | | 0.00 | 26,070.69 | 26,069.67 | -1.02 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / EUR EX.RATE 1.29369 WITH BROWN BROTHERS | -20,689.52 | 8 Sep 14 | | | | 0.00 | -26,765.83 | -26,723.62 | 42.21 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / EUR EX.RATE 1.372 WITH BROWN BROTHERS | -53,678.77 | 9 Dec 13 | | | | 0.00 | -73,647.27 | -74,025.71 | -378.44 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / EUR EX.RATE 1.373961 WITH BROWN BROTHERS | -68,502.65 | 9 Dec 13 | | | | 0.00 | -94,119.97 | -94,468.58 | -348.61 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / EUR EX.RATE 1.35866 WITH BROWN BROTHERS | -49,831.43 | 9 Jan 14 | | | | 0.00 | -67,703.97 | -68,129.53 | -425.56 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUN 2014 EUR / USD EX.RATE 0.7356728 WITH BROWN | 82,670.90 | 9 Jun 14 | | | | 0.00 | 112,374.55 | 111,878.52 | -496.03 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / EUR EX.RATE 1.3593 WITH BROWN BROTHERS | -26,261.93 | 9 Jun 14 | | | | 0.00 | -35,697.84 | -35,573.10 | 124.74 |
| FX DEAL TRANSACTED ON 09 OCT 2014 EUR / USD EX.RATE 0.7879724 WITH BROWN | 29,524.52 | 9 Oct 14 | | | | 0.00 | 37,468.98 | 37,533.05 | 64.07 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / EUR EX.RATE 1.3761 WITH BROWN BROTHERS | -31,157.86 | 10 Dec 13 | | | | 0.00 | -42,876.33 | -42,852.97 | 23.36 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | -19,931.66 | 10 Jan 14 | | | | 0.00 | -27,218.67 | -27,213.69 | 4.98 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | -88,590.44 | 10 Jan 14 | | | | 0.00 | -120,979.10 | -121,258.17 | -279.07 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / EUR EX.RATE 1.36055 WITH BROWN BROTHERS | -920.83 | 10 Jul 14 | | | | 0.00 | -1,252.84 | -1,254.82 | -1.98 |
| FX DEAL TRANSACTED ON 10 JUN 2014 EUR / USD EX.RATE 0.7380401 WITH BROWN | 102,821.99 | 10 Jun 14 | | | | 0.00 | 139,317.63 | 139,339.22 | 21.59 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / EUR EX.RATE 1.35494 WITH BROWN BROTHERS | -19,069.29 | 10 Jun 14 | | | | 0.00 | -25,837.74 | -25,806.47 | 31.27 |
| FX DEAL TRANSACTED ON 10 OCT 2014 EUR / USD EX.RATE 0.7913145 WITH BROWN | 49,745.96 | 10 Oct 14 | | | | 0.00 | 62,864.96 | 63,080.37 | 215.41 |
| FX DEAL TRANSACTED ON 10 SEP 2014 EUR / USD EX.RATE 0.7743354 WITH BROWN | 36,510.68 | 10 Sep 14 | | | | 0.00 | 47,150.99 | 47,237.52 | 86.53 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.378686 WITH BROWN BROTHERS | -18,340.60 | 11 Dec 13 | | | | 0.00 | -25,285.93 | -25,182.56 | 103.37 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.38007 WITH BROWN BROTHERS | -63,296.55 | 11 Dec 13 | | | | 0.00 | -87,353.67 | -86,909.33 | 444.34 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.35946 WITH BROWN BROTHERS | -124,751.07 | 11 Jul 14 | | | | 0.00 | -169,594.09 | -169,280.97 | 313.12 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.36047 WITH BROWN BROTHERS | -1,839.86 | 11 Jul 14 | | | | 0.00 | -2,503.07 | -2,496.60 | 6.47 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 JUN 2014 EUR / USD EX.RATE 0.7384652 WITH BROWN | 23,653.44 | 11 Jun 14 | | | | 0.00 | 32,030.54 | 31,999.56 | -30.98 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / EUR EX.RATE 1.35414 WITH BROWN BROTHERS | -12,866.86 | 11 Jun 14 | | | | 0.00 | -17,423.53 | -17,436.53 | -13.00 |
| FX DEAL TRANSACTED ON 11 NOV 2014 EUR / USD EX.RATE 0.8010831 WITH BROWN | 3,152.86 | 11 Nov 14 | | | | 0.00 | 3,935.75 | 3,933.82 | -1.93 |
| FX DEAL TRANSACTED ON 12 AUG 2014 EUR / USD EX.RATE 0.7484974 WITH BROWN | 7,264.42 | 12 Aug 14 | | | | 0.00 | 9,705.34 | 9,720.16 | 14.82 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.37436 WITH BROWN BROTHERS | -16,105.86 | 12 Dec 13 | | | | 0.00 | -22,135.25 | -22,152.00 | -16.75 |
| FX DEAL TRANSACTED ON 12 FEB 2014 EUR / USD EX.RATE 0.7352725 WITH BROWN | 15,146.05 | 12 Feb 14 | | | | 0.00 | 20,599.23 | 20,698.59 | 99.36 |
| FX DEAL TRANSACTED ON 12 FEB 2014 EUR / USD EX.RATE 0.7358677 WITH BROWN | 15,128.62 | 12 Feb 14 | | | | 0.00 | 20,558.89 | 20,674.77 | 115.88 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / EUR EX.RATE 1.3573 WITH BROWN BROTHERS | -25,522.18 | 12 Feb 14 | | | | 0.00 | -34,641.25 | -34,971.77 | -330.52 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / EUR EX.RATE 1.35846 WITH BROWN BROTHERS | -32,156.26 | 12 Feb 14 | | | | 0.00 | -43,682.99 | -44,062.12 | -379.13 |
| FX DEAL TRANSACTED ON 12 MAY 2014 EUR / USD EX.RATE 0.7266703 WITH BROWN | 52,379.49 | 12 May 14 | | | | 0.00 | 72,081.51 | 71,814.90 | -266.61 |
| FX DEAL TRANSACTED ON 12 NOV 2014 EUR / USD EX.RATE 0.8043046 WITH BROWN | 3,172.54 | 12 Nov 14 | | | | 0.00 | 3,944.45 | 3,957.59 | 13.14 |
| FX DEAL TRANSACTED ON 12 SEP 2014 EUR / USD EX.RATE 0.7714204 WITH BROWN | 41,723.57 | 12 Sep 14 | | | | 0.00 | 54,086.68 | 54,000.73 | -85.95 |
| FX DEAL TRANSACTED ON 13 AUG 2014 EUR / USD EX.RATE 0.7481558 WITH BROWN | 25,146.62 | 13 Aug 14 | | | | 0.00 | 33,611.48 | 33,653.72 | 42.24 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / EUR EX.RATE 1.37186 WITH BROWN BROTHERS | -20,682.86 | 13 Dec 13 | | | | 0.00 | -28,373.99 | -28,398.60 | -24.61 |
| FX DEAL TRANSACTED ON 13 FEB 2014 EUR / USD EX.RATE 0.7311866 WITH BROWN | 22,665.57 | 13 Feb 14 | | | | 0.00 | 30,998.34 | 31,057.50 | 59.16 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 FEB 2014 USD / EUR EX.RATE 1.3662 WITH BROWN BROTHERS | -18,578.33 | 13 Feb 14 | | | | 0.00 | -25,381.71 | -25,456.96 | -75.25 |
| FX DEAL TRANSACTED ON 13 JAN 2014 EUR / USD EX.RATE 0.7322574 WITH BROWN | 20,874.75 | 13 Jan 14 | | | | 0.00 | 28,507.39 | 28,378.18 | -129.21 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / EUR EX.RATE 1.36564 WITH BROWN BROTHERS | -12,227.35 | 13 Jan 14 | | | | 0.00 | -16,698.16 | -16,736.19 | -38.03 |
| FX DEAL TRANSACTED ON 13 MAR 2014 EUR / USD EX.RATE 0.7195798 WITH BROWN | 16,659.85 | 13 Mar 14 | | | | 0.00 | 23,152.19 | 23,202.17 | 49.98 |
| FX DEAL TRANSACTED ON 13 OCT 2014 EUR / USD EX.RATE 0.7876372 WITH BROWN | 8,163.25 | 13 Oct 14 | | | | 0.00 | 10,364.23 | 10,340.80 | -23.43 |
| FX DEAL TRANSACTED ON 14 APR 2014 EUR / USD EX.RATE 0.7232488 WITH BROWN | 49,477.14 | 14 Apr 14 | | | | 0.00 | 68,409.57 | 68,310.62 | -98.95 |
| FX DEAL TRANSACTED ON 14 AUG 2014 EUR / USD EX.RATE 0.7476412 WITH BROWN | 14,396.51 | 14 Aug 14 | | | | 0.00 | 19,255.91 | 19,238.78 | -17.13 |
| FX DEAL TRANSACTED ON 14 JAN 2014 EUR / USD EX.RATE 0.7305616 WITH BROWN | 176,045.62 | 14 Jan 14 | | | | 0.00 | 240,973.01 | 239,448.46 | -1,524.55 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / EUR EX.RATE 1.36881 WITH BROWN BROTHERS | -19,589.79 | 14 Jan 14 | | | | 0.00 | -26,814.70 | -26,631.34 | 183.36 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / EUR EX.RATE 1.36101 WITH BROWN BROTHERS | -63,303.49 | 14 Jul 14 | | | | 0.00 | -86,156.68 | -85,684.44 | 472.24 |
| FX DEAL TRANSACTED ON 14 MAR 2014 EUR / USD EX.RATE 0.7182618 WITH BROWN | 27,726.16 | 14 Mar 14 | | | | 0.00 | 38,601.75 | 38,575.41 | -26.34 |
| FX DEAL TRANSACTED ON 14 MAY 2014 EUR / USD EX.RATE 0.7289692 WITH BROWN | 77,481.86 | 14 May 14 | | | | 0.00 | 106,289.62 | 106,185.02 | -104.60 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.3718 WITH BROWN BROTHERS | -16,775.39 | 14 May 14 | | | | 0.00 | -23,012.48 | -23,009.96 | 2.52 |
| FX DEAL TRANSACTED ON 14 NOV 2014 EUR / USD EX.RATE 0.7982694 WITH BROWN | 3,198.20 | 14 Nov 14 | | | | 0.00 | 4,006.42 | 3,983.84 | -22.58 |
| FX DEAL TRANSACTED ON 14 OCT 2014 EUR / USD EX.RATE 0.7899393 WITH BROWN | 8,971.14 | 14 Oct 14 | | | | 0.00 | 11,356.75 | 11,446.73 | 89.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 APR 2014 EUR / USD EX.RATE 0.7235733 WITH BROWN | 29,501.56 | 15 Apr 14 | | | | 0.00 | 40,772.04 | 40,723.95 | -48.09 |
| FX DEAL TRANSACTED ON 15 JAN 2014 EUR / USD EX.RATE 0.7351103 WITH BROWN | 133,977.51 | 15 Jan 14 | | | | 0.00 | 182,254.97 | 182,229.52 | -25.45 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / EUR EX.RATE 1.35636 WITH BROWN BROTHERS | -45,994.11 | 15 Jul 14 | | | | 0.00 | -62,384.57 | -62,255.33 | 129.24 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / EUR EX.RATE 1.35637 WITH BROWN BROTHERS | -68,729.23 | 15 Jul 14 | | | | 0.00 | -93,222.27 | -92,908.17 | 314.10 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37076 WITH BROWN BROTHERS | -15,350.49 | 15 May 14 | | | | 0.00 | -21,041.84 | -21,037.08 | 4.76 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37076 WITH BROWN BROTHERS | -29,122.45 | 15 May 14 | | | | 0.00 | -39,919.89 | -39,954.55 | -34.66 |
| FX DEAL TRANSACTED ON 15 OCT 2014 EUR / USD EX.RATE 0.7822155 WITH BROWN | 20,308.73 | 15 Oct 14 | | | | 0.00 | 25,963.09 | 25,955.57 | -7.52 |
| FX DEAL TRANSACTED ON 15 SEP 2014 EUR / USD EX.RATE 0.7721948 WITH BROWN | 103,386.90 | 15 Sep 14 | | | | 0.00 | 133,887.07 | 133,984.25 | 97.18 |
| FX DEAL TRANSACTED ON 16 APR 2014 EUR / USD EX.RATE 0.7232488 WITH BROWN | 46,967.55 | 16 Apr 14 | | | | 0.00 | 64,939.68 | 64,798.78 | -140.90 |
| FX DEAL TRANSACTED ON 16 JAN 2014 EUR / USD EX.RATE 0.7354672 WITH BROWN | 78,330.65 | 16 Jan 14 | | | | 0.00 | 106,504.62 | 106,243.78 | -260.84 |
| FX DEAL TRANSACTED ON 16 JUN 2014 EUR / USD EX.RATE 0.7368382 WITH BROWN | 26,403.95 | 16 Jun 14 | | | | 0.00 | 35,834.12 | 35,835.44 | 1.32 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / EUR EX.RATE 1.35714 WITH BROWN BROTHERS | -26,120.96 | 16 Jun 14 | | | | 0.00 | -35,449.80 | -35,378.23 | 71.57 |
| FX DEAL TRANSACTED ON 16 MAY 2014 EUR / USD EX.RATE 0.7296873 WITH BROWN | 183,773.15 | 16 May 14 | | | | 0.00 | 251,851.91 | 252,127.59 | 275.68 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.3699 WITH BROWN BROTHERS | -71,624.07 | 16 May 14 | | | | 0.00 | -98,117.81 | -98,092.75 | 25.06 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.3699 WITH BROWN BROTHERS | -21,064.83 | 16 May 14 | | | | 0.00 | -28,856.71 | -28,899.90 | -43.19 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 OCT 2014 EUR / USD EX.RATE 0.7808718 WITH BROWN | 40,697.87 | 16 Oct 14 | | | | 0.00 | 52,118.51 | 51,961.01 | -157.50 |
| FX DEAL TRANSACTED ON 16 SEP 2014 EUR / USD EX.RATE 0.7700956 WITH BROWN | 44,011.30 | 16 Sep 14 | | | | 0.00 | 57,150.43 | 56,871.40 | -279.03 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / EUR EX.RATE 1.38245 WITH BROWN BROTHERS | -16,339.28 | 17 Apr 14 | | | | 0.00 | -22,588.24 | -22,596.41 | -8.17 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / EUR EX.RATE 1.377299 WITH BROWN BROTHERS | -87,984.83 | 17 Dec 13 | | | | 0.00 | -121,181.42 | -120,262.06 | 919.36 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / EUR EX.RATE 1.35335 WITH BROWN BROTHERS | -37,747.52 | 17 Jan 14 | | | | 0.00 | -51,085.61 | -51,198.85 | -113.24 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / EUR EX.RATE 1.3519 WITH BROWN BROTHERS | -187,430.17 | 17 Jul 14 | | | | 0.00 | -253,386.85 | -253,208.80 | 178.05 |
| FX DEAL TRANSACTED ON 17 NOV 2014 EUR / USD EX.RATE 0.8028195 WITH BROWN | 3,202.68 | 17 Nov 14 | | | | 0.00 | 3,989.29 | 4,013.44 | 24.15 |
| FX DEAL TRANSACTED ON 17 OCT 2014 EUR / USD EX.RATE 0.7833798 WITH BROWN | 8,903.29 | 17 Oct 14 | | | | 0.00 | 11,365.23 | 11,378.85 | 13.62 |
| FX DEAL TRANSACTED ON 17 SEP 2014 EUR / USD EX.RATE 0.7718372 WITH BROWN | 250,266.61 | 17 Sep 14 | | | | 0.00 | 324,247.92 | 321,354.83 | -2,893.09 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / EUR EX.RATE 1.29558 WITH BROWN BROTHERS | -252,013.10 | 17 Sep 14 | | | | 0.00 | -326,503.13 | -325,651.33 | 851.80 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.7266703 WITH BROWN | 7,602.57 | 18 Feb 14 | | | | 0.00 | 10,462.20 | 10,425.02 | -37.18 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / EUR EX.RATE 1.35095 WITH BROWN BROTHERS | -132,314.47 | 18 Jul 14 | | | | 0.00 | -178,750.23 | -178,895.78 | -145.55 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / EUR EX.RATE 1.35211 WITH BROWN BROTHERS | -9,426.74 | 18 Jul 14 | | | | 0.00 | -12,745.99 | -12,695.46 | 50.53 |
| FX DEAL TRANSACTED ON 18 SEP 2014 EUR / USD EX.RATE 0.7735567 WITH BROWN | 205,726.59 | 18 Sep 14 | | | | 0.00 | 265,948.93 | 263,803.21 | -2,145.72 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / EUR EX.RATE 1.365999 WITH BROWN BROTHERS | -140,700.30 | 19 Dec 13 | | | | 0.00 | -192,196.47 | -192,850.86 | -654.39 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7278338 WITH BROWN | 30,475.81 | 19 Feb 14 | | | | 0.00 | 41,871.93 | 41,889.00 | 17.07 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / EUR EX.RATE 1.37565 WITH BROWN BROTHERS | -50,559.15 | 19 Feb 14 | | | | 0.00 | -69,551.69 | -69,493.55 | 58.14 |
| FX DEAL TRANSACTED ON 19 JUN 2014 EUR / USD EX.RATE 0.733918 WITH BROWN BROTHERS | 26,660.90 | 19 Jun 14 | | | | 0.00 | 36,326.81 | 36,238.83 | -87.98 |
| FX DEAL TRANSACTED ON 19 JUN 2014 EUR / USD EX.RATE 0.734511 WITH BROWN BROTHERS | 956.81 | 19 Jun 14 | | | | 0.00 | 1,302.65 | 1,298.92 | -3.73 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37086 WITH BROWN BROTHERS | -15,075.32 | 19 May 14 | | | | 0.00 | -20,666.15 | -20,646.41 | 19.74 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37086 WITH BROWN BROTHERS | -26,642.25 | 19 May 14 | | | | 0.00 | -36,522.79 | -36,405.30 | 117.49 |
| FX DEAL TRANSACTED ON 19 SEP 2014 EUR / USD EX.RATE 0.7793746 WITH BROWN | 43,543.46 | 19 Sep 14 | | | | 0.00 | 55,869.74 | 56,012.13 | 142.39 |
| FX DEAL TRANSACTED ON 20 AUG 2014 EUR / USD EX.RATE 0.7529383 WITH BROWN | 47,137.04 | 20 Aug 14 | | | | 0.00 | 62,604.12 | 62,369.38 | -234.74 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / EUR EX.RATE 1.3281 WITH BROWN BROTHERS | -46,884.74 | 20 Aug 14 | | | | 0.00 | -62,267.62 | -62,286.38 | -18.76 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7287355 WITH BROWN | 7,539.39 | 20 Feb 14 | | | | 0.00 | 10,345.85 | 10,348.94 | 3.09 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / EUR EX.RATE 1.36925 WITH BROWN BROTHERS | -38,823.74 | 20 Feb 14 | | | | 0.00 | -53,159.41 | -53,291.41 | -132.00 |
| FX DEAL TRANSACTED ON 20 JAN 2014 USD / EUR EX.RATE 1.35586 WITH BROWN BROTHERS | -89,242.26 | 20 Jan 14 | | | | 0.00 | -121,000.01 | -120,874.17 | 125.84 |
| FX DEAL TRANSACTED ON 20 MAR 2014 EUR / USD EX.RATE 0.7251895 WITH BROWN | 62,777.96 | 20 Mar 14 | | | | 0.00 | 86,567.67 | 86,523.72 | -43.95 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / EUR EX.RATE 1.37895 WITH BROWN BROTHERS | -59,491.01 | 20 Mar 14 | | | | 0.00 | -82,035.13 | -81,999.44 | 35.69 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.36866 WITH BROWN BROTHERS | -9,794.55 | 20 May 14 | | | | 0.00 | -13,405.41 | -13,383.76 | 21.65 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 AUG 2014 EUR / USD EX.RATE 0.7530461 WITH BROWN | 47,804.86 | 21 Aug 14 | | | | 0.00 | 63,481.99 | 63,095.24 | -386.75 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / EUR EX.RATE 1.32793 WITH BROWN BROTHERS | -47,619.31 | 21 Aug 14 | | | | 0.00 | -63,235.11 | -63,007.49 | 227.62 |
| FX DEAL TRANSACTED ON 21 FEB 2014 EUR / USD EX.RATE 0.7276749 WITH BROWN | 7,694.37 | 21 Feb 14 | | | | 0.00 | 10,573.91 | 10,567.06 | -6.85 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / EUR EX.RATE 1.37314 WITH BROWN BROTHERS | -46,919.45 | 21 Feb 14 | | | | 0.00 | -64,426.97 | -64,436.83 | -9.86 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7393442 WITH BROWN | 141,478.27 | 21 Jul 14 | | | | 0.00 | 191,356.43 | 190,479.27 | -877.16 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7393497 WITH BROWN | 47,018.40 | 21 Jul 14 | | | | 0.00 | 63,594.27 | 63,322.03 | -272.24 |
| FX DEAL TRANSACTED ON 21 MAR 2014 EUR / USD EX.RATE 0.7244015 WITH BROWN | 72,135.19 | 21 Mar 14 | | | | 0.00 | 99,579.02 | 99,384.26 | -194.76 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.36558 WITH BROWN BROTHERS | -50,805.01 | 21 May 14 | | | | 0.00 | -69,378.31 | -69,356.46 | 21.85 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | -39,049.43 | 21 May 14 | | | | 0.00 | -53,325.90 | -53,327.86 | -1.96 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / EUR EX.RATE 1.38 WITH BROWN BROTHERS | -89,009.50 | 22 Apr 14 | | | | 0.00 | -122,833.11 | -123,006.68 | -173.57 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.3235 WITH BROWN BROTHERS | -88,791.20 | 22 Aug 14 | | | | 0.00 | -117,515.15 | -117,191.06 | 324.09 |
| FX DEAL TRANSACTED ON 22 MAY 2014 EUR / USD EX.RATE 0.7323529 WITH BROWN | 50,212.30 | 22 May 14 | | | | 0.00 | 68,562.99 | 68,361.54 | -201.45 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / EUR EX.RATE 1.36476 WITH BROWN BROTHERS | -32,274.54 | 22 May 14 | | | | 0.00 | -44,047.00 | -44,059.59 | -12.59 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / EUR EX.RATE 1.369023 WITH BROWN BROTHERS | -94,970.54 | 23 Dec 13 | | | | 0.00 | -130,016.85 | -130,845.66 | -828.81 |
| FX DEAL TRANSACTED ON 23 MAY 2014 EUR / USD EX.RATE 0.7335896 WITH BROWN | 720.78 | 23 May 14 | | | | 0.00 | 982.54 | 980.08 | -2.46 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 OCT 2014 EUR / USD EX.RATE 0.7898146 WITH BROWN | 6,134.01 | 23 Oct 14 | | | | 0.00 | 7,766.39 | 7,770.87 | 4.48 |
| FX DEAL TRANSACTED ON 23 SEP 2014 EUR / USD EX.RATE 0.7781314 WITH BROWN | 31,468.97 | 23 Sep 14 | | | | 0.00 | 40,441.72 | 40,115.07 | -326.65 |
| FX DEAL TRANSACTED ON 24 APR 2014 EUR / USD EX.RATE 0.7230397 WITH BROWN | 53,147.18 | 24 Apr 14 | | | | 0.00 | 73,505.21 | 73,579.61 | 74.40 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / EUR EX.RATE 1.37326 WITH BROWN BROTHERS | -30,276.06 | 24 Feb 14 | | | | 0.00 | -41,576.90 | -41,378.29 | 198.61 |
| FX DEAL TRANSACTED ON 24 JAN 2014 USD / EUR EX.RATE 1.3676 WITH BROWN BROTHERS | -20,971.53 | 24 Jan 14 | | | | 0.00 | -28,680.66 | -28,655.50 | 25.16 |
| FX DEAL TRANSACTED ON 24 JUL 2014 USD / EUR EX.RATE 1.34631 WITH BROWN BROTHERS | -18,326.24 | 24 Jul 14 | | | | 0.00 | -24,672.80 | -24,629.55 | 43.25 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / EUR EX.RATE 1.35826 WITH BROWN BROTHERS | -52,546.72 | 24 Jun 14 | | | | 0.00 | -71,372.11 | -71,639.57 | -267.46 |
| FX DEAL TRANSACTED ON 24 MAR 2014 EUR / USD EX.RATE 0.7247427 WITH BROWN | 50,311.25 | 24 Mar 14 | | | | 0.00 | 69,419.46 | 69,356.57 | -62.89 |
| FX DEAL TRANSACTED ON 24 OCT 2014 EUR / USD EX.RATE 0.7888177 WITH BROWN | 3,087.73 | 24 Oct 14 | | | | 0.00 | 3,914.38 | 3,924.97 | 10.59 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / EUR EX.RATE 1.2782 WITH BROWN BROTHERS | -51,551.92 | 24 Sep 14 | | | | 0.00 | -65,893.66 | -65,450.32 | 443.34 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7222094 WITH BROWN | 13,697.08 | 25 Apr 14 | | | | 0.00 | 18,965.52 | 18,925.94 | -39.58 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224703 WITH BROWN | 116,727.62 | 25 Apr 14 | | | | 0.00 | 161,567.37 | 161,288.39 | -278.98 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / EUR EX.RATE 1.31951 WITH BROWN BROTHERS | -61,828.99 | 25 Aug 14 | | | | 0.00 | -81,583.97 | -81,632.82 | -48.85 |
| FX DEAL TRANSACTED ON 25 FEB 2014 EUR / USD EX.RATE 0.727569 WITH BROWN BROTHERS | 7,759.21 | 25 Feb 14 | | | | 0.00 | 10,664.57 | 10,615.76 | -48.81 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / EUR EX.RATE 1.37451 WITH BROWN BROTHERS | -8,573.80 | 25 Feb 14 | | | | 0.00 | -11,784.77 | -11,730.25 | 54.52 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34211 WITH BROWN BROTHERS | -23,398.09 | 25 Jul 14 | | | | 0.00 | -31,402.81 | -31,445.86 | -43.05 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34212 WITH BROWN BROTHERS | -15,543.67 | 25 Jul 14 | | | | 0.00 | -20,861.47 | -20,845.61 | 15.86 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34335 WITH BROWN BROTHERS | -2,239.83 | 25 Jul 14 | | | | 0.00 | -3,008.88 | -3,003.84 | 5.04 |
| FX DEAL TRANSACTED ON 25 JUN 2014 EUR / USD EX.RATE 0.7336865 WITH BROWN | 12,995.35 | 25 Jun 14 | | | | 0.00 | 17,712.40 | 17,726.31 | 13.91 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / EUR EX.RATE 1.31868 WITH BROWN BROTHERS | -57,330.56 | 26 Aug 14 | | | | 0.00 | -75,600.66 | -75,535.88 | 64.78 |
| FX DEAL TRANSACTED ON 26 FEB 2014 EUR / USD EX.RATE 0.7312454 WITH BROWN | 15,448.50 | 26 Feb 14 | | | | 0.00 | 21,126.29 | 21,336.70 | 210.41 |
| FX DEAL TRANSACTED ON 26 FEB 2014 EUR / USD EX.RATE 0.7313523 WITH BROWN | 92,000.43 | 26 Feb 14 | | | | 0.00 | 125,794.95 | 127,066.40 | 1,271.45 |
| FX DEAL TRANSACTED ON 26 JUN 2014 EUR / USD EX.RATE 0.7347377 WITH BROWN | 1,678.42 | 26 Jun 14 | | | | 0.00 | 2,284.38 | 2,298.01 | 13.63 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.35839 WITH BROWN BROTHERS | -1,011,091.96 | 26 Jun 14 | | | | 0.00 | -1,373,457.21 | -1,384,336.49 | -10,879.28 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.35842 WITH BROWN BROTHERS | -256,483.71 | 26 Jun 14 | | | | 0.00 | -348,412.60 | -349,856.58 | -1,443.98 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.36077 WITH BROWN BROTHERS | -512,912.41 | 26 Jun 14 | | | | 0.00 | -697,955.82 | -702,253.99 | -4,298.17 |
| FX DEAL TRANSACTED ON 26 MAR 2014 EUR / USD EX.RATE 0.7246167 WITH BROWN | 124,626.11 | 26 Mar 14 | | | | 0.00 | 171,989.02 | 171,392.06 | -596.96 |
| FX DEAL TRANSACTED ON 26 SEP 2014 EUR / USD EX.RATE 0.7880842 WITH BROWN | 263,618.44 | 26 Sep 14 | | | | 0.00 | 334,505.44 | 333,015.97 | -1,489.47 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / EUR EX.RATE 1.26892 WITH BROWN BROTHERS | -103,465.24 | 26 Sep 14 | | | | 0.00 | -131,289.11 | -131,261.17 | 27.94 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.3186 WITH BROWN BROTHERS | -67,946.26 | 27 Aug 14 | | | | 0.00 | -89,593.94 | -89,522.59 | 71.35 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.31861 WITH BROWN BROTHERS | -18,838.53 | 27 Aug 14 | | | | 0.00 | -24,840.67 | -24,748.18 | 92.49 |
| FX DEAL TRANSACTED ON 27 DEC 2013 USD / EUR EX.RATE 1.374104 WITH BROWN BROTHERS | -18,389.63 | 27 Dec 13 | | | | 0.00 | -25,269.26 | -25,339.99 | -70.73 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7287886 WITH BROWN | 19,424.16 | 27 Feb 14 | | | | 0.00 | 26,652.67 | 26,753.87 | 101.20 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7291606 WITH BROWN | 7,701.56 | 27 Feb 14 | | | | 0.00 | 10,562.23 | 10,607.74 | 45.51 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / EUR EX.RATE 1.36706 WITH BROWN BROTHERS | -31,859.00 | 27 Jan 14 | | | | 0.00 | -43,553.16 | -43,470.02 | 83.14 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7334389 WITH BROWN | 856.05 | 27 Jun 14 | | | | 0.00 | 1,167.17 | 1,172.06 | 4.89 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / EUR EX.RATE 1.36406 WITH BROWN BROTHERS | -32,983.90 | 27 Jun 14 | | | | 0.00 | -44,992.02 | -45,120.32 | -128.30 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7868316 WITH BROWN | 11,098.51 | 27 Oct 14 | | | | 0.00 | 14,105.32 | 14,147.27 | 41.95 |
| FX DEAL TRANSACTED ON 28 APR 2014 EUR / USD EX.RATE 0.7221781 WITH BROWN | 44,956.27 | 28 Apr 14 | | | | 0.00 | 62,250.95 | 62,334.12 | 83.17 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.317313 WITH BROWN BROTHERS | -151,609.66 | 28 Aug 14 | | | | 0.00 | -199,717.38 | -199,753.30 | -35.92 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.317313 WITH BROWN BROTHERS | -276,462.12 | 28 Aug 14 | | | | 0.00 | -364,187.14 | -364,252.66 | -65.52 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31768 WITH BROWN BROTHERS | -39,243.47 | 28 Aug 14 | | | | 0.00 | -51,710.34 | -51,554.15 | 156.19 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31793 WITH BROWN BROTHERS | -1,633,605.96 | 28 Aug 14 | | | | 0.00 | -2,152,978.30 | -2,146,068.15 | 6,910.15 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7240343 WITH BROWN | 48,031.69 | 28 Feb 14 | | | | 0.00 | 66,338.97 | 66,007.55 | -331.42 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / EUR EX.RATE 1.3805 WITH BROWN BROTHERS | -36,031.11 | 28 Feb 14 | | | | 0.00 | -49,740.95 | -49,515.76 | 225.19 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / EUR EX.RATE 1.36546 WITH BROWN BROTHERS | -23,656.95 | 28 Jan 14 | | | | 0.00 | -32,302.62 | -32,087.11 | 215.51 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / EUR EX.RATE 1.34336 WITH BROWN BROTHERS | -7,700.64 | 28 Jul 14 | | | | 0.00 | -10,344.73 | -10,302.30 | 42.43 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / EUR EX.RATE 1.35911 WITH BROWN BROTHERS | -25,967.39 | 28 May 14 | | | | 0.00 | -35,292.54 | -35,433.80 | -141.26 |
| FX DEAL TRANSACTED ON 29 APR 2014 EUR / USD EX.RATE 0.7239295 WITH BROWN | 79,892.69 | 29 Apr 14 | | | | 0.00 | 110,359.77 | 110,775.21 | 415.44 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / EUR EX.RATE 1.38135 WITH BROWN BROTHERS | -51,390.71 | 29 Apr 14 | | | | 0.00 | -70,988.56 | -71,255.79 | -267.23 |
| FX DEAL TRANSACTED ON 29 AUG 2014 EUR / USD EX.RATE 0.7610292 WITH BROWN | 113,580.44 | 29 Aug 14 | | | | 0.00 | 149,245.83 | 149,045.94 | -199.89 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / EUR EX.RATE 1.314 WITH BROWN BROTHERS | -20,109.68 | 29 Aug 14 | | | | 0.00 | -26,424.12 | -26,418.09 | 6.03 |
| FX DEAL TRANSACTED ON 29 OCT 2014 EUR / USD EX.RATE 0.7916277 WITH BROWN | 9,496.89 | 29 Oct 14 | | | | 0.00 | 11,996.66 | 11,986.50 | -10.16 |
| FX DEAL TRANSACTED ON 29 SEP 2014 EUR / USD EX.RATE 0.7870731 WITH BROWN | 49,458.76 | 29 Sep 14 | | | | 0.00 | 62,838.84 | 62,295.78 | -543.06 |
| FX DEAL TRANSACTED ON 30 APR 2014 EUR / USD EX.RATE 0.7209493 WITH BROWN | 47,223.59 | 30 Apr 14 | | | | 0.00 | 65,501.95 | 65,539.26 | 37.31 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7375719 WITH BROWN | 95,155.12 | 30 Jan 14 | | | | 0.00 | 129,011.31 | 128,635.46 | -375.85 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7375719 WITH BROWN | 49,613.31 | 30 Jan 14 | | | | 0.00 | 67,265.73 | 67,069.76 | -195.97 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / EUR EX.RATE 1.3558 WITH BROWN BROTHERS | -263,032.08 | 30 Jan 14 | | | | 0.00 | -356,618.89 | -354,711.92 | 1,906.97 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / EUR EX.RATE 1.3558 WITH BROWN BROTHERS | -176,496.81 | 30 Jan 14 | | | | 0.00 | -239,294.37 | -238,014.78 | 1,279.59 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.33734 WITH BROWN BROTHERS | -13,811.50 | 30 Jul 14 | | | | 0.00 | -18,470.67 | -18,547.46 | -76.79 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JUN 2014 EUR / USD EX.RATE 0.7303076 WITH BROWN | 3,357.22 | 30 Jun 14 | | | | 0.00 | 4,596.99 | 4,584.12 | -12.87 |
| FX DEAL TRANSACTED ON 30 JUN 2014 EUR / USD EX.RATE 0.7307431 WITH BROWN | 47,774.33 | 30 Jun 14 | | | | 0.00 | 65,377.74 | 65,233.46 | -144.28 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / EUR EX.RATE 1.36846 WITH BROWN BROTHERS | -47,217.62 | 30 Jun 14 | | | | 0.00 | -64,615.42 | -64,591.34 | 24.08 |
| FX DEAL TRANSACTED ON 30 MAY 2014 EUR / USD EX.RATE 0.733068 WITH BROWN BROTHERS | 25,052.25 | 30 May 14 | | | | 0.00 | 34,174.53 | 34,122.42 | -52.11 |
| FX DEAL TRANSACTED ON 30 OCT 2014 EUR / USD EX.RATE 0.7927988 WITH BROWN | 28,247.14 | 30 Oct 14 | | | | 0.00 | 35,629.64 | 35,390.84 | -238.80 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7406859 WITH BROWN | 62,900.39 | 31 Jan 14 | | | | 0.00 | 84,921.82 | 84,981.57 | 59.75 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7411031 WITH BROWN | 191,267.11 | 31 Jan 14 | | | | 0.00 | 258,084.36 | 258,411.41 | 327.05 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / EUR EX.RATE 1.3383 WITH BROWN BROTHERS | -58,717.24 | 31 Jul 14 | | | | 0.00 | -78,581.28 | -78,851.38 | -270.10 |
| FX DEAL TRANSACTED ON 31 OCT 2014 EUR / USD EX.RATE 0.7974418 WITH BROWN | 6,675.78 | 31 Oct 14 | | | | 0.00 | 8,371.49 | 8,334.38 | -37.11 |
| FX DEAL TRANSACTED ON 31 OCT 2014 EUR / USD EX.RATE 0.7977599 WITH BROWN | 3,618.08 | 31 Oct 14 | | | | 0.00 | 4,535.30 | 4,516.99 | -18.31 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / HKD EX.RATE 0.128906 WITH BROWN BROTHERS | -31,362.11 | 1 Apr 14 | | | | 0.00 | -4,042.76 | -4,043.10 | -0.34 |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / HKD EX.RATE 0.128906 WITH BROWN BROTHERS | -59,840.87 | 1 Apr 14 | | | | 0.00 | -7,713.85 | -7,714.48 | -0.63 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289093 WITH BROWN | -31,894.07 | 2 Apr 14 | | | | 0.00 | -4,111.44 | -4,111.62 | -0.18 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289125 WITH BROWN | -54,264.15 | 2 Apr 14 | | | | 0.00 | -6,995.33 | -6,995.46 | -0.13 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / HKD EX.RATE 0.1289892 WITH BROWN | -142,796.74 | 2 Dec 13 | | | | 0.00 | -18,419.23 | -18,419.56 | -0.33 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289825 WITH BROWN | -12,598.64 | 2 May 14 | | | | 0.00 | -1,625.00 | -1,625.20 | -0.20 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | -15,728.69 | 2 May 14 | | | | 0.00 | -2,028.88 | -2,028.97 | -0.09 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / HKD EX.RATE 0.1289108 WITH BROWN | -69,131.80 | 3 Apr 14 | | | | 0.00 | -8,911.84 | -8,912.41 | -0.57 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / HKD EX.RATE 0.1289206 WITH BROWN | -4,141.74 | 3 Apr 14 | | | | 0.00 | -533.96 | -533.95 | 0.01 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / HKD EX.RATE 0.1289873 WITH BROWN | -1,326,388.92 | 3 Dec 13 | | | | 0.00 | -171,087.35 | -171,081.84 | 5.51 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / HKD EX.RATE 0.1290123 WITH BROWN | -251,790.25 | 3 Jul 14 | | | | 0.00 | -32,484.03 | -32,488.02 | -3.99 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / HKD EX.RATE 0.1289725 WITH BROWN | -245,984.25 | 3 Jun 14 | | | | 0.00 | -31,725.21 | -31,727.83 | -2.62 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / HKD EX.RATE 0.1289742 WITH BROWN | -5,882.68 | 3 Jun 14 | | | | 0.00 | -758.71 | -758.77 | -0.06 |
| FX DEAL TRANSACTED ON 04 APR 2014 HKD / USD EX.RATE 7.75701 WITH BROWN BROTHERS | 535,360.62 | 4 Apr 14 | | | | 0.00 | 69,016.36 | 69,032.92 | 16.56 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / HKD EX.RATE 0.1289158 WITH BROWN | -69,429.01 | 4 Apr 14 | | | | 0.00 | -8,950.50 | -8,952.63 | -2.13 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / HKD EX.RATE 0.1289709 WITH BROWN | -25,449.34 | 4 Dec 13 | | | | 0.00 | -3,282.22 | -3,282.11 | 0.11 |
| FX DEAL TRANSACTED ON 04 FEB 2014 HKD / USD EX.RATE 7.76411 WITH BROWN BROTHERS | 639,448.23 | 4 Feb 14 | | | | 0.00 | 82,359.50 | 82,376.05 | 16.55 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / HKD EX.RATE 0.1289823 WITH BROWN | -485,860.41 | 4 Jun 14 | | | | 0.00 | -62,667.41 | -62,669.83 | -2.42 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / HKD EX.RATE 0.1290256 WITH BROWN | -414,334.29 | 4 Sep 14 | | | | 0.00 | -53,459.73 | -53,462.14 | -2.41 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / HKD EX.RATE 0.1289657 WITH BROWN | -1,011,841.26 | 5 Dec 13 | | | | 0.00 | -130,492.81 | -130,486.92 | 5.89 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / HKD EX.RATE 0.1289938 WITH BROWN | -74,280.23 | 5 Jun 14 | | | | 0.00 | -9,581.69 | -9,581.27 | 0.42 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / HKD EX.RATE 0.1288396 WITH BROWN | -13,861.40 | 5 Mar 14 | | | | 0.00 | -1,785.90 | -1,786.11 | -0.21 |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / HKD EX.RATE 0.128996 WITH BROWN BROTHERS | -6,335.36 | 5 May 14 | | | | 0.00 | -817.24 | -817.27 | -0.03 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / HKD EX.RATE 0.1289526 WITH BROWN | -1,069,608.59 | 6 Dec 13 | | | | 0.00 | -137,928.76 | -137,949.04 | -20.28 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / HKD EX.RATE 0.1289848 WITH BROWN | -736,778.88 | 6 Jun 14 | | | | 0.00 | -95,033.29 | -95,048.01 | -14.72 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / HKD EX.RATE 0.1289873 WITH BROWN | -191,278.60 | 6 Jun 14 | | | | 0.00 | -24,672.51 | -24,675.86 | -3.35 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / HKD EX.RATE 0.1288462 WITH BROWN | -741.30 | 6 Mar 14 | | | | 0.00 | -95.51 | -95.52 | -0.01 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / HKD EX.RATE 0.1289441 WITH BROWN | -4,077.06 | 7 Apr 14 | | | | 0.00 | -525.71 | -525.74 | -0.03 |
| FX DEAL TRANSACTED ON 07 JAN 2014 HKD / USD EX.RATE 7.75391 WITH BROWN BROTHERS | 537,204.14 | 7 Jan 14 | | | | 0.00 | 69,281.71 | 69,276.89 | -4.82 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / HKD EX.RATE 0.1288495 WITH BROWN | -46,393.18 | 7 Mar 14 | | | | 0.00 | -5,977.74 | -5,977.46 | 0.28 |
| FX DEAL TRANSACTED ON 07 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | 1,835,465.97 | 7 May 14 | | | | 0.00 | 236,785.13 | 236,779.33 | -5.80 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | -27,282.89 | 7 May 14 | | | | 0.00 | -3,519.69 | -3,519.56 | 0.13 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / HKD EX.RATE 0.128959 WITH BROWN BROTHERS | -6,309.00 | 8 Apr 14 | | | | 0.00 | -813.60 | -813.74 | -0.14 |
| FX DEAL TRANSACTED ON 08 JAN 2014 HKD / USD EX.RATE 7.75411 WITH BROWN BROTHERS | 277,038.37 | 8 Jan 14 | | | | 0.00 | 35,727.94 | 35,725.45 | -2.49 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JUL 2014 HKD / USD EX.RATE 7.74961 WITH BROWN BROTHERS | 365,263.13 | 8 Jul 14 | | | | 0.00 | 47,133.10 | 47,130.42 | -2.68 |
| FX DEAL TRANSACTED ON 08 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | 519,654.24 | 8 Jul 14 | | | | 0.00 | 67,052.16 | 67,051.73 | -0.43 |
| FX DEAL TRANSACTED ON 08 MAY 2014 HKD / USD EX.RATE 7.75193 WITH BROWN BROTHERS | 1,122,937.76 | 8 May 14 | | | | 0.00 | 144,859.12 | 144,864.35 | 5.23 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | -11,477.59 | 8 May 14 | | | | 0.00 | -1,480.56 | -1,480.66 | -0.10 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | -6,198.18 | 8 May 14 | | | | 0.00 | -799.58 | -799.60 | -0.02 |
| FX DEAL TRANSACTED ON 09 APR 2014 HKD / USD EX.RATE 7.75301 WITH BROWN BROTHERS | 545,071.37 | 9 Apr 14 | | | | 0.00 | 70,304.48 | 70,304.12 | -0.36 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / HKD EX.RATE 0.128974 WITH BROWN BROTHERS | -12,556.31 | 9 Apr 14 | | | | 0.00 | -1,619.44 | -1,619.53 | -0.09 |
| FX DEAL TRANSACTED ON 09 JAN 2014 HKD / USD EX.RATE 7.75411 WITH BROWN BROTHERS | 210,850.50 | 9 Jan 14 | | | | 0.00 | 27,192.10 | 27,190.20 | -1.90 |
| FX DEAL TRANSACTED ON 09 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | 595,459.89 | 9 Jul 14 | | | | 0.00 | 76,833.53 | 76,833.04 | -0.49 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | -111,622.86 | 9 Jun 14 | | | | 0.00 | -14,399.07 | -14,400.07 | -1.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | -5,634.28 | 9 Jun 14 | | | | 0.00 | -726.86 | -726.86 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | 1,585,949.63 | 9 May 14 | | | | 0.00 | 204,596.16 | 204,595.10 | -1.06 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | -42,210.73 | 9 May 14 | | | | 0.00 | -5,445.28 | -5,445.39 | -0.11 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.1290121 WITH BROWN | -9,336.75 | 9 May 14 | | | | 0.00 | -1,204.55 | -1,204.49 | 0.06 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / HKD EX.RATE 0.1289742 WITH BROWN | -189,749.45 | 10 Dec 13 | | | | 0.00 | -24,472.78 | -24,470.07 | 2.71 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 JAN 2014 HKD / USD EX.RATE 7.75421 WITH BROWN BROTHERS | 224,217.29 | 10 Jan 14 | | | | 0.00 | 28,915.56 | 28,913.92 | -1.64 |
| FX DEAL TRANSACTED ON 10 JUL 2014 HKD / USD EX.RATE 7.74961 WITH BROWN BROTHERS | 240,799.29 | 10 Jul 14 | | | | 0.00 | 31,072.44 | 31,070.68 | -1.76 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | -16,811.57 | 10 Jun 14 | | | | 0.00 | -2,168.65 | -2,168.77 | -0.12 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / HKD EX.RATE 0.129004 WITH BROWN BROTHERS | -40,289.36 | 10 Jun 14 | | | | 0.00 | -5,197.49 | -5,197.52 | -0.03 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / HKD EX.RATE 0.1288427 WITH BROWN | -6,124.87 | 10 Mar 14 | | | | 0.00 | -789.14 | -789.09 | 0.05 |
| FX DEAL TRANSACTED ON 11 APR 2014 HKD / USD EX.RATE 7.75313 WITH BROWN BROTHERS | 675,566.61 | 11 Apr 14 | | | | 0.00 | 87,134.69 | 87,125.48 | -9.21 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | -21,214.27 | 11 Apr 14 | | | | 0.00 | -2,736.05 | -2,735.93 | 0.12 |
| FX DEAL TRANSACTED ON 11 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | 80,036.77 | 11 Jul 14 | | | | 0.00 | 10,327.33 | 10,327.26 | -0.07 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | -11,286.91 | 11 Jun 14 | | | | 0.00 | -1,455.96 | -1,456.08 | -0.12 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | -1,123,693.23 | 11 Jun 14 | | | | 0.00 | -144,953.58 | -144,963.68 | -10.10 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288295 WITH BROWN | -7,237.24 | 11 Mar 14 | | | | 0.00 | -932.37 | -931.93 | 0.44 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288344 WITH BROWN | -53,756.12 | 11 Mar 14 | | | | 0.00 | -6,925.64 | -6,922.12 | 3.52 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / HKD EX.RATE 0.1289773 WITH BROWN | -99,877.16 | 12 Dec 13 | | | | 0.00 | -12,881.89 | -12,881.81 | 0.08 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1289991 WITH BROWN | -5,617.30 | 12 Jun 14 | | | | 0.00 | -724.63 | -724.70 | -0.07 |
| FX DEAL TRANSACTED ON 12 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | 1,166,069.85 | 12 May 14 | | | | 0.00 | 150,429.38 | 150,428.60 | -0.78 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | -48,944.87 | 12 May 14 | | | | 0.00 | -6,313.68 | -6,314.12 | -0.44 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | -34,930.05 | 12 May 14 | | | | 0.00 | -4,506.06 | -4,506.14 | -0.08 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / HKD EX.RATE 0.1289823 WITH BROWN | -5,089.87 | 13 Dec 13 | | | | 0.00 | -656.50 | -656.46 | 0.04 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287649 WITH BROWN | -6,998.31 | 13 Mar 14 | | | | 0.00 | -901.14 | -901.27 | -0.13 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287714 WITH BROWN | -6,782.06 | 13 Mar 14 | | | | 0.00 | -873.34 | -873.34 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287878 WITH BROWN | -6,825.58 | 13 Mar 14 | | | | 0.00 | -879.05 | -878.94 | 0.11 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | -28,475.69 | 13 May 14 | | | | 0.00 | -3,673.29 | -3,673.41 | -0.12 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | -6,064.60 | 13 May 14 | | | | 0.00 | -782.35 | -782.34 | 0.01 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / HKD EX.RATE 0.1289542 WITH BROWN | -8,096.27 | 14 Jan 14 | | | | 0.00 | -1,044.05 | -1,044.12 | -0.07 |
| FX DEAL TRANSACTED ON 14 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | 39,868.23 | 14 Jul 14 | | | | 0.00 | 5,144.29 | 5,144.26 | -0.03 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287498 WITH BROWN | -215,531.58 | 14 Mar 14 | | | | 0.00 | -27,749.66 | -27,754.12 | -4.46 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287714 WITH BROWN | -67,853.51 | 14 Mar 14 | | | | 0.00 | -8,737.59 | -8,737.54 | 0.05 |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.75155 WITH BROWN BROTHERS | 468,061.78 | 14 May 14 | | | | 0.00 | 60,382.99 | 60,380.66 | -2.33 |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.751615 WITH BROWN BROTHERS | 1,149,045.99 | 14 May 14 | | | | 0.00 | 148,233.11 | 148,228.62 | -4.49 |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.75163 WITH BROWN BROTHERS | 644,489.26 | 14 May 14 | | | | 0.00 | 83,142.42 | 83,140.06 | -2.36 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / HKD EX.RATE 0.128999 WITH BROWN BROTHERS | -24,638.37 | 14 May 14 | | | | 0.00 | -3,178.32 | -3,178.39 | -0.07 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / HKD EX.RATE 0.1289575 WITH BROWN | -1,286,294.17 | 15 Apr 14 | | | | 0.00 | -165,877.34 | -165,878.20 | -0.86 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / HKD EX.RATE 0.1289559 WITH BROWN | -18,915.20 | 15 Jan 14 | | | | 0.00 | -2,439.23 | -2,439.26 | -0.03 |
| FX DEAL TRANSACTED ON 15 MAY 2014 HKD / USD EX.RATE 7.7515 WITH BROWN BROTHERS | 422,425.59 | 15 May 14 | | | | 0.00 | 54,495.98 | 54,493.52 | -2.46 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1289941 WITH BROWN | -12,262.38 | 15 May 14 | | | | 0.00 | -1,581.78 | -1,581.87 | -0.09 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | -6,128.37 | 15 May 14 | | | | 0.00 | -790.54 | -790.57 | -0.03 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / HKD EX.RATE 0.128969 WITH BROWN BROTHERS | -308,954.61 | 16 Dec 13 | | | | 0.00 | -39,845.57 | -39,851.23 | -5.66 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / HKD EX.RATE 0.1289507 WITH BROWN | -12,861.75 | 16 Jan 14 | | | | 0.00 | -1,658.53 | -1,658.22 | 0.31 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / HKD EX.RATE 0.1290056 WITH BROWN | -11,052.90 | 16 Jun 14 | | | | 0.00 | -1,425.89 | -1,425.87 | 0.02 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.7516 WITH BROWN BROTHERS | 164,261.98 | 16 May 14 | | | | 0.00 | 21,190.72 | 21,189.35 | -1.37 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.75181 WITH BROWN BROTHERS | 1,188,981.30 | 16 May 14 | | | | 0.00 | 153,381.12 | 153,375.38 | -5.74 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | -12,160.80 | 16 May 14 | | | | 0.00 | -1,568.65 | -1,568.71 | -0.06 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / HKD EX.RATE 0.1289527 WITH BROWN | -18,123.40 | 17 Apr 14 | | | | 0.00 | -2,337.06 | -2,337.70 | -0.64 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / HKD EX.RATE 0.1289575 WITH BROWN | -44,622.49 | 17 Apr 14 | | | | 0.00 | -5,754.41 | -5,755.77 | -1.36 |
| FX DEAL TRANSACTED ON 17 DEC 2013 HKD / USD EX.RATE 7.7525 WITH BROWN BROTHERS | 273,841.24 | 17 Dec 13 | | | | 0.00 | 35,322.96 | 35,323.64 | 0.68 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / HKD EX.RATE 0.1289293 WITH BROWN | -48,618.39 | 17 Jan 14 | | | | 0.00 | -6,268.33 | -6,268.21 | 0.12 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / HKD EX.RATE 0.1290139 WITH BROWN | -247,082.46 | 17 Jul 14 | | | | 0.00 | -31,877.08 | -31,876.47 | 0.61 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / HKD EX.RATE 0.1290006 WITH BROWN | -5,532.63 | 17 Jun 14 | | | | 0.00 | -713.71 | -713.77 | -0.06 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / HKD EX.RATE 0.1287765 WITH BROWN | -13,675.33 | 17 Mar 14 | | | | 0.00 | -1,761.06 | -1,760.71 | 0.35 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / HKD EX.RATE 0.1290106 WITH BROWN | -835,515.31 | 17 Sep 14 | | | | 0.00 | -107,790.35 | -107,789.65 | 0.70 |
| FX DEAL TRANSACTED ON 18 DEC 2013 USD / HKD EX.RATE 0.128989 WITH BROWN BROTHERS | -363,185.43 | 18 Dec 13 | | | | 0.00 | -46,846.92 | -46,841.78 | 5.14 |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / HKD EX.RATE 0.1290046 WITH BROWN | -5,545.81 | 18 Jun 14 | | | | 0.00 | -715.44 | -715.47 | -0.03 |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / HKD EX.RATE 0.1290081 WITH BROWN | -11,000.57 | 18 Jun 14 | | | | 0.00 | -1,419.16 | -1,419.35 | -0.19 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / HKD EX.RATE 0.1287532 WITH BROWN | -198,979.11 | 18 Mar 14 | | | | 0.00 | -25,619.19 | -25,625.29 | -6.10 |
| FX DEAL TRANSACTED ON 19 FEB 2014 HKD / USD EX.RATE 7.75515 WITH BROWN BROTHERS | 293,794.48 | 19 Feb 14 | | | | 0.00 | 37,883.79 | 37,881.84 | -1.95 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290321 WITH BROWN | -5,393.06 | 19 Jun 14 | | | | 0.00 | -695.88 | -695.76 | 0.12 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / HKD EX.RATE 0.1287749 WITH BROWN | -3,419.99 | 19 Mar 14 | | | | 0.00 | -440.41 | -440.47 | -0.06 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | -12,050.72 | 19 May 14 | | | | 0.00 | -1,554.51 | -1,554.40 | 0.11 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / HKD EX.RATE 0.1290055 WITH BROWN | -610.74 | 19 May 14 | | | | 0.00 | -78.79 | -78.78 | 0.01 |
| FX DEAL TRANSACTED ON 19 SEP 2014 HKD / USD EX.RATE 7.7514 WITH BROWN BROTHERS | 2,381,265.80 | 19 Sep 14 | | | | 0.00 | 307,204.61 | 307,206.59 | 1.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 FEB 2014 HKD / USD EX.RATE 7.7554 WITH BROWN BROTHERS | 790,444.68 | 20 Feb 14 | | | | 0.00 | 101,921.85 | 101,906.73 | -15.12 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | -5,420.82 | 20 Jun 14 | | | | 0.00 | -699.33 | -699.36 | -0.03 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.1287948 WITH BROWN | -50,309.81 | 20 Mar 14 | | | | 0.00 | -6,479.64 | -6,484.18 | -4.54 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.128811 WITH BROWN BROTHERS | -81,862.80 | 20 Mar 14 | | | | 0.00 | -10,544.83 | -10,550.89 | -6.06 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | -6,046.23 | 20 May 14 | | | | 0.00 | -779.92 | -779.86 | 0.06 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / HKD EX.RATE 0.128994 WITH BROWN BROTHERS | -4,783.23 | 20 May 14 | | | | 0.00 | -617.01 | -616.96 | 0.05 |
| FX DEAL TRANSACTED ON 20 OCT 2014 HKD / USD EX.RATE 7.75781 WITH BROWN BROTHERS | 1,177,168.20 | 20 Oct 14 | | | | 0.00 | 151,739.76 | 151,772.23 | 32.47 |
| FX DEAL TRANSACTED ON 21 FEB 2014 HKD / USD EX.RATE 7.756 WITH BROWN BROTHERS | 276,518.64 | 21 Feb 14 | | | | 0.00 | 35,652.22 | 35,634.99 | -17.23 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / HKD EX.RATE 0.1289223 WITH BROWN | -10,323.09 | 21 Jan 14 | | | | 0.00 | -1,330.88 | -1,330.66 | 0.22 |
| FX DEAL TRANSACTED ON 21 MAR 2014 HKD / USD EX.RATE 7.76063 WITH BROWN BROTHERS | 1,123,135.25 | 21 Mar 14 | | | | 0.00 | 144,722.17 | 144,774.04 | 51.87 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288444 WITH BROWN | -24,213.13 | 21 Mar 14 | | | | 0.00 | -3,119.73 | -3,121.11 | -1.38 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288575 WITH BROWN | -491,866.75 | 21 Mar 14 | | | | 0.00 | -63,380.72 | -63,402.46 | -21.74 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.128984 WITH BROWN BROTHERS | -16,061.41 | 21 May 14 | | | | 0.00 | -2,071.66 | -2,071.46 | 0.20 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.1289921 WITH BROWN | -5,996.10 | 21 May 14 | | | | 0.00 | -773.45 | -773.33 | 0.12 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / HKD EX.RATE 0.1289892 WITH BROWN | -13,344.46 | 22 Apr 14 | | | | 0.00 | -1,721.29 | -1,721.16 | 0.13 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / HKD EX.RATE 0.1288992 WITH BROWN | -16,358.70 | 22 Jan 14 | | | | 0.00 | -2,108.62 | -2,108.61 | 0.01 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / HKD EX.RATE 0.128999 WITH BROWN BROTHERS | -555,998.34 | 22 Jul 14 | | | | 0.00 | -71,723.21 | -71,737.56 | -14.35 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / HKD EX.RATE 0.1289642 WITH BROWN | -34,558.63 | 22 May 14 | | | | 0.00 | -4,456.83 | -4,457.02 | -0.19 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / HKD EX.RATE 0.1289805 WITH BROWN | -30,288.02 | 22 May 14 | | | | 0.00 | -3,906.56 | -3,906.24 | 0.32 |
| FX DEAL TRANSACTED ON 22 OCT 2014 HKD / USD EX.RATE 7.75623 WITH BROWN BROTHERS | 2,664,494.13 | 22 Oct 14 | | | | 0.00 | 343,529.54 | 343,497.65 | -31.89 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / HKD EX.RATE 0.1289773 WITH BROWN | -30,709.12 | 23 Apr 14 | | | | 0.00 | -3,960.78 | -3,960.76 | 0.02 |
| FX DEAL TRANSACTED ON 23 JAN 2014 HKD / USD EX.RATE 7.75791 WITH BROWN BROTHERS | 266,013.58 | 23 Jan 14 | | | | 0.00 | 34,289.34 | 34,263.10 | -26.24 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / HKD EX.RATE 0.1290158 WITH BROWN | -344,790.87 | 23 Jul 14 | | | | 0.00 | -44,483.46 | -44,487.71 | -4.25 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / HKD EX.RATE 0.1290106 WITH BROWN | -49,715.04 | 23 Jun 14 | | | | 0.00 | -6,413.77 | -6,413.48 | 0.29 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / HKD EX.RATE 0.1289625 WITH BROWN | -39,351.11 | 23 May 14 | | | | 0.00 | -5,074.82 | -5,075.11 | -0.29 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / HKD EX.RATE 0.1289807 WITH BROWN | -6,003.89 | 23 May 14 | | | | 0.00 | -774.39 | -774.32 | 0.07 |
| FX DEAL TRANSACTED ON 23 OCT 2014 HKD / USD EX.RATE 7.75623 WITH BROWN BROTHERS | 804,068.73 | 23 Oct 14 | | | | 0.00 | 103,667.47 | 103,648.49 | -18.98 |
| FX DEAL TRANSACTED ON 23 SEP 2014 HKD / USD EX.RATE 7.7512 WITH BROWN BROTHERS | 110,470.70 | 23 Sep 14 | | | | 0.00 | 14,252.08 | 14,250.70 | -1.38 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / HKD EX.RATE 0.1289659 WITH BROWN | -21,136.01 | 24 Apr 14 | | | | 0.00 | -2,725.82 | -2,725.94 | -0.12 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / HKD EX.RATE 0.1289709 WITH BROWN | -3,265.43 | 24 Apr 14 | | | | 0.00 | -421.15 | -421.15 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 JAN 2014 HKD / USD EX.RATE 7.76191 WITH BROWN BROTHERS | 264,607.91 | 24 Jan 14 | | | | 0.00 | 34,090.57 | 34,072.83 | -17.74 |
| FX DEAL TRANSACTED ON 24 JUL 2014 USD / HKD EX.RATE 0.1290208 WITH BROWN | -718,531.38 | 24 Jul 14 | | | | 0.00 | -92,705.47 | -92,713.13 | -7.66 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / HKD EX.RATE 0.1290121 WITH BROWN | -13,755.12 | 24 Jun 14 | | | | 0.00 | -1,774.58 | -1,774.43 | 0.15 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288828 WITH BROWN | -6,853.22 | 24 Mar 14 | | | | 0.00 | -883.26 | -883.52 | -0.26 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288844 WITH BROWN | -224,834.06 | 24 Mar 14 | | | | 0.00 | -28,977.61 | -28,985.60 | -7.99 |
| FX DEAL TRANSACTED ON 24 OCT 2014 HKD / USD EX.RATE 7.75723 WITH BROWN BROTHERS | 666,052.13 | 24 Oct 14 | | | | 0.00 | 85,862.11 | 85,863.00 | 0.89 |
| FX DEAL TRANSACTED ON 24 SEP 2014 HKD / USD EX.RATE 7.752 WITH BROWN BROTHERS | 104,480.66 | 24 Sep 14 | | | | 0.00 | 13,477.90 | 13,474.33 | -3.57 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | -41,525.95 | 25 Apr 14 | | | | 0.00 | -5,355.70 | -5,355.94 | -0.24 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / HKD EX.RATE 0.1288329 WITH BROWN | -760,516.07 | 25 Feb 14 | | | | 0.00 | -97,979.52 | -98,000.23 | -20.71 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / HKD EX.RATE 0.1290241 WITH BROWN | -593,315.11 | 25 Jul 14 | | | | 0.00 | -76,551.95 | -76,556.29 | -4.34 |
| FX DEAL TRANSACTED ON 25 MAR 2014 HKD / USD EX.RATE 7.75693 WITH BROWN BROTHERS | 595,037.19 | 25 Mar 14 | | | | 0.00 | 76,710.40 | 76,696.36 | -14.04 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289093 WITH BROWN | -181,354.89 | 25 Mar 14 | | | | 0.00 | -23,378.34 | -23,375.45 | 2.89 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289158 WITH BROWN | -3,374.25 | 25 Mar 14 | | | | 0.00 | -434.99 | -434.92 | 0.07 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / HKD EX.RATE 0.1288808 WITH BROWN | -169,244.11 | 26 Feb 14 | | | | 0.00 | -21,812.31 | -21,809.67 | 2.64 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | -3,898,112.49 | 26 Jun 14 | | | | 0.00 | -502,846.00 | -502,855.73 | -9.73 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1290071 WITH BROWN | -5,054,402.07 | 26 Jun 14 | | | | 0.00 | -652,053.87 | -652,016.86 | 37.01 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288811 WITH BROWN | -238,803.58 | 26 Mar 14 | | | | 0.00 | -30,777.27 | -30,780.60 | -3.33 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288877 WITH BROWN | -149,085.84 | 26 Mar 14 | | | | 0.00 | -19,215.34 | -19,216.43 | -1.09 |
| FX DEAL TRANSACTED ON 26 MAY 2014 USD / HKD EX.RATE 0.1289675 WITH BROWN | -42,628.30 | 26 May 14 | | | | 0.00 | -5,497.67 | -5,498.12 | -0.45 |
| FX DEAL TRANSACTED ON 26 SEP 2014 HKD / USD EX.RATE 7.75751 WITH BROWN BROTHERS | 793,110.06 | 26 Sep 14 | | | | 0.00 | 102,237.71 | 102,143.04 | -94.67 |
| FX DEAL TRANSACTED ON 27 FEB 2014 HKD / USD EX.RATE 7.76041 WITH BROWN BROTHERS | 1,421,346.22 | 27 Feb 14 | | | | 0.00 | 183,153.50 | 183,138.39 | -15.11 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / HKD EX.RATE 0.1287888 WITH BROWN | -822,164.02 | 27 Jan 14 | | | | 0.00 | -105,885.52 | -105,889.61 | -4.09 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | -492,547.02 | 27 Jun 14 | | | | 0.00 | -63,539.70 | -63,554.04 | -14.34 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / HKD EX.RATE 0.128896 WITH BROWN BROTHERS | -4,377.32 | 27 Mar 14 | | | | 0.00 | -564.22 | -564.28 | -0.06 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / HKD EX.RATE 0.1288992 WITH BROWN | -112,311.09 | 27 Mar 14 | | | | 0.00 | -14,476.81 | -14,478.02 | -1.21 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / HKD EX.RATE 0.1289742 WITH BROWN | -4,820.60 | 27 May 14 | | | | 0.00 | -621.73 | -621.80 | -0.07 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / HKD EX.RATE 0.1289757 WITH BROWN | -24,505.78 | 27 May 14 | | | | 0.00 | -3,160.65 | -3,160.96 | -0.31 |
| FX DEAL TRANSACTED ON 27 OCT 2014 HKD / USD EX.RATE 7.75731 WITH BROWN BROTHERS | 1,726,748.30 | 27 Oct 14 | | | | 0.00 | 222,596.27 | 222,593.69 | -2.58 |
| FX DEAL TRANSACTED ON 28 APR 2014 HKD / USD EX.RATE 7.75341 WITH BROWN BROTHERS | 2,094,588.93 | 28 Apr 14 | | | | 0.00 | 270,150.67 | 270,159.73 | 9.06 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / HKD EX.RATE 0.1289921 WITH BROWN | -12,886.58 | 28 Apr 14 | | | | 0.00 | -1,662.27 | -1,662.11 | 0.16 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 AUG 2014 HKD / USD EX.RATE 7.74991 WITH BROWN BROTHERS | 752,600.97 | 28 Aug 14 | | | | 0.00 | 97,110.93 | 97,109.18 | -1.75 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / HKD EX.RATE 0.1290284 WITH BROWN | -3,756,279.95 | 28 Aug 14 | | | | 0.00 | -484,666.84 | -484,678.16 | -11.32 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / HKD EX.RATE 0.1290339 WITH BROWN | -8,350,213.38 | 28 Aug 14 | | | | 0.00 | -1,077,460.79 | -1,077,426.03 | 34.76 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / HKD EX.RATE 0.1288414 WITH BROWN | -231,842.06 | 28 Feb 14 | | | | 0.00 | -29,870.86 | -29,877.90 | -7.04 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / HKD EX.RATE 0.1290289 WITH BROWN | -559,280.93 | 28 Jul 14 | | | | 0.00 | -72,163.42 | -72,164.82 | -1.40 |
| FX DEAL TRANSACTED ON 28 MAR 2014 HKD / USD EX.RATE 7.75741 WITH BROWN BROTHERS | 537,577.43 | 28 Mar 14 | | | | 0.00 | 69,298.57 | 69,301.79 | 3.22 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / HKD EX.RATE 0.1289042 WITH BROWN | -56,333.35 | 28 Mar 14 | | | | 0.00 | -7,261.60 | -7,262.21 | -0.61 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / HKD EX.RATE 0.1289773 WITH BROWN | -70,434.02 | 28 May 14 | | | | 0.00 | -9,084.39 | -9,084.51 | -0.12 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / HKD EX.RATE 0.128979 WITH BROWN BROTHERS | -24,706.26 | 28 May 14 | | | | 0.00 | -3,186.59 | -3,186.59 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 HKD / USD EX.RATE 7.75335 WITH BROWN BROTHERS | 356,275.36 | 29 Apr 14 | | | | 0.00 | 45,951.15 | 45,952.93 | 1.78 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289709 WITH BROWN | -12,664.94 | 29 Apr 14 | | | | 0.00 | -1,633.41 | -1,633.54 | -0.13 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | -1,556,959.61 | 29 Apr 14 | | | | 0.00 | -200,804.74 | -200,818.98 | -14.24 |
| FX DEAL TRANSACTED ON 29 AUG 2014 HKD / USD EX.RATE 7.7503 WITH BROWN BROTHERS | 149,762.93 | 29 Aug 14 | | | | 0.00 | 19,323.50 | 19,323.88 | 0.38 |
| FX DEAL TRANSACTED ON 29 JAN 2014 HKD / USD EX.RATE 7.76447 WITH BROWN BROTHERS | 1,655,599.78 | 29 Jan 14 | | | | 0.00 | 213,227.66 | 213,219.97 | -7.69 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / HKD EX.RATE 0.1290289 WITH BROWN | -197,536.29 | 29 Jul 14 | | | | 0.00 | -25,487.90 | -25,488.39 | -0.49 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / HKD EX.RATE 0.1289775 WITH BROWN | -37,158.34 | 29 May 14 | | | | 0.00 | -4,792.59 | -4,792.24 | 0.35 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / HKD EX.RATE 0.1289775 WITH BROWN | -22,136.14 | 29 May 14 | | | | 0.00 | -2,855.06 | -2,854.86 | 0.20 |
| FX DEAL TRANSACTED ON 29 OCT 2014 HKD / USD EX.RATE 7.75503 WITH BROWN BROTHERS | 545,384.12 | 29 Oct 14 | | | | 0.00 | 70,326.50 | 70,322.69 | -3.81 |
| FX DEAL TRANSACTED ON 29 SEP 2014 HKD / USD EX.RATE 7.76401 WITH BROWN BROTHERS | 249,829.98 | 29 Sep 14 | | | | 0.00 | 32,177.96 | 32,185.46 | 7.50 |
| FX DEAL TRANSACTED ON 30 APR 2014 HKD / USD EX.RATE 7.75265 WITH BROWN BROTHERS | 29,989.01 | 30 Apr 14 | | | | 0.00 | 3,868.23 | 3,868.03 | -0.20 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.1289767 WITH BROWN | -124,770.18 | 30 Apr 14 | | | | 0.00 | -16,092.44 | -16,093.05 | -0.61 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.1289817 WITH BROWN | -9,441.25 | 30 Apr 14 | | | | 0.00 | -1,217.75 | -1,217.75 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 HKD / USD EX.RATE 7.76627 WITH BROWN BROTHERS | 989,490.14 | 30 Jan 14 | | | | 0.00 | 127,408.67 | 127,433.61 | 24.94 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / HKD EX.RATE 0.1290306 WITH BROWN | -490,922.50 | 30 Jul 14 | | | | 0.00 | -63,344.02 | -63,344.43 | -0.41 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / HKD EX.RATE 0.1289808 WITH BROWN | -1,427,256.13 | 30 May 14 | | | | 0.00 | -184,088.68 | -184,096.76 | -8.08 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / HKD EX.RATE 0.1289823 WITH BROWN | -18,205.96 | 30 May 14 | | | | 0.00 | -2,348.25 | -2,348.32 | -0.07 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1288877 WITH BROWN | -18,806.81 | 31 Mar 14 | | | | 0.00 | -2,423.97 | -2,424.48 | -0.51 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1289007 WITH BROWN | -51,411.35 | 31 Mar 14 | | | | 0.00 | -6,626.96 | -6,627.69 | -0.73 |
| FX DEAL TRANSACTED ON 31 OCT 2014 HKD / USD EX.RATE 7.75511 WITH BROWN BROTHERS | 1,137,979.75 | 31 Oct 14 | | | | 0.00 | 146,739.34 | 146,744.26 | 4.92 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097724 WITH BROWN | -27,468,453.00 | 1 May 14 | | | | 0.00 | -268,432.73 | -270,053.12 | -1,620.39 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097845 WITH BROWN | -1,037,188.00 | 1 May 14 | | | | 0.00 | -10,148.36 | -10,197.00 | -48.64 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / JPY EX.RATE 0.0091178 WITH BROWN | -17,613,988.00 | 1 Oct 14 | | | | 0.00 | -160,601.67 | -160,484.61 | 117.06 |
| FX DEAL TRANSACTED ON 01 SEP 2014 JPY / USD EX.RATE 104.253 WITH BROWN BROTHERS | 1,122,656.00 | 1 Sep 14 | | | | 0.00 | 10,768.57 | 10,699.10 | -69.47 |
| FX DEAL TRANSACTED ON 02 DEC 2013 JPY / USD EX.RATE 102.843 WITH BROWN BROTHERS | 3,460,044.00 | 2 Dec 13 | | | | 0.00 | 33,643.94 | 33,705.56 | 61.62 |
| FX DEAL TRANSACTED ON 02 MAY 2014 JPY / USD EX.RATE 102.773 WITH BROWN BROTHERS | 3,565,910.00 | 2 May 14 | | | | 0.00 | 34,696.95 | 35,095.81 | 398.86 |
| FX DEAL TRANSACTED ON 02 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | 4,184,476.00 | 2 Sep 14 | | | | 0.00 | 39,885.20 | 39,808.55 | -76.65 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / JPY EX.RATE 0.0098148 WITH BROWN | -5,905,948.00 | 3 Feb 14 | | | | 0.00 | -57,965.67 | -58,359.17 | -393.50 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / JPY EX.RATE 0.0098546 WITH BROWN | -2,083,821.00 | 3 Mar 14 | | | | 0.00 | -20,535.31 | -20,363.74 | 171.57 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / JPY EX.RATE 0.0097502 WITH BROWN | -829,414.00 | 4 Aug 14 | | | | 0.00 | -8,086.91 | -8,102.52 | -15.61 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / JPY EX.RATE 0.0097454 WITH BROWN | -1,420,352.00 | 4 Dec 13 | | | | 0.00 | -13,841.83 | -13,829.43 | 12.40 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / JPY EX.RATE 0.0098574 WITH BROWN | -4,708,706.00 | 4 Feb 14 | | | | 0.00 | -46,415.43 | -46,227.23 | 188.20 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / JPY EX.RATE 0.0098121 WITH BROWN | -3,769,478.00 | 4 Mar 14 | | | | 0.00 | -36,986.49 | -36,566.70 | 419.79 |
| FX DEAL TRANSACTED ON 04 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | 5,258,390.00 | 4 Sep 14 | | | | 0.00 | 50,121.43 | 49,896.95 | -224.48 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / JPY EX.RATE 0.0097843 WITH BROWN | -1,796,446.00 | 5 Dec 13 | | | | 0.00 | -17,576.89 | -17,421.77 | 155.12 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / JPY EX.RATE 0.0097524 WITH BROWN | -5,974,908.00 | 5 Mar 14 | | | | 0.00 | -58,269.61 | -57,826.35 | 443.26 |
| FX DEAL TRANSACTED ON 05 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | 9,417,251.00 | 5 Sep 14 | | | | 0.00 | 89,762.48 | 88,653.81 | -1,108.67 |
| FX DEAL TRANSACTED ON 06 AUG 2014 JPY / USD EX.RATE 102.316 WITH BROWN BROTHERS | 3,805,015.00 | 6 Aug 14 | | | | 0.00 | 37,188.86 | 37,360.84 | 171.98 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / JPY EX.RATE 0.0098305 WITH BROWN | -5,034,268.00 | 6 Feb 14 | | | | 0.00 | -49,489.48 | -49,172.38 | 317.10 |
| FX DEAL TRANSACTED ON 06 JUN 2014 JPY / USD EX.RATE 102.203 WITH BROWN BROTHERS | 7,458,420.00 | 6 Jun 14 | | | | 0.00 | 72,976.53 | 72,832.58 | -143.95 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / JPY EX.RATE 0.0096998 WITH BROWN | -4,483,790.00 | 6 Mar 14 | | | | 0.00 | -43,491.83 | -43,432.85 | 58.98 |
| FX DEAL TRANSACTED ON 07 AUG 2014 JPY / USD EX.RATE 102.24 WITH BROWN BROTHERS | 2,542,804.00 | 7 Aug 14 | | | | 0.00 | 24,870.93 | 24,901.38 | 30.45 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / JPY EX.RATE 0.0097822 WITH BROWN | -5,407,967.00 | 7 Feb 14 | | | | 0.00 | -52,901.55 | -52,742.64 | 158.91 |
| FX DEAL TRANSACTED ON 07 JAN 2014 JPY / USD EX.RATE 104.434 WITH BROWN BROTHERS | 14,704,898.00 | 7 Jan 14 | | | | 0.00 | 140,805.66 | 140,334.00 | -471.66 |
| FX DEAL TRANSACTED ON 07 MAR 2014 JPY / USD EX.RATE 103.619 WITH BROWN BROTHERS | 2,068,901.00 | 7 Mar 14 | | | | 0.00 | 19,966.43 | 20,050.41 | 83.98 |
| FX DEAL TRANSACTED ON 07 MAY 2014 JPY / USD EX.RATE 101.789 WITH BROWN BROTHERS | 19,711,758.00 | 7 May 14 | | | | 0.00 | 193,653.13 | 193,803.54 | 150.41 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / JPY EX.RATE 0.0095403 WITH BROWN | -7,460,699.00 | 8 Jan 14 | | | | 0.00 | -71,176.97 | -72,178.19 | -1,001.22 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / JPY EX.RATE 0.0098295 WITH BROWN | -8,696,594.00 | 8 May 14 | | | | 0.00 | -85,482.81 | -85,164.71 | 318.10 |
| FX DEAL TRANSACTED ON 08 SEP 2014 JPY / USD EX.RATE 105.309 WITH BROWN BROTHERS | 2,844,593.00 | 8 Sep 14 | | | | 0.00 | 27,011.87 | 26,664.73 | -347.14 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 DEC 2013 JPY / USD EX.RATE 103.013 WITH BROWN BROTHERS | 1,225,749.00 | 9 Dec 13 | | | | 0.00 | 11,898.97 | 11,962.61 | 63.64 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / JPY EX.RATE 0.0095331 WITH BROWN | -6,356,671.00 | 9 Jan 14 | | | | 0.00 | -60,598.59 | -61,357.83 | -759.24 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / JPY EX.RATE 0.0098237 WITH BROWN | -4,726,673.00 | 9 May 14 | | | | 0.00 | -46,433.25 | -46,237.94 | 195.31 |
| FX DEAL TRANSACTED ON 10 DEC 2013 JPY / USD EX.RATE 102.856 WITH BROWN BROTHERS | 5,356,530.00 | 10 Dec 13 | | | | 0.00 | 52,077.95 | 51,992.53 | -85.42 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / JPY EX.RATE 0.0095558 WITH BROWN | -5,984,497.00 | 10 Jan 14 | | | | 0.00 | -57,186.38 | -57,281.62 | -95.24 |
| FX DEAL TRANSACTED ON 11 DEC 2013 JPY / USD EX.RATE 102.624 WITH BROWN BROTHERS | 6,799,794.00 | 11 Dec 13 | | | | 0.00 | 66,259.30 | 65,927.81 | -331.49 |
| FX DEAL TRANSACTED ON 12 DEC 2013 JPY / USD EX.RATE 102.931 WITH BROWN BROTHERS | 10,494,719.00 | 12 Dec 13 | | | | 0.00 | 101,958.78 | 101,880.58 | -78.20 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / JPY EX.RATE 0.0098064 WITH BROWN | -2,483,956.00 | 12 May 14 | | | | 0.00 | -24,358.72 | -24,399.16 | -40.44 |
| FX DEAL TRANSACTED ON 12 SEP 2014 JPY / USD EX.RATE 107.239 WITH BROWN BROTHERS | 3,831,138.00 | 12 Sep 14 | | | | 0.00 | 35,725.23 | 35,643.47 | -81.76 |
| FX DEAL TRANSACTED ON 13 AUG 2014 JPY / USD EX.RATE 102.228 WITH BROWN BROTHERS | 4,025,139.00 | 13 Aug 14 | | | | 0.00 | 39,374.13 | 39,325.28 | -48.85 |
| FX DEAL TRANSACTED ON 13 DEC 2013 JPY / USD EX.RATE 103.03 WITH BROWN BROTHERS | 13,920,144.00 | 13 Dec 13 | | | | 0.00 | 135,107.68 | 135,502.23 | 394.55 |
| FX DEAL TRANSACTED ON 13 MAY 2014 JPY / USD EX.RATE 102.123 WITH BROWN BROTHERS | 9,239,849.00 | 13 May 14 | | | | 0.00 | 90,477.65 | 90,965.78 | 488.13 |
| FX DEAL TRANSACTED ON 14 AUG 2014 JPY / USD EX.RATE 102.319 WITH BROWN BROTHERS | 2,307,083.00 | 14 Aug 14 | | | | 0.00 | 22,547.94 | 22,496.06 | -51.88 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / JPY EX.RATE 0.0098411 WITH BROWN | -12,099,122.00 | 14 Jul 14 | | | | 0.00 | -119,068.27 | -119,003.86 | 64.41 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / JPY EX.RATE 0.0098133 WITH BROWN | -26,046,704.00 | 14 May 14 | | | | 0.00 | -255,602.92 | -256,718.94 | -1,116.02 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / JPY EX.RATE 0.0095798 WITH BROWN | -4,768,484.00 | 15 Jan 14 | | | | 0.00 | -45,681.26 | -45,835.38 | -154.12 |
| FX DEAL TRANSACTED ON 15 JUL 2014 JPY / USD EX.RATE 101.609 WITH BROWN BROTHERS | 23,440,744.00 | 15 Jul 14 | | | | 0.00 | 230,695.55 | 230,829.58 | 134.03 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / JPY EX.RATE 0.0098199 WITH BROWN | -3,025,187.00 | 15 May 14 | | | | 0.00 | -29,707.04 | -29,902.02 | -194.98 |
| FX DEAL TRANSACTED ON 16 DEC 2013 JPY / USD EX.RATE 102.944 WITH BROWN BROTHERS | 4,326,351.00 | 16 Dec 13 | | | | 0.00 | 42,026.26 | 41,919.98 | -106.28 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / JPY EX.RATE 0.0095868 WITH BROWN | -4,694,999.00 | 16 Jan 14 | | | | 0.00 | -45,010.06 | -45,129.03 | -118.97 |
| FX DEAL TRANSACTED ON 16 JUL 2014 JPY / USD EX.RATE 101.728 WITH BROWN BROTHERS | 6,422,705.00 | 16 Jul 14 | | | | 0.00 | 63,136.06 | 63,387.17 | 251.11 |
| FX DEAL TRANSACTED ON 16 MAY 2014 JPY / USD EX.RATE 101.534 WITH BROWN BROTHERS | 417,888.00 | 16 May 14 | | | | 0.00 | 4,115.74 | 4,123.42 | 7.68 |
| FX DEAL TRANSACTED ON 16 SEP 2014 JPY / USD EX.RATE 107.072 WITH BROWN BROTHERS | 4,442,254.00 | 16 Sep 14 | | | | 0.00 | 41,488.48 | 40,889.67 | -598.81 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / JPY EX.RATE 0.0097803 WITH BROWN | -6,973,068.00 | 17 Apr 14 | | | | 0.00 | -68,198.93 | -67,983.50 | 215.43 |
| FX DEAL TRANSACTED ON 17 DEC 2013 JPY / USD EX.RATE 102.944 WITH BROWN BROTHERS | 18,663,484.00 | 17 Dec 13 | | | | 0.00 | 181,297.44 | 179,060.58 | -2,236.86 |
| FX DEAL TRANSACTED ON 17 FEB 2014 USD / JPY EX.RATE 0.0098092 WITH BROWN | -1,499,067.00 | 17 Feb 14 | | | | 0.00 | -14,704.66 | -14,665.82 | 38.84 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / JPY EX.RATE 0.0095892 WITH BROWN | -2,999,336.00 | 17 Jan 14 | | | | 0.00 | -28,761.23 | -28,760.95 | 0.28 |
| FX DEAL TRANSACTED ON 17 JUL 2014 JPY / USD EX.RATE 101.424 WITH BROWN BROTHERS | 5,169,231.00 | 17 Jul 14 | | | | 0.00 | 50,966.55 | 50,928.38 | -38.17 |
| FX DEAL TRANSACTED ON 17 SEP 2014 JPY / USD EX.RATE 107.251 WITH BROWN BROTHERS | 13,377,539.00 | 17 Sep 14 | | | | 0.00 | 124,731.14 | 122,746.61 | -1,984.53 |
| FX DEAL TRANSACTED ON 18 DEC 2013 JPY / USD EX.RATE 102.999 WITH BROWN BROTHERS | 6,993,752.00 | 18 Dec 13 | | | | 0.00 | 67,901.16 | 67,250.85 | -650.31 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / JPY EX.RATE 0.0097594 WITH BROWN | -2,801,294.00 | 18 Feb 14 | | | | 0.00 | -27,339.03 | -27,379.11 | -40.08 |
| FX DEAL TRANSACTED ON 18 SEP 2014 JPY / USD EX.RATE 108.741 WITH BROWN BROTHERS | 9,684,212.00 | 18 Sep 14 | | | | 0.00 | 89,057.60 | 88,956.16 | -101.44 |
| FX DEAL TRANSACTED ON 19 DEC 2013 JPY / USD EX.RATE 104.184 WITH BROWN BROTHERS | 6,252,897.00 | 19 Dec 13 | | | | 0.00 | 60,017.82 | 60,126.90 | 109.08 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.0098141 WITH BROWN | -2,073,044.00 | 19 Jun 14 | | | | 0.00 | -20,345.10 | -20,293.12 | 51.98 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.0098142 WITH BROWN | -1,243,133.00 | 19 Jun 14 | | | | 0.00 | -12,200.40 | -12,200.74 | -0.34 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.009816 WITH BROWN BROTHERS | -6,187,412.00 | 19 Jun 14 | | | | 0.00 | -60,735.33 | -60,726.39 | 8.94 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / JPY EX.RATE 0.009883 WITH BROWN BROTHERS | -2,968,074.00 | 19 May 14 | | | | 0.00 | -29,333.43 | -29,243.55 | 89.88 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / JPY EX.RATE 0.0091991 WITH BROWN | -62,828,171.00 | 19 Sep 14 | | | | 0.00 | -577,964.15 | -577,491.35 | 472.80 |
| FX DEAL TRANSACTED ON 20 AUG 2014 JPY / USD EX.RATE 103.252 WITH BROWN BROTHERS | 13,070,427.00 | 20 Aug 14 | | | | 0.00 | 126,587.64 | 125,562.49 | -1,025.15 |
| FX DEAL TRANSACTED ON 20 DEC 2013 JPY / USD EX.RATE 104.451 WITH BROWN BROTHERS | 9,176,092.00 | 20 Dec 13 | | | | 0.00 | 87,850.69 | 87,990.53 | 139.84 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / JPY EX.RATE 0.0095905 WITH BROWN | -87,937,037.00 | 20 Dec 13 | | | | 0.00 | -843,358.94 | -843,237.64 | 121.30 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097887 WITH BROWN | -1,053,588.00 | 20 Jun 14 | | | | 0.00 | -10,313.22 | -10,314.63 | -1.41 |
| FX DEAL TRANSACTED ON 20 MAR 2014 JPY / USD EX.RATE 102.425 WITH BROWN BROTHERS | 734,065.00 | 20 Mar 14 | | | | 0.00 | 7,166.85 | 7,174.21 | 7.36 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / JPY EX.RATE 0.0098614 WITH BROWN | -6,067,742.00 | 20 May 14 | | | | 0.00 | -59,836.71 | -59,683.69 | 153.02 |
| FX DEAL TRANSACTED ON 21 AUG 2014 JPY / USD EX.RATE 103.749 WITH BROWN BROTHERS | 11,654,251.00 | 21 Aug 14 | | | | 0.00 | 112,331.21 | 112,108.61 | -222.60 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / JPY EX.RATE 0.0097425 WITH BROWN | -2,646,440.00 | 21 Feb 14 | | | | 0.00 | -25,782.96 | -25,899.79 | -116.83 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / JPY EX.RATE 0.0098674 WITH BROWN | -9,533,569.00 | 21 May 14 | | | | 0.00 | -94,071.37 | -93,581.05 | 490.32 |
| FX DEAL TRANSACTED ON 21 OCT 2014 USD / JPY EX.RATE 0.0093718 WITH BROWN | -18,961,079.00 | 21 Oct 14 | | | | 0.00 | -177,699.09 | -175,330.15 | 2,368.94 |
| FX DEAL TRANSACTED ON 22 AUG 2014 JPY / USD EX.RATE 103.72 WITH BROWN BROTHERS | 1,559,854.00 | 22 Aug 14 | | | | 0.00 | 15,039.09 | 14,994.27 | -44.82 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / JPY EX.RATE 0.0096192 WITH BROWN | -5,224,640.00 | 22 Aug 14 | | | | 0.00 | -50,256.83 | -50,222.44 | 34.39 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / JPY EX.RATE 0.0098546 WITH BROWN | -6,401,686.00 | 22 Jul 14 | | | | 0.00 | -63,086.34 | -62,894.20 | 192.14 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / JPY EX.RATE 0.0098328 WITH BROWN | -9,555,946.00 | 22 May 14 | | | | 0.00 | -93,962.10 | -93,800.70 | 161.40 |
| FX DEAL TRANSACTED ON 23 JUL 2014 JPY / USD EX.RATE 101.351 WITH BROWN BROTHERS | 5,666,757.00 | 23 Jul 14 | | | | 0.00 | 55,912.20 | 55,654.66 | -257.54 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / JPY EX.RATE 0.009817 WITH BROWN BROTHERS | -9,993,686.00 | 23 May 14 | | | | 0.00 | -98,108.12 | -97,910.12 | 198.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / JPY EX.RATE 0.0097509 WITH BROWN | -4,578,669.00 | 24 Apr 14 | | | | 0.00 | -44,645.99 | -44,648.16 | -2.17 |
| FX DEAL TRANSACTED ON 24 DEC 2013 JPY / USD EX.RATE 104.254 WITH BROWN BROTHERS | 9,660,038.00 | 24 Dec 13 | | | | 0.00 | 92,658.68 | 92,631.14 | -27.54 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / JPY EX.RATE 0.0097517 WITH BROWN | -1,989,743.00 | 24 Feb 14 | | | | 0.00 | -19,403.42 | -19,453.88 | -50.46 |
| FX DEAL TRANSACTED ON 24 JAN 2014 JPY / USD EX.RATE 102.563 WITH BROWN BROTHERS | 3,157,258.00 | 24 Jan 14 | | | | 0.00 | 30,783.60 | 30,715.61 | -67.99 |
| FX DEAL TRANSACTED ON 24 JUL 2014 JPY / USD EX.RATE 101.677 WITH BROWN BROTHERS | 749,775.00 | 24 Jul 14 | | | | 0.00 | 7,374.09 | 7,366.62 | -7.47 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / JPY EX.RATE 0.0097606 WITH BROWN | -11,522,224.00 | 24 Mar 14 | | | | 0.00 | -112,463.51 | -112,620.70 | -157.19 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / JPY EX.RATE 0.009194 WITH BROWN BROTHERS | -4,446,317.00 | 24 Sep 14 | | | | 0.00 | -40,879.66 | -40,713.46 | 166.20 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / JPY EX.RATE 0.0097976 WITH BROWN | -7,113,578.00 | 25 Apr 14 | | | | 0.00 | -69,695.86 | -69,638.55 | 57.31 |
| FX DEAL TRANSACTED ON 25 AUG 2014 JPY / USD EX.RATE 104.013 WITH BROWN BROTHERS | 3,653,864.00 | 25 Aug 14 | | | | 0.00 | 35,128.92 | 35,158.66 | 29.74 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / JPY EX.RATE 0.0097742 WITH BROWN | -3,233,422.00 | 25 Feb 14 | | | | 0.00 | -31,604.16 | -31,673.82 | -69.66 |
| FX DEAL TRANSACTED ON 25 JUL 2014 JPY / USD EX.RATE 101.785 WITH BROWN BROTHERS | 12,494,728.00 | 25 Jul 14 | | | | 0.00 | 122,756.08 | 122,329.43 | -426.65 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / JPY EX.RATE 0.009761 WITH BROWN BROTHERS | -5,786,875.00 | 25 Mar 14 | | | | 0.00 | -56,485.42 | -56,659.08 | -173.66 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / JPY EX.RATE 0.0091545 WITH BROWN | -6,772,130.00 | 25 Sep 14 | | | | 0.00 | -61,995.40 | -61,930.77 | 64.63 |
| FX DEAL TRANSACTED ON 26 AUG 2014 JPY / USD EX.RATE 103.853 WITH BROWN BROTHERS | 6,201,887.00 | 26 Aug 14 | | | | 0.00 | 59,717.94 | 59,774.34 | 56.40 |
| FX DEAL TRANSACTED ON 26 DEC 2013 JPY / USD EX.RATE 104.731 WITH BROWN BROTHERS | 5,126,012.00 | 26 Dec 13 | | | | 0.00 | 48,944.55 | 49,064.48 | 119.93 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / JPY EX.RATE 0.0097849 WITH BROWN | -1,806,534.00 | 26 Feb 14 | | | | 0.00 | -17,676.80 | -17,699.84 | -23.04 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098287 WITH BROWN | -53,136,567.00 | 26 Jun 14 | | | | 0.00 | -522,262.63 | -524,520.68 | -2,258.05 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098349 WITH BROWN | -15,655,168.00 | 26 Jun 14 | | | | 0.00 | -153,967.79 | -154,535.00 | -567.21 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098376 WITH BROWN | -32,141,221.00 | 26 Jun 14 | | | | 0.00 | -316,191.26 | -317,271.81 | -1,080.55 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098461 WITH BROWN | -90,095,383.00 | 26 Jun 14 | | | | 0.00 | -887,088.63 | -889,347.84 | -2,259.21 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / JPY EX.RATE 0.0091563 WITH BROWN | -67,696,171.00 | 26 Sep 14 | | | | 0.00 | -619,843.16 | -617,130.87 | 2,712.29 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 DEC 2013 JPY / USD EX.RATE 104.944 WITH BROWN BROTHERS | 4,854,107.00 | 27 Dec 13 | | | | 0.00 | 46,254.26 | 46,439.68 | 185.42 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / JPY EX.RATE 0.0097252 WITH BROWN | -575,535.00 | 27 Jan 14 | | | | 0.00 | -5,597.17 | -5,628.70 | -31.53 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / JPY EX.RATE 0.0098062 WITH BROWN | -3,584,200.00 | 27 May 14 | | | | 0.00 | -35,147.49 | -35,296.67 | -149.18 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / JPY EX.RATE 0.0097563 WITH BROWN | -6,250,703.00 | 28 Apr 14 | | | | 0.00 | -60,983.48 | -61,119.62 | -136.14 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / JPY EX.RATE 0.0097709 WITH BROWN | -8,406,641.00 | 28 Apr 14 | | | | 0.00 | -82,140.22 | -82,200.46 | -60.24 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / JPY EX.RATE 0.0096352 WITH BROWN | -146,402,326.00 | 28 Aug 14 | | | | 0.00 | -1,410,617.29 | -1,404,406.22 | 6,211.07 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / JPY EX.RATE 0.009814 WITH BROWN BROTHERS | -2,938,478.00 | 28 Feb 14 | | | | 0.00 | -28,838.29 | -28,770.53 | 67.76 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / JPY EX.RATE 0.0097319 WITH BROWN | -3,278,126.00 | 28 Jan 14 | | | | 0.00 | -31,902.35 | -31,914.77 | -12.42 |
| FX DEAL TRANSACTED ON 28 JUL 2014 JPY / USD EX.RATE 101.858 WITH BROWN BROTHERS | 3,895,317.00 | 28 Jul 14 | | | | 0.00 | 38,242.62 | 37,890.35 | -352.27 |
| FX DEAL TRANSACTED ON 29 AUG 2014 JPY / USD EX.RATE 103.98 WITH BROWN BROTHERS | 3,441,589.00 | 29 Aug 14 | | | | 0.00 | 33,098.57 | 32,736.51 | -362.06 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / JPY EX.RATE 0.0097756 WITH BROWN | -10,414,211.00 | 29 Jan 14 | | | | 0.00 | -101,805.67 | -102,115.13 | -309.46 |
| FX DEAL TRANSACTED ON 29 JUL 2014 JPY / USD EX.RATE 101.999 WITH BROWN BROTHERS | 10,105,369.00 | 29 Jul 14 | | | | 0.00 | 99,073.22 | 98,267.80 | -805.42 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / JPY EX.RATE 0.0091519 WITH BROWN | -2,696,710.00 | 29 Sep 14 | | | | 0.00 | -24,680.00 | -24,609.51 | 70.49 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097664 WITH BROWN | -17,898,849.00 | 30 Apr 14 | | | | 0.00 | -174,807.10 | -176,247.84 | -1,440.74 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097774 WITH BROWN | -207,258.00 | 30 Apr 14 | | | | 0.00 | -2,026.44 | -2,040.85 | -14.41 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 DEC 2013 JPY / USD EX.RATE 105.119 WITH BROWN BROTHERS | 2,034,061.00 | 30 Dec 13 | | | | 0.00 | 19,350.08 | 19,435.87 | 85.79 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / JPY EX.RATE 0.0097278 WITH BROWN | -11,697,190.00 | 30 Jan 14 | | | | 0.00 | -113,788.11 | -115,522.10 | -1,733.99 |
| FX DEAL TRANSACTED ON 30 JUL 2014 JPY / USD EX.RATE 102.573 WITH BROWN BROTHERS | 10,220,501.00 | 30 Jul 14 | | | | 0.00 | 99,641.24 | 99,736.53 | 95.29 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / JPY EX.RATE 0.0091177 WITH BROWN | -1,221,767.00 | 30 Sep 14 | | | | 0.00 | -11,139.68 | -11,261.04 | -121.36 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / JPY EX.RATE 0.00978 WITH BROWN BROTHERS | -2,477,655.00 | 31 Jan 14 | | | | 0.00 | -24,231.58 | -24,435.67 | -204.09 |
| FX DEAL TRANSACTED ON 31 JUL 2014 JPY / USD EX.RATE 102.938 WITH BROWN BROTHERS | 1,922,262.00 | 31 Jul 14 | | | | 0.00 | 18,673.98 | 18,762.01 | 88.03 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / MXN EX.RATE 0.0756744 WITH BROWN | -15,419.40 | 2 Dec 13 | | | | 0.00 | -1,166.85 | -1,181.54 | -14.69 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / MXN EX.RATE 0.0762969 WITH BROWN | -40,082.66 | 3 Dec 13 | | | | 0.00 | -3,058.18 | -3,077.54 | -19.36 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / MXN EX.RATE 0.0752542 WITH BROWN | -5,686.55 | 3 Mar 14 | | | | 0.00 | -427.94 | -428.57 | -0.63 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / MXN EX.RATE 0.0763089 WITH BROWN | -51,713.56 | 5 Dec 13 | | | | 0.00 | -3,946.21 | -4,024.95 | -78.74 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / MXN EX.RATE 0.076609 WITH BROWN BROTHERS | -97,692.78 | 5 Dec 13 | | | | 0.00 | -7,484.14 | -7,541.19 | -57.05 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / MXN EX.RATE 0.0754324 WITH BROWN | -631,564.62 | 5 Mar 14 | | | | 0.00 | -47,640.45 | -47,874.28 | -233.83 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / MXN EX.RATE 0.0772606 WITH BROWN | -1,043,054.32 | 9 Dec 13 | | | | 0.00 | -80,587.05 | -81,162.70 | -575.65 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / MXN EX.RATE 0.0776153 WITH BROWN | -1,437,976.05 | 10 Dec 13 | | | | 0.00 | -111,608.92 | -110,969.93 | 638.99 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / MXN EX.RATE 0.0777412 WITH BROWN | -363,229.65 | 10 Dec 13 | | | | 0.00 | -28,237.89 | -27,766.88 | 471.01 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.0749718 WITH BROWN | -101,641.32 | 10 Feb 14 | | | | 0.00 | -7,620.24 | -7,638.10 | -17.86 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.0751693 WITH BROWN | -1,091,275.20 | 10 Feb 14 | | | | 0.00 | -82,030.41 | -81,898.36 | 132.05 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / MXN EX.RATE 0.075186 WITH BROWN BROTHERS | -188,260.98 | 11 Feb 14 | | | | 0.00 | -14,154.60 | -14,119.50 | 35.10 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / MXN EX.RATE 0.0749648 WITH BROWN | -264,691.39 | 12 Feb 14 | | | | 0.00 | -19,842.54 | -20,062.64 | -220.10 |
| FX DEAL TRANSACTED ON 13 FEB 2014 USD / MXN EX.RATE 0.0753279 WITH BROWN | -108,678.74 | 13 Feb 14 | | | | 0.00 | -8,186.54 | -8,237.45 | -50.91 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / MXN EX.RATE 0.0770226 WITH BROWN | -905,415.43 | 13 Jan 14 | | | | 0.00 | -69,737.46 | -69,284.93 | 452.53 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / MXN EX.RATE 0.074944 WITH BROWN BROTHERS | -93,366.32 | 20 Feb 14 | | | | 0.00 | -6,997.24 | -7,036.43 | -39.19 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / MXN EX.RATE 0.0752536 WITH BROWN | -765,053.80 | 20 Feb 14 | | | | 0.00 | -57,573.06 | -57,850.59 | -277.53 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / MXN EX.RATE 0.0753613 WITH BROWN | -43,540.87 | 24 Feb 14 | | | | 0.00 | -3,281.30 | -3,275.15 | 6.15 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / MXN EX.RATE 0.075396 WITH BROWN BROTHERS | -153,580.09 | 24 Feb 14 | | | | 0.00 | -11,579.33 | -11,602.99 | -23.66 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / MXN EX.RATE 0.0755723 WITH BROWN | -42,783.47 | 25 Feb 14 | | | | 0.00 | -3,233.24 | -3,215.11 | 18.13 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / MXN EX.RATE 0.0753953 WITH BROWN | -617,874.64 | 27 Feb 14 | | | | 0.00 | -46,584.83 | -46,482.08 | 102.75 |
| **New Israeli shekel - ILS** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / ILS EX.RATE 0.2922652 WITH BROWN | -130,394.08 | 26 Jun 14 | | | | 0.00 | -38,109.65 | -38,033.51 | 76.14 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / ILS EX.RATE 0.2801281 WITH BROWN | -149,280.84 | 28 Aug 14 | | | | 0.00 | -41,817.76 | -41,886.35 | -68.59 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / NOK EX.RATE 0.1609598 WITH BROWN | -613,505.42 | 3 Jul 14 | | | | 0.00 | -98,749.73 | -99,518.30 | -768.57 |
| FX DEAL TRANSACTED ON 08 JUL 2014 NOK / USD EX.RATE 6.1832 WITH BROWN BROTHERS | 411,748.04 | 8 Jul 14 | | | | 0.00 | 66,591.42 | 66,798.30 | 206.88 |
| FX DEAL TRANSACTED ON 10 JUL 2014 NOK / USD EX.RATE 6.16417 WITH BROWN BROTHERS | 793,639.13 | 10 Jul 14 | | | | 0.00 | 128,750.36 | 128,657.90 | -92.46 |
| FX DEAL TRANSACTED ON 10 JUL 2014 NOK / USD EX.RATE 6.16821 WITH BROWN BROTHERS | 106,822.50 | 10 Jul 14 | | | | 0.00 | 17,318.23 | 17,317.14 | -1.09 |
| FX DEAL TRANSACTED ON 11 JUL 2014 NOK / USD EX.RATE 6.17521 WITH BROWN BROTHERS | 227,669.21 | 11 Jul 14 | | | | 0.00 | 36,868.25 | 36,688.29 | -179.96 |
| FX DEAL TRANSACTED ON 11 JUL 2014 NOK / USD EX.RATE 6.17878 WITH BROWN BROTHERS | 128,292.52 | 11 Jul 14 | | | | 0.00 | 20,763.41 | 20,674.00 | -89.41 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.1624405 WITH BROWN | -1,167,366.60 | 26 Jun 14 | | | | 0.00 | -189,627.59 | -190,239.49 | -611.90 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.162872 WITH BROWN BROTHERS | -1,551,190.28 | 26 Jun 14 | | | | 0.00 | -252,645.49 | -252,789.19 | -143.70 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / NOK EX.RATE 0.1627141 WITH BROWN | -1,170,456.84 | 27 Jun 14 | | | | 0.00 | -190,449.80 | -190,743.09 | -293.29 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / NOK EX.RATE 0.1616104 WITH BROWN | -959,991.50 | 28 Aug 14 | | | | 0.00 | -155,144.63 | -154,984.82 | 159.81 |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 SGD / USD EX.RATE 1.25409 WITH BROWN BROTHERS | 127,175.29 | 4 Sep 14 | | | | 0.00 | 101,408.42 | 101,294.54 | -113.88 |
| FX DEAL TRANSACTED ON 04 SEP 2014 SGD / USD EX.RATE 1.25489 WITH BROWN BROTHERS | 54,407.81 | 4 Sep 14 | | | | 0.00 | 43,356.64 | 43,335.57 | -21.07 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 SEP 2014 SGD / USD EX.RATE 1.25299 WITH BROWN BROTHERS | 126,760.59 | 5 Sep 14 | | | | 0.00 | 101,166.48 | 100,388.53 | -777.95 |
| FX DEAL TRANSACTED ON 08 SEP 2014 SGD / USD EX.RATE 1.25519 WITH BROWN BROTHERS | 164,129.49 | 8 Sep 14 | | | | 0.00 | 130,760.67 | 129,864.69 | -895.98 |
| FX DEAL TRANSACTED ON 09 SEP 2014 SGD / USD EX.RATE 1.2619 WITH BROWN BROTHERS | 147,097.61 | 9 Sep 14 | | | | 0.00 | 116,568.36 | 116,466.83 | -101.53 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SGD / USD EX.RATE 1.26258 WITH BROWN BROTHERS | 73,156.89 | 10 Sep 14 | | | | 0.00 | 57,942.38 | 57,907.07 | -35.31 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SGD / USD EX.RATE 1.2635 WITH BROWN BROTHERS | 164,616.54 | 10 Sep 14 | | | | 0.00 | 130,286.14 | 130,301.61 | 15.47 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SGD / USD EX.RATE 1.2621 WITH BROWN BROTHERS | 73,622.77 | 11 Sep 14 | | | | 0.00 | 58,333.55 | 58,264.30 | -69.25 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SGD / USD EX.RATE 1.26228 WITH BROWN BROTHERS | 91,993.26 | 11 Sep 14 | | | | 0.00 | 72,878.65 | 72,802.52 | -76.13 |
| FX DEAL TRANSACTED ON 16 OCT 2014 SGD / USD EX.RATE 1.275915 WITH BROWN BROTHERS | 157,655.19 | 16 Oct 14 | | | | 0.00 | 123,562.46 | 124,045.16 | 482.70 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SGD EX.RATE 0.8001261 WITH BROWN | -205,519.51 | 26 Jun 14 | | | | 0.00 | -164,441.52 | -164,857.43 | -415.91 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / SGD EX.RATE 0.8002241 WITH BROWN | -181,879.82 | 27 Jun 14 | | | | 0.00 | -145,544.61 | -145,894.85 | -350.24 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SGD EX.RATE 0.8006405 WITH BROWN | -218,539.55 | 28 Aug 14 | | | | 0.00 | -174,971.62 | -174,943.60 | 28.02 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 SEK / USD EX.RATE 6.86502 WITH BROWN BROTHERS | 432,552.42 | 1 Aug 14 | | | | 0.00 | 63,008.18 | 62,786.58 | -221.60 |
| FX DEAL TRANSACTED ON 02 JUL 2014 USD / SEK EX.RATE 0.1489436 WITH BROWN | -434,740.47 | 2 Jul 14 | | | | 0.00 | -64,751.82 | -63,461.13 | 1,290.69 |
| FX DEAL TRANSACTED ON 03 JUN 2014 SEK / USD EX.RATE 6.68429 WITH BROWN BROTHERS | 99,474.41 | 3 Jun 14 | | | | 0.00 | 14,881.82 | 15,007.64 | 125.82 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 JUN 2014 SEK / USD EX.RATE 6.64744 WITH BROWN BROTHERS | 138,643.87 | 4 Jun 14 | | | | 0.00 | 20,856.73 | 20,760.82 | -95.91 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / SEK EX.RATE 0.1469717 WITH BROWN | -218,986.71 | 9 Jul 14 | | | | 0.00 | -32,184.85 | -32,234.74 | -49.89 |
| FX DEAL TRANSACTED ON 09 JUN 2014 SEK / USD EX.RATE 6.68031 WITH BROWN BROTHERS | 106,816.66 | 9 Jun 14 | | | | 0.00 | 15,989.78 | 15,958.86 | -30.92 |
| FX DEAL TRANSACTED ON 10 JUN 2014 SEK / USD EX.RATE 6.69611 WITH BROWN BROTHERS | 126,503.76 | 10 Jun 14 | | | | 0.00 | 18,892.13 | 18,908.68 | 16.55 |
| FX DEAL TRANSACTED ON 11 JUL 2014 SEK / USD EX.RATE 6.79431 WITH BROWN BROTHERS | 435,194.86 | 11 Jul 14 | | | | 0.00 | 64,052.84 | 63,919.81 | -133.03 |
| FX DEAL TRANSACTED ON 14 MAY 2014 SEK / USD EX.RATE 6.54782 WITH BROWN BROTHERS | 680,604.62 | 14 May 14 | | | | 0.00 | 103,943.70 | 103,603.83 | -339.87 |
| FX DEAL TRANSACTED ON 15 MAY 2014 SEK / USD EX.RATE 6.56911 WITH BROWN BROTHERS | 745,167.24 | 15 May 14 | | | | 0.00 | 113,435.04 | 113,074.60 | -360.44 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / SEK EX.RATE 0.1519955 WITH BROWN | -211,575.18 | 16 Dec 13 | | | | 0.00 | -32,158.49 | -32,393.05 | -234.56 |
| FX DEAL TRANSACTED ON 16 MAY 2014 SEK / USD EX.RATE 6.56211 WITH BROWN BROTHERS | 468,901.69 | 16 May 14 | | | | 0.00 | 71,455.93 | 71,219.98 | -235.95 |
| FX DEAL TRANSACTED ON 19 MAY 2014 SEK / USD EX.RATE 6.58745 WITH BROWN BROTHERS | 226,551.01 | 19 May 14 | | | | 0.00 | 34,391.31 | 34,429.98 | 38.67 |
| FX DEAL TRANSACTED ON 20 MAR 2014 SEK / USD EX.RATE 6.4172 WITH BROWN BROTHERS | 561,458.39 | 20 Mar 14 | | | | 0.00 | 87,492.74 | 87,336.23 | -156.51 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / SEK EX.RATE 0.1516468 WITH BROWN | -7,485.26 | 20 May 14 | | | | 0.00 | -1,135.12 | -1,135.84 | -0.72 |
| FX DEAL TRANSACTED ON 21 JUL 2014 SEK / USD EX.RATE 6.85081 WITH BROWN BROTHERS | 434,392.27 | 21 Jul 14 | | | | 0.00 | 63,407.43 | 63,544.80 | 137.37 |
| FX DEAL TRANSACTED ON 22 AUG 2014 SEK / USD EX.RATE 6.91001 WITH BROWN BROTHERS | 654,539.82 | 22 Aug 14 | | | | 0.00 | 94,723.43 | 94,301.87 | -421.56 |
| FX DEAL TRANSACTED ON 24 JUN 2014 SEK / USD EX.RATE 6.7263 WITH BROWN BROTHERS | 239,850.29 | 24 Jun 14 | | | | 0.00 | 35,658.58 | 35,507.60 | -150.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / SEK EX.RATE 0.1465833 WITH BROWN | -216,748.03 | 25 Jul 14 | | | | 0.00 | -31,771.64 | -31,671.64 | 100.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1479476 WITH BROWN | -1,031,792.64 | 26 Jun 14 | | | | 0.00 | -152,651.24 | -154,336.37 | -1,685.13 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1481037 WITH BROWN | -229,646.26 | 26 Jun 14 | | | | 0.00 | -34,011.45 | -34,350.67 | -339.22 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1483165 WITH BROWN | -874,198.96 | 26 Jun 14 | | | | 0.00 | -129,658.09 | -130,763.38 | -1,105.29 |
| FX DEAL TRANSACTED ON 27 DEC 2013 USD / SEK EX.RATE 0.1532203 WITH BROWN | -217,465.01 | 27 Dec 13 | | | | 0.00 | -33,320.06 | -33,507.96 | -187.90 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / SEK EX.RATE 0.1482556 WITH BROWN | -225,579.34 | 27 Jun 14 | | | | 0.00 | -33,443.39 | -33,742.34 | -298.95 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SEK EX.RATE 0.1432952 WITH BROWN | -2,146,833.61 | 28 Aug 14 | | | | 0.00 | -307,630.99 | -306,909.74 | 721.25 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SEK EX.RATE 0.1433795 WITH BROWN | -270,309.10 | 28 Aug 14 | | | | 0.00 | -38,756.77 | -38,643.19 | 113.58 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / SEK EX.RATE 0.1522438 WITH BROWN | -323,389.62 | 29 Apr 14 | | | | 0.00 | -49,234.08 | -49,648.75 | -414.67 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / SEK EX.RATE 0.1431354 WITH BROWN | -180,225.59 | 29 Aug 14 | | | | 0.00 | -25,796.67 | -25,716.39 | 80.28 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / SEK EX.RATE 0.1529957 WITH BROWN | -128,824.81 | 30 Apr 14 | | | | 0.00 | -19,709.65 | -19,667.16 | 42.49 |
| FX DEAL TRANSACTED ON 30 MAY 2014 SEK / USD EX.RATE 6.68574 WITH BROWN BROTHERS | 472,790.70 | 30 May 14 | | | | 0.00 | 70,716.29 | 70,716.18 | -0.11 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 CHF / USD EX.RATE 0.88239 WITH BROWN BROTHERS | 44,644.59 | 1 Apr 14 | | | | 0.00 | 50,595.08 | 50,072.44 | -522.64 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / CHF EX.RATE 1.0448557 WITH BROWN | -150,765.12 | 1 Oct 14 | | | | 0.00 | -157,527.79 | -155,934.34 | 1,593.45 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 APR 2014 CHF / USD EX.RATE 0.88626 WITH BROWN BROTHERS | 18,001.82 | 2 Apr 14 | | | | 0.00 | 20,312.12 | 20,148.66 | -163.46 |
| FX DEAL TRANSACTED ON 02 MAY 2014 CHF / USD EX.RATE 0.87803 WITH BROWN BROTHERS | 40,664.12 | 2 May 14 | | | | 0.00 | 46,312.91 | 46,558.42 | 245.51 |
| FX DEAL TRANSACTED ON 04 APR 2014 CHF / USD EX.RATE 0.89157 WITH BROWN BROTHERS | 62,225.32 | 4 Apr 14 | | | | 0.00 | 69,792.97 | 70,366.75 | 573.78 |
| FX DEAL TRANSACTED ON 04 AUG 2014 CHF / USD EX.RATE 0.90656 WITH BROWN BROTHERS | 85,915.22 | 4 Aug 14 | | | | 0.00 | 94,770.58 | 94,464.23 | -306.35 |
| FX DEAL TRANSACTED ON 04 JUN 2014 CHF / USD EX.RATE 0.89575 WITH BROWN BROTHERS | 36,054.00 | 4 Jun 14 | | | | 0.00 | 40,250.07 | 40,176.06 | -74.01 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / CHF EX.RATE 1.1056932 WITH BROWN | -60,474.64 | 5 Feb 14 | | | | 0.00 | -66,866.40 | -67,328.70 | -462.30 |
| FX DEAL TRANSACTED ON 05 JUN 2014 CHF / USD EX.RATE 0.89341 WITH BROWN BROTHERS | 38,765.82 | 5 Jun 14 | | | | 0.00 | 43,390.85 | 43,099.47 | -291.38 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / CHF EX.RATE 1.126786 WITH BROWN BROTHERS | -136,379.30 | 5 Mar 14 | | | | 0.00 | -153,670.28 | -155,126.32 | -1,456.04 |
| FX DEAL TRANSACTED ON 05 MAY 2014 CHF / USD EX.RATE 0.87727 WITH BROWN BROTHERS | 21,339.85 | 5 May 14 | | | | 0.00 | 24,325.29 | 24,374.47 | 49.18 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / CHF EX.RATE 1.1115804 WITH BROWN | -60,742.82 | 6 Feb 14 | | | | 0.00 | -67,520.53 | -67,747.96 | -227.43 |
| FX DEAL TRANSACTED ON 06 JUN 2014 CHF / USD EX.RATE 0.89344 WITH BROWN BROTHERS | 97,884.43 | 6 Jun 14 | | | | 0.00 | 109,559.04 | 108,833.03 | -726.01 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / CHF EX.RATE 1.1358602 WITH BROWN | -37,597.86 | 6 Mar 14 | | | | 0.00 | -42,705.91 | -42,817.29 | -111.38 |
| FX DEAL TRANSACTED ON 10 JUN 2014 CHF / USD EX.RATE 0.89917 WITH BROWN BROTHERS | 154,334.34 | 10 Jun 14 | | | | 0.00 | 171,640.89 | 171,768.88 | 127.99 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / CHF EX.RATE 1.1385372 WITH BROWN | -112,834.63 | 10 Mar 14 | | | | 0.00 | -128,466.42 | -129,012.84 | -546.42 |
| FX DEAL TRANSACTED ON 11 APR 2014 CHF / USD EX.RATE 0.87464 WITH BROWN BROTHERS | 152,893.54 | 11 Apr 14 | | | | 0.00 | 174,807.40 | 173,880.97 | -926.43 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 JUL 2014 CHF / USD EX.RATE 0.89237 WITH BROWN BROTHERS | 8,446.27 | 11 Jul 14 | | | | 0.00 | 9,464.99 | 9,432.96 | -32.03 |
| FX DEAL TRANSACTED ON 11 JUN 2014 CHF / USD EX.RATE 0.89906 WITH BROWN BROTHERS | 32,178.90 | 11 Jun 14 | | | | 0.00 | 35,791.72 | 35,744.40 | -47.32 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / CHF EX.RATE 1.1382003 WITH BROWN | -58,613.17 | 11 Mar 14 | | | | 0.00 | -66,713.53 | -67,166.87 | -453.34 |
| FX DEAL TRANSACTED ON 12 AUG 2014 CHF / USD EX.RATE 0.90805 WITH BROWN BROTHERS | 56,199.59 | 12 Aug 14 | | | | 0.00 | 61,890.41 | 62,088.70 | 198.29 |
| FX DEAL TRANSACTED ON 12 MAY 2014 CHF / USD EX.RATE 0.88737 WITH BROWN BROTHERS | 62,824.91 | 12 May 14 | | | | 0.00 | 70,799.00 | 70,597.72 | -201.28 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / CHF EX.RATE 1.1373847 WITH BROWN | -60,368.12 | 14 Apr 14 | | | | 0.00 | -68,661.78 | -68,475.64 | 186.14 |
| FX DEAL TRANSACTED ON 14 JUL 2014 CHF / USD EX.RATE 0.89194 WITH BROWN BROTHERS | 49,093.22 | 14 Jul 14 | | | | 0.00 | 55,040.94 | 54,669.51 | -371.43 |
| FX DEAL TRANSACTED ON 14 MAY 2014 CHF / USD EX.RATE 0.88933 WITH BROWN BROTHERS | 154,944.82 | 14 May 14 | | | | 0.00 | 174,226.46 | 173,831.63 | -394.83 |
| FX DEAL TRANSACTED ON 15 APR 2014 CHF / USD EX.RATE 0.87935 WITH BROWN BROTHERS | 208,098.29 | 15 Apr 14 | | | | 0.00 | 236,650.13 | 235,485.22 | -1,164.91 |
| FX DEAL TRANSACTED ON 15 JUL 2014 CHF / USD EX.RATE 0.89549 WITH BROWN BROTHERS | 114,468.87 | 15 Jul 14 | | | | 0.00 | 127,828.19 | 127,385.79 | -442.40 |
| FX DEAL TRANSACTED ON 16 JAN 2014 CHF / USD EX.RATE 0.90616 WITH BROWN BROTHERS | 247,822.27 | 16 Jan 14 | | | | 0.00 | 273,486.22 | 272,511.84 | -974.38 |
| FX DEAL TRANSACTED ON 17 JAN 2014 CHF / USD EX.RATE 0.90989 WITH BROWN BROTHERS | 251,376.14 | 17 Jan 14 | | | | 0.00 | 276,270.91 | 275,858.59 | -412.32 |
| FX DEAL TRANSACTED ON 18 JUL 2014 CHF / USD EX.RATE 0.89857 WITH BROWN BROTHERS | 143,455.47 | 18 Jul 14 | | | | 0.00 | 159,648.63 | 159,006.29 | -642.34 |
| FX DEAL TRANSACTED ON 20 AUG 2014 CHF / USD EX.RATE 0.91115 WITH BROWN BROTHERS | 57,189.74 | 20 Aug 14 | | | | 0.00 | 62,766.55 | 62,516.11 | -250.44 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / CHF EX.RATE 1.1324131 WITH BROWN | -409,401.80 | 20 Mar 14 | | | | 0.00 | -463,611.94 | -462,993.27 | 618.67 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 AUG 2014 CHF / USD EX.RATE 0.9116 WITH BROWN BROTHERS | 58,013.45 | 21 Aug 14 | | | | 0.00 | 63,639.15 | 63,420.01 | -219.14 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / CHF EX.RATE 1.1256951 WITH BROWN | -49,895.74 | 21 Feb 14 | | | | 0.00 | -56,167.39 | -56,179.41 | -12.02 |
| FX DEAL TRANSACTED ON 21 JUL 2014 CHF / USD EX.RATE 0.89797 WITH BROWN BROTHERS | 57,258.21 | 21 Jul 14 | | | | 0.00 | 63,764.06 | 63,451.03 | -313.03 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / CHF EX.RATE 1.0635696 WITH BROWN | -112,903.48 | 23 Sep 14 | | | | 0.00 | -120,080.70 | -119,247.44 | 833.26 |
| FX DEAL TRANSACTED ON 24 APR 2014 CHF / USD EX.RATE 0.88149 WITH BROWN BROTHERS | 180,474.03 | 24 Apr 14 | | | | 0.00 | 204,737.47 | 204,967.67 | 230.20 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / CHF EX.RATE 1.1244926 WITH BROWN | -74,980.05 | 24 Feb 14 | | | | 0.00 | -84,314.51 | -84,063.06 | 251.45 |
| FX DEAL TRANSACTED ON 24 JUN 2014 CHF / USD EX.RATE 0.89514 WITH BROWN BROTHERS | 32,068.20 | 24 Jun 14 | | | | 0.00 | 35,824.79 | 35,846.41 | 21.62 |
| FX DEAL TRANSACTED ON 24 SEP 2014 CHF / USD EX.RATE 0.94454 WITH BROWN BROTHERS | 37,975.25 | 24 Sep 14 | | | | 0.00 | 40,205.02 | 39,942.41 | -262.61 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / CHF EX.RATE 1.1268748 WITH BROWN | -77,012.80 | 25 Feb 14 | | | | 0.00 | -86,783.79 | -86,589.61 | 194.18 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CHF / USD EX.RATE 0.89159 WITH BROWN BROTHERS | 31,937.31 | 25 Jun 14 | | | | 0.00 | 35,820.62 | 35,850.38 | 29.76 |
| FX DEAL TRANSACTED ON 26 AUG 2014 CHF / USD EX.RATE 0.91616 WITH BROWN BROTHERS | 39,944.36 | 26 Aug 14 | | | | 0.00 | 43,599.76 | 43,655.04 | 55.28 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CHF EX.RATE 1.120511 WITH BROWN BROTHERS | -57,006.99 | 26 Feb 14 | | | | 0.00 | -63,876.96 | -64,721.83 | -844.87 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.1169316 WITH BROWN | -658,047.98 | 26 Jun 14 | | | | 0.00 | -734,994.56 | -742,047.79 | -7,053.23 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.118806 WITH BROWN BROTHERS | -152,195.36 | 26 Jun 14 | | | | 0.00 | -170,277.08 | -171,623.09 | -1,346.01 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / CHF EX.RATE 1.0506519 WITH BROWN | -374,981.42 | 26 Sep 14 | | | | 0.00 | -393,974.95 | -392,445.23 | 1,529.72 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 FEB 2014 CHF / USD EX.RATE 0.88719 WITH BROWN BROTHERS | 74,748.37 | 27 Feb 14 | | | | 0.00 | 84,252.94 | 84,893.10 | 640.16 |
| FX DEAL TRANSACTED ON 27 JUN 2014 CHF / USD EX.RATE 0.89169 WITH BROWN BROTHERS | 57,811.19 | 27 Jun 14 | | | | 0.00 | 64,833.28 | 65,161.40 | 328.12 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CHF EX.RATE 1.1215414 WITH BROWN | -106,760.92 | 27 Jun 14 | | | | 0.00 | -119,736.80 | -120,388.95 | -652.15 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / CHF EX.RATE 1.0921204 WITH BROWN | -1,205,402.04 | 28 Aug 14 | | | | 0.00 | -1,316,444.10 | -1,311,573.95 | 4,870.15 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / CHF EX.RATE 1.0924186 WITH BROWN | -137,426.90 | 28 Aug 14 | | | | 0.00 | -150,127.70 | -149,531.47 | 596.23 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / CHF EX.RATE 1.1359635 WITH BROWN | -3,889.04 | 28 Feb 14 | | | | 0.00 | -4,417.81 | -4,387.95 | 29.86 |
| FX DEAL TRANSACTED ON 29 APR 2014 CHF / USD EX.RATE 0.88378 WITH BROWN BROTHERS | 266,803.81 | 29 Apr 14 | | | | 0.00 | 301,889.40 | 303,427.51 | 1,538.11 |
| FX DEAL TRANSACTED ON 30 APR 2014 CHF / USD EX.RATE 0.87993 WITH BROWN BROTHERS | 103,455.71 | 30 Apr 14 | | | | 0.00 | 117,572.66 | 117,857.95 | 285.29 |
| FX DEAL TRANSACTED ON 30 JAN 2014 CHF / USD EX.RATE 0.90366 WITH BROWN BROTHERS | 633.73 | 30 Jan 14 | | | | 0.00 | 701.29 | 702.04 | 0.75 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / CHF EX.RATE 1.0987321 WITH BROWN | -57,157.47 | 30 Jul 14 | | | | 0.00 | -62,800.74 | -63,059.87 | -259.13 |
| FX DEAL TRANSACTED ON 30 JUN 2014 CHF / USD EX.RATE 0.88669 WITH BROWN BROTHERS | 57,493.19 | 30 Jun 14 | | | | 0.00 | 64,840.24 | 64,668.12 | -172.12 |
| FX DEAL TRANSACTED ON 31 JAN 2014 CHF / USD EX.RATE 0.90525 WITH BROWN BROTHERS | 88,089.61 | 31 Jan 14 | | | | 0.00 | 97,309.70 | 97,395.78 | 86.08 |
| **Turkish lira - TRY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / TRY EX.RATE 0.4698277 WITH BROWN | -384,038.63 | 26 Jun 14 | | | | 0.00 | -180,431.97 | -180,707.05 | -275.08 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 CHF / USD EX.RATE 0.88239 WITH BROWN BROTHERS | -50,595.08 | 1 Apr 14 | | | | 0.00 | -50,595.08 | -50,595.08 | 0.00 |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7243805 WITH BROWN | -102,994.26 | 1 Apr 14 | | | | 0.00 | -102,994.26 | -102,994.26 | 0.00 |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / HKD EX.RATE 0.128906 WITH BROWN BROTHERS | 4,042.76 | 1 Apr 14 | | | | 0.00 | 4,042.76 | 4,042.76 | 0.00 |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / HKD EX.RATE 0.128906 WITH BROWN BROTHERS | 7,713.85 | 1 Apr 14 | | | | 0.00 | 7,713.85 | 7,713.85 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 AUD / USD EX.RATE 1.0731606 WITH BROWN | -28,918.94 | 1 Aug 14 | | | | 0.00 | -28,918.94 | -28,918.94 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 EUR / USD EX.RATE 0.7448179 WITH BROWN | -63,485.58 | 1 Aug 14 | | | | 0.00 | -63,485.58 | -63,485.58 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 SEK / USD EX.RATE 6.86502 WITH BROWN BROTHERS | -63,008.18 | 1 Aug 14 | | | | 0.00 | -63,008.18 | -63,008.18 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / EUR EX.RATE 1.3426 WITH BROWN BROTHERS | 76,222.66 | 1 Aug 14 | | | | 0.00 | 76,222.66 | 76,222.66 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / GBP EX.RATE 1.682335 WITH BROWN BROTHERS | 1,210.94 | 1 Aug 14 | | | | 0.00 | 1,210.94 | 1,210.94 | 0.00 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / GBP EX.RATE 1.71466 WITH BROWN BROTHERS | 114,419.38 | 1 Jul 14 | | | | 0.00 | 114,419.38 | 114,419.38 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / DKK EX.RATE 0.1857338 WITH BROWN | 67,791.86 | 1 May 14 | | | | 0.00 | 67,791.86 | 67,791.86 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / GBP EX.RATE 1.68927 WITH BROWN BROTHERS | 78,119.72 | 1 May 14 | | | | 0.00 | 78,119.72 | 78,119.72 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097724 WITH BROWN | 268,432.73 | 1 May 14 | | | | 0.00 | 268,432.73 | 268,432.73 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097845 WITH BROWN | 10,148.36 | 1 May 14 | | | | 0.00 | 10,148.36 | 10,148.36 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 EUR / USD EX.RATE 0.7921859 WITH BROWN | -252,967.11 | 1 Oct 14 | | | | 0.00 | -252,967.11 | -252,967.11 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 EUR / USD EX.RATE 0.7928799 WITH BROWN | -268,069.34 | 1 Oct 14 | | | | 0.00 | -268,069.34 | -268,069.34 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / CHF EX.RATE 1.0448557 WITH BROWN | 157,527.79 | 1 Oct 14 | | | | 0.00 | 157,527.79 | 157,527.79 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / JPY EX.RATE 0.0091178 WITH BROWN | 160,601.67 | 1 Oct 14 | | | | 0.00 | 160,601.67 | 160,601.67 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2014 EUR / USD EX.RATE 0.7613595 WITH BROWN | -51,724.54 | 1 Sep 14 | | | | 0.00 | -51,724.54 | -51,724.54 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2014 JPY / USD EX.RATE 104.253 WITH BROWN BROTHERS | -10,768.57 | 1 Sep 14 | | | | 0.00 | -10,768.57 | -10,768.57 | 0.00 |
| FX DEAL TRANSACTED ON 01 SEP 2014 USD / GBP EX.RATE 1.66099 WITH BROWN BROTHERS | 46,109.68 | 1 Sep 14 | | | | 0.00 | 46,109.68 | 46,109.68 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 CHF / USD EX.RATE 0.88626 WITH BROWN BROTHERS | -20,312.12 | 2 Apr 14 | | | | 0.00 | -20,312.12 | -20,312.12 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7263588 WITH BROWN | -111,139.42 | 2 Apr 14 | | | | 0.00 | -111,139.42 | -111,139.42 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289093 WITH BROWN | 4,111.44 | 2 Apr 14 | | | | 0.00 | 4,111.44 | 4,111.44 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289125 WITH BROWN | 6,995.33 | 2 Apr 14 | | | | 0.00 | 6,995.33 | 6,995.33 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 JPY / USD EX.RATE 102.843 WITH BROWN BROTHERS | -33,643.94 | 2 Dec 13 | | | | 0.00 | -33,643.94 | -33,643.94 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / GBP EX.RATE 1.63608 WITH BROWN BROTHERS | 9,850.28 | 2 Dec 13 | | | | 0.00 | 9,850.28 | 9,850.28 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / HKD EX.RATE 0.1289892 WITH BROWN | 18,419.23 | 2 Dec 13 | | | | 0.00 | 18,419.23 | 18,419.23 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / MXN EX.RATE 0.0756744 WITH BROWN | 1,166.85 | 2 Dec 13 | | | | 0.00 | 1,166.85 | 1,166.85 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JAN 2014 GBP / USD EX.RATE 0.6084979 WITH BROWN | -263,403.96 | 2 Jan 14 | | | | 0.00 | -263,403.96 | -263,403.96 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUL 2014 EUR / USD EX.RATE 0.7324934 WITH BROWN | -32,610.57 | 2 Jul 14 | | | | 0.00 | -32,610.57 | -32,610.57 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUL 2014 USD / SEK EX.RATE 0.1489436 WITH BROWN | 64,751.82 | 2 Jul 14 | | | | 0.00 | 64,751.82 | 64,751.82 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2014 EUR / USD EX.RATE 0.7353266 WITH BROWN | -38,888.61 | 2 Jun 14 | | | | 0.00 | -38,888.61 | -38,888.61 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 CHF / USD EX.RATE 0.87803 WITH BROWN BROTHERS | -46,312.91 | 2 May 14 | | | | 0.00 | -46,312.91 | -46,312.91 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 JPY / USD EX.RATE 102.773 WITH BROWN BROTHERS | -34,696.95 | 2 May 14 | | | | 0.00 | -34,696.95 | -34,696.95 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / DKK EX.RATE 0.1857272 WITH BROWN | 69,068.74 | 2 May 14 | | | | 0.00 | 69,068.74 | 69,068.74 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / GBP EX.RATE 1.68625 WITH BROWN BROTHERS | 75,331.50 | 2 May 14 | | | | 0.00 | 75,331.50 | 75,331.50 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289825 WITH BROWN | 1,625.00 | 2 May 14 | | | | 0.00 | 1,625.00 | 1,625.00 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | 2,028.88 | 2 May 14 | | | | 0.00 | 2,028.88 | 2,028.88 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 EUR / USD EX.RATE 0.7895084 WITH BROWN | -294,676.50 | 2 Oct 14 | | | | 0.00 | -294,676.50 | -294,676.50 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 USD / GBP EX.RATE 1.614588 WITH BROWN BROTHERS | 205,525.64 | 2 Oct 14 | | | | 0.00 | 205,525.64 | 205,525.64 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 EUR / USD EX.RATE 0.7620906 WITH BROWN | -23,954.80 | 2 Sep 14 | | | | 0.00 | -23,954.80 | -23,954.80 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | -39,885.20 | 2 Sep 14 | | | | 0.00 | -39,885.20 | -39,885.20 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / EUR EX.RATE 1.31217 WITH BROWN BROTHERS | 27,667.47 | 2 Sep 14 | | | | 0.00 | 27,667.47 | 27,667.47 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.64819 WITH BROWN BROTHERS | 48,801.95 | 2 Sep 14 | | | | 0.00 | 48,801.95 | 48,801.95 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.65179 WITH BROWN BROTHERS | 26,353.96 | 2 Sep 14 | | | | 0.00 | 26,353.96 | 26,353.96 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.7261953 WITH BROWN | -23,928.40 | 3 Apr 14 | | | | 0.00 | -23,928.40 | -23,928.40 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.7291074 WITH BROWN | -13,797.79 | 3 Apr 14 | | | | 0.00 | -13,797.79 | -13,797.79 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / HKD EX.RATE 0.1289108 WITH BROWN | 8,911.84 | 3 Apr 14 | | | | 0.00 | 8,911.84 | 8,911.84 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / HKD EX.RATE 0.1289206 WITH BROWN | 533.96 | 3 Apr 14 | | | | 0.00 | 533.96 | 533.96 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 GBP / USD EX.RATE 0.6093474 WITH BROWN | -27,396.51 | 3 Dec 13 | | | | 0.00 | -27,396.51 | -27,396.51 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / CAD EX.RATE 0.9389407 WITH BROWN | 7,182.33 | 3 Dec 13 | | | | 0.00 | 7,182.33 | 7,182.33 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / HKD EX.RATE 0.1289873 WITH BROWN | 171,087.35 | 3 Dec 13 | | | | 0.00 | 171,087.35 | 171,087.35 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / MXN EX.RATE 0.0762969 WITH BROWN | 3,058.18 | 3 Dec 13 | | | | 0.00 | 3,058.18 | 3,058.18 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7388253 WITH BROWN | -29,928.15 | 3 Feb 14 | | | | 0.00 | -29,928.15 | -29,928.15 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 GBP / USD EX.RATE 0.6131621 WITH BROWN | -33,786.68 | 3 Feb 14 | | | | 0.00 | -33,786.68 | -33,786.68 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / JPY EX.RATE 0.0098148 WITH BROWN | 57,965.67 | 3 Feb 14 | | | | 0.00 | 57,965.67 | 57,965.67 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 GBP / USD EX.RATE 0.6089652 WITH BROWN | -116,527.96 | 3 Jan 14 | | | | 0.00 | -116,527.96 | -116,527.96 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / EUR EX.RATE 1.35968 WITH BROWN BROTHERS | 143,331.31 | 3 Jan 14 | | | | 0.00 | 143,331.31 | 143,331.31 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / EUR EX.RATE 1.3604 WITH BROWN BROTHERS | 32,446.49 | 3 Jul 14 | | | | 0.00 | 32,446.49 | 32,446.49 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / EUR EX.RATE 1.36041 WITH BROWN BROTHERS | 71,353.71 | 3 Jul 14 | | | | 0.00 | 71,353.71 | 71,353.71 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / HKD EX.RATE 0.1290123 WITH BROWN | 32,484.03 | 3 Jul 14 | | | | 0.00 | 32,484.03 | 32,484.03 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / NOK EX.RATE 0.1609598 WITH BROWN | 98,749.73 | 3 Jul 14 | | | | 0.00 | 98,749.73 | 98,749.73 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 EUR / USD EX.RATE 0.7342899 WITH BROWN | -35,562.71 | 3 Jun 14 | | | | 0.00 | -35,562.71 | -35,562.71 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 GBP / USD EX.RATE 0.5967976 WITH BROWN | -105,450.18 | 3 Jun 14 | | | | 0.00 | -105,450.18 | -105,450.18 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 SEK / USD EX.RATE 6.68429 WITH BROWN BROTHERS | -14,881.82 | 3 Jun 14 | | | | 0.00 | -14,881.82 | -14,881.82 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / EUR EX.RATE 1.36186 WITH BROWN BROTHERS | 42,508.02 | 3 Jun 14 | | | | 0.00 | 42,508.02 | 42,508.02 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / HKD EX.RATE 0.1289725 WITH BROWN | 31,725.21 | 3 Jun 14 | | | | 0.00 | 31,725.21 | 31,725.21 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / HKD EX.RATE 0.1289742 WITH BROWN | 758.71 | 3 Jun 14 | | | | 0.00 | 758.71 | 758.71 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.37312 WITH BROWN BROTHERS | 18,374.24 | 3 Mar 14 | | | | 0.00 | 18,374.24 | 18,374.24 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / JPY EX.RATE 0.0098546 WITH BROWN | 20,535.31 | 3 Mar 14 | | | | 0.00 | 20,535.31 | 20,535.31 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / MXN EX.RATE 0.0752542 WITH BROWN | 427.94 | 3 Mar 14 | | | | 0.00 | 427.94 | 427.94 | 0.00 |
| FX DEAL TRANSACTED ON 03 OCT 2014 EUR / USD EX.RATE 0.7989135 WITH BROWN | -81,381.94 | 3 Oct 14 | | | | 0.00 | -81,381.94 | -81,381.94 | 0.00 |
| FX DEAL TRANSACTED ON 03 SEP 2014 EUR / USD EX.RATE 0.7615044 WITH BROWN | -58,624.48 | 3 Sep 14 | | | | 0.00 | -58,624.48 | -58,624.48 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / EUR EX.RATE 1.31317 WITH BROWN BROTHERS | 103,584.56 | 3 Sep 14 | | | | 0.00 | 103,584.56 | 103,584.56 | 0.00 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64415 WITH BROWN BROTHERS | 45,423.00 | 3 Sep 14 | | | | 0.00 | 45,423.00 | 45,423.00 | 0.00 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64549 WITH BROWN BROTHERS | 104,044.07 | 3 Sep 14 | | | | 0.00 | 104,044.07 | 104,044.07 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 CHF / USD EX.RATE 0.89157 WITH BROWN BROTHERS | -69,792.97 | 4 Apr 14 | | | | 0.00 | -69,792.97 | -69,792.97 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 EUR / USD EX.RATE 0.7298524 WITH BROWN | -92,249.64 | 4 Apr 14 | | | | 0.00 | -92,249.64 | -92,249.64 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 HKD / USD EX.RATE 7.75701 WITH BROWN BROTHERS | -69,016.36 | 4 Apr 14 | | | | 0.00 | -69,016.36 | -69,016.36 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / DKK EX.RATE 0.1834283 WITH BROWN | 48,287.46 | 4 Apr 14 | | | | 0.00 | 48,287.46 | 48,287.46 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / EUR EX.RATE 1.37014 WITH BROWN BROTHERS | 69,997.89 | 4 Apr 14 | | | | 0.00 | 69,997.89 | 69,997.89 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / GBP EX.RATE 1.65707 WITH BROWN BROTHERS | 69,933.03 | 4 Apr 14 | | | | 0.00 | 69,933.03 | 69,933.03 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / HKD EX.RATE 0.1289158 WITH BROWN | 8,950.50 | 4 Apr 14 | | | | 0.00 | 8,950.50 | 8,950.50 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 CHF / USD EX.RATE 0.90656 WITH BROWN BROTHERS | -94,770.58 | 4 Aug 14 | | | | 0.00 | -94,770.58 | -94,770.58 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / JPY EX.RATE 0.0097502 WITH BROWN | 8,086.91 | 4 Aug 14 | | | | 0.00 | 8,086.91 | 8,086.91 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / EUR EX.RATE 1.35501 WITH BROWN BROTHERS | 58,894.13 | 4 Dec 13 | | | | 0.00 | 58,894.13 | 58,894.13 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / EUR EX.RATE 1.358816 WITH BROWN BROTHERS | 39,734.71 | 4 Dec 13 | | | | 0.00 | 39,734.71 | 39,734.71 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / GBP EX.RATE 1.63545 WITH BROWN BROTHERS | 33,993.20 | 4 Dec 13 | | | | 0.00 | 33,993.20 | 33,993.20 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / HKD EX.RATE 0.1289709 WITH BROWN | 3,282.22 | 4 Dec 13 | | | | 0.00 | 3,282.22 | 3,282.22 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / JPY EX.RATE 0.0097454 WITH BROWN | 13,841.83 | 4 Dec 13 | | | | 0.00 | 13,841.83 | 13,841.83 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 EUR / USD EX.RATE 0.7397325 WITH BROWN | -59,498.98 | 4 Feb 14 | | | | 0.00 | -59,498.98 | -59,498.98 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 EUR / USD EX.RATE 0.7401158 WITH BROWN | -34,087.68 | 4 Feb 14 | | | | 0.00 | -34,087.68 | -34,087.68 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 GBP / USD EX.RATE 0.6130494 WITH BROWN | -109,946.27 | 4 Feb 14 | | | | 0.00 | -109,946.27 | -109,946.27 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 HKD / USD EX.RATE 7.76411 WITH BROWN BROTHERS | -82,359.50 | 4 Feb 14 | | | | 0.00 | -82,359.50 | -82,359.50 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / JPY EX.RATE 0.0098574 WITH BROWN | 46,415.43 | 4 Feb 14 | | | | 0.00 | 46,415.43 | 46,415.43 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUL 2014 USD / EUR EX.RATE 1.35936 WITH BROWN BROTHERS | 101,505.33 | 4 Jul 14 | | | | 0.00 | 101,505.33 | 101,505.33 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 CHF / USD EX.RATE 0.89575 WITH BROWN BROTHERS | -40,250.07 | 4 Jun 14 | | | | 0.00 | -40,250.07 | -40,250.07 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 SEK / USD EX.RATE 6.64744 WITH BROWN BROTHERS | -20,856.73 | 4 Jun 14 | | | | 0.00 | -20,856.73 | -20,856.73 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / HKD EX.RATE 0.1289823 WITH BROWN | 62,667.41 | 4 Jun 14 | | | | 0.00 | 62,667.41 | 62,667.41 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / EUR EX.RATE 1.37296 WITH BROWN BROTHERS | 57,737.00 | 4 Mar 14 | | | | 0.00 | 57,737.00 | 57,737.00 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / JPY EX.RATE 0.0098121 WITH BROWN | 36,986.49 | 4 Mar 14 | | | | 0.00 | 36,986.49 | 36,986.49 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 EUR / USD EX.RATE 0.7963622 WITH BROWN | -17,028.21 | 4 Nov 14 | | | | 0.00 | -17,028.21 | -17,028.21 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.7724931 WITH BROWN | -35,426.79 | 4 Sep 14 | | | | 0.00 | -35,426.79 | -35,426.79 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 GBP / USD EX.RATE 0.6114002 WITH BROWN | -87,583.91 | 4 Sep 14 | | | | 0.00 | -87,583.91 | -87,583.91 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | -50,121.43 | 4 Sep 14 | | | | 0.00 | -50,121.43 | -50,121.43 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 SGD / USD EX.RATE 1.25409 WITH BROWN BROTHERS | -101,408.42 | 4 Sep 14 | | | | 0.00 | -101,408.42 | -101,408.42 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 SGD / USD EX.RATE 1.25489 WITH BROWN BROTHERS | -43,356.64 | 4 Sep 14 | | | | 0.00 | -43,356.64 | -43,356.64 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / HKD EX.RATE 0.1290256 WITH BROWN | 53,459.73 | 4 Sep 14 | | | | 0.00 | 53,459.73 | 53,459.73 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 AUD / USD EX.RATE 1.0753521 WITH BROWN | -17,016.08 | 5 Aug 14 | | | | 0.00 | -17,016.08 | -17,016.08 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 GBP / USD EX.RATE 0.5925891 WITH BROWN | -435.77 | 5 Aug 14 | | | | 0.00 | -435.77 | -435.77 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 GBP / USD EX.RATE 0.6123324 WITH BROWN | -179,110.06 | 5 Dec 13 | | | | 0.00 | -179,110.06 | -179,110.06 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CAD EX.RATE 0.9361981 WITH BROWN | 31,519.57 | 5 Dec 13 | | | | 0.00 | 31,519.57 | 31,519.57 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CAD EX.RATE 0.9384472 WITH BROWN | 53,957.44 | 5 Dec 13 | | | | 0.00 | 53,957.44 | 53,957.44 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / EUR EX.RATE 1.36741 WITH BROWN BROTHERS | 79,439.03 | 5 Dec 13 | | | | 0.00 | 79,439.03 | 79,439.03 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / HKD EX.RATE 0.1289657 WITH BROWN | 130,492.81 | 5 Dec 13 | | | | 0.00 | 130,492.81 | 130,492.81 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / JPY EX.RATE 0.0097843 WITH BROWN | 17,576.89 | 5 Dec 13 | | | | 0.00 | 17,576.89 | 17,576.89 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / MXN EX.RATE 0.0763089 WITH BROWN | 3,946.21 | 5 Dec 13 | | | | 0.00 | 3,946.21 | 3,946.21 | 0.00 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / MXN EX.RATE 0.076609 WITH BROWN BROTHERS | 7,484.14 | 5 Dec 13 | | | | 0.00 | 7,484.14 | 7,484.14 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7385852 WITH BROWN | -29,869.37 | 5 Feb 14 | | | | 0.00 | -29,869.37 | -29,869.37 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.739224 WITH BROWN BROTHERS | -66,396.51 | 5 Feb 14 | | | | 0.00 | -66,396.51 | -66,396.51 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 GBP / USD EX.RATE 0.6130569 WITH BROWN | -26,443.79 | 5 Feb 14 | | | | 0.00 | -26,443.79 | -26,443.79 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / CHF EX.RATE 1.1056932 WITH BROWN | 66,866.40 | 5 Feb 14 | | | | 0.00 | 66,866.40 | 66,866.40 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 CHF / USD EX.RATE 0.89341 WITH BROWN BROTHERS | -43,390.85 | 5 Jun 14 | | | | 0.00 | -43,390.85 | -43,390.85 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / HKD EX.RATE 0.1289938 WITH BROWN | 9,581.69 | 5 Jun 14 | | | | 0.00 | 9,581.69 | 9,581.69 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 EUR / USD EX.RATE 0.7279239 WITH BROWN | -360,861.78 | 5 Mar 14 | | | | 0.00 | -360,861.78 | -360,861.78 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / CHF EX.RATE 1.126786 WITH BROWN BROTHERS | 153,670.28 | 5 Mar 14 | | | | 0.00 | 153,670.28 | 153,670.28 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / HKD EX.RATE 0.1288396 WITH BROWN | 1,785.90 | 5 Mar 14 | | | | 0.00 | 1,785.90 | 1,785.90 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / JPY EX.RATE 0.0097524 WITH BROWN | 58,269.61 | 5 Mar 14 | | | | 0.00 | 58,269.61 | 58,269.61 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / MXN EX.RATE 0.0754324 WITH BROWN | 47,640.45 | 5 Mar 14 | | | | 0.00 | 47,640.45 | 47,640.45 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2014 CHF / USD EX.RATE 0.87727 WITH BROWN BROTHERS | -24,325.29 | 5 May 14 | | | | 0.00 | -24,325.29 | -24,325.29 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / DKK EX.RATE 0.1859165 WITH BROWN | 35,680.62 | 5 May 14 | | | | 0.00 | 35,680.62 | 35,680.62 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / HKD EX.RATE 0.128996 WITH BROWN BROTHERS | 817.24 | 5 May 14 | | | | 0.00 | 817.24 | 817.24 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 EUR / USD EX.RATE 0.8001856 WITH BROWN | -44,225.10 | 5 Nov 14 | | | | 0.00 | -44,225.10 | -44,225.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 NOV 2014 EUR / USD EX.RATE 0.8005764 WITH BROWN | -59,231.47 | 5 Nov 14 | | | | 0.00 | -59,231.47 | -59,231.47 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 EUR / USD EX.RATE 0.7720756 WITH BROWN | -71,316.72 | 5 Sep 14 | | | | 0.00 | -71,316.72 | -71,316.72 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 GBP / USD EX.RATE 0.6132336 WITH BROWN | -35,109.46 | 5 Sep 14 | | | | 0.00 | -35,109.46 | -35,109.46 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 JPY / USD EX.RATE 104.913 WITH BROWN BROTHERS | -89,762.48 | 5 Sep 14 | | | | 0.00 | -89,762.48 | -89,762.48 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 SGD / USD EX.RATE 1.25299 WITH BROWN BROTHERS | -101,166.48 | 5 Sep 14 | | | | 0.00 | -101,166.48 | -101,166.48 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 JPY / USD EX.RATE 102.316 WITH BROWN BROTHERS | -37,188.86 | 6 Aug 14 | | | | 0.00 | -37,188.86 | -37,188.86 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / CAD EX.RATE 0.9119927 WITH BROWN | 3,634.53 | 6 Aug 14 | | | | 0.00 | 3,634.53 | 3,634.53 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / CAD EX.RATE 0.9158599 WITH BROWN | 2,180.79 | 6 Aug 14 | | | | 0.00 | 2,180.79 | 2,180.79 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / DKK EX.RATE 0.1791527 WITH BROWN | 45,291.43 | 6 Aug 14 | | | | 0.00 | 45,291.43 | 45,291.43 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / EUR EX.RATE 1.36886 WITH BROWN BROTHERS | 82,611.22 | 6 Dec 13 | | | | 0.00 | 82,611.22 | 82,611.22 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / HKD EX.RATE 0.1289526 WITH BROWN | 137,928.76 | 6 Dec 13 | | | | 0.00 | 137,928.76 | 137,928.76 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 EUR / USD EX.RATE 0.7354888 WITH BROWN | -15,877.36 | 6 Feb 14 | | | | 0.00 | -15,877.36 | -15,877.36 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / CHF EX.RATE 1.1115804 WITH BROWN | 67,520.53 | 6 Feb 14 | | | | 0.00 | 67,520.53 | 67,520.53 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / JPY EX.RATE 0.0098305 WITH BROWN | 49,489.48 | 6 Feb 14 | | | | 0.00 | 49,489.48 | 49,489.48 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 CHF / USD EX.RATE 0.89344 WITH BROWN BROTHERS | -109,559.04 | 6 Jun 14 | | | | 0.00 | -109,559.04 | -109,559.04 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 JUN 2014 JPY / USD EX.RATE 102.203 WITH BROWN BROTHERS | -72,976.53 | 6 Jun 14 | | | | 0.00 | -72,976.53 | -72,976.53 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / EUR EX.RATE 1.3634 WITH BROWN BROTHERS | 71,183.32 | 6 Jun 14 | | | | 0.00 | 71,183.32 | 71,183.32 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / EUR EX.RATE 1.3634 WITH BROWN BROTHERS | 141,250.50 | 6 Jun 14 | | | | 0.00 | 141,250.50 | 141,250.50 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / GBP EX.RATE 1.67937 WITH BROWN BROTHERS | 74,222.19 | 6 Jun 14 | | | | 0.00 | 74,222.19 | 74,222.19 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / HKD EX.RATE 0.1289848 WITH BROWN | 95,033.29 | 6 Jun 14 | | | | 0.00 | 95,033.29 | 95,033.29 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / HKD EX.RATE 0.1289873 WITH BROWN | 24,672.51 | 6 Jun 14 | | | | 0.00 | 24,672.51 | 24,672.51 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 EUR / USD EX.RATE 0.7210845 WITH BROWN | -224,481.72 | 6 Mar 14 | | | | 0.00 | -224,481.72 | -224,481.72 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / CHF EX.RATE 1.1358602 WITH BROWN | 42,705.91 | 6 Mar 14 | | | | 0.00 | 42,705.91 | 42,705.91 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.67567 WITH BROWN BROTHERS | 139,165.85 | 6 Mar 14 | | | | 0.00 | 139,165.85 | 139,165.85 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / HKD EX.RATE 0.1288462 WITH BROWN | 95.51 | 6 Mar 14 | | | | 0.00 | 95.51 | 95.51 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / JPY EX.RATE 0.0096998 WITH BROWN | 43,491.83 | 6 Mar 14 | | | | 0.00 | 43,491.83 | 43,491.83 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 EUR / USD EX.RATE 0.717772 WITH BROWN BROTHERS | -148,015.95 | 6 May 14 | | | | 0.00 | -148,015.95 | -148,015.95 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / GBP EX.RATE 1.69757 WITH BROWN BROTHERS | 14,903.03 | 6 May 14 | | | | 0.00 | 14,903.03 | 14,903.03 | 0.00 |
| FX DEAL TRANSACTED ON 06 NOV 2014 EUR / USD EX.RATE 0.8063151 WITH BROWN | -17,560.60 | 6 Nov 14 | | | | 0.00 | -17,560.60 | -17,560.60 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2014 EUR / USD EX.RATE 0.7913145 WITH BROWN | -4,214.34 | 6 Oct 14 | | | | 0.00 | -4,214.34 | -4,214.34 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 OCT 2014 USD / GBP EX.RATE 1.6056 WITH BROWN BROTHERS | 132,799.91 | 6 Oct 14 | | | | 0.00 | 132,799.91 | 132,799.91 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 EUR / USD EX.RATE 0.7273574 WITH BROWN | -58,928.24 | 7 Apr 14 | | | | 0.00 | -58,928.24 | -58,928.24 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / DKK EX.RATE 0.1840414 WITH BROWN | 29,365.87 | 7 Apr 14 | | | | 0.00 | 29,365.87 | 29,365.87 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / HKD EX.RATE 0.1289441 WITH BROWN | 525.71 | 7 Apr 14 | | | | 0.00 | 525.71 | 525.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 JPY / USD EX.RATE 102.24 WITH BROWN BROTHERS | -24,870.93 | 7 Aug 14 | | | | 0.00 | -24,870.93 | -24,870.93 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / DKK EX.RATE 0.1790465 WITH BROWN | 9,558.39 | 7 Aug 14 | | | | 0.00 | 9,558.39 | 9,558.39 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 EUR / USD EX.RATE 0.7330626 WITH BROWN | -20,251.18 | 7 Feb 14 | | | | 0.00 | -20,251.18 | -20,251.18 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / JPY EX.RATE 0.0097822 WITH BROWN | 52,901.55 | 7 Feb 14 | | | | 0.00 | 52,901.55 | 52,901.55 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 EUR / USD EX.RATE 0.7334067 WITH BROWN | -313,196.77 | 7 Jan 14 | | | | 0.00 | -313,196.77 | -313,196.77 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 GBP / USD EX.RATE 0.6085686 WITH BROWN | -81,896.71 | 7 Jan 14 | | | | 0.00 | -81,896.71 | -81,896.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 HKD / USD EX.RATE 7.75391 WITH BROWN BROTHERS | -69,281.71 | 7 Jan 14 | | | | 0.00 | -69,281.71 | -69,281.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 JPY / USD EX.RATE 104.434 WITH BROWN BROTHERS | -140,805.66 | 7 Jan 14 | | | | 0.00 | -140,805.66 | -140,805.66 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 EUR / USD EX.RATE 0.720861 WITH BROWN BROTHERS | -131,596.15 | 7 Mar 14 | | | | 0.00 | -131,596.15 | -131,596.15 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 JPY / USD EX.RATE 103.619 WITH BROWN BROTHERS | -19,966.43 | 7 Mar 14 | | | | 0.00 | -19,966.43 | -19,966.43 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / HKD EX.RATE 0.1288495 WITH BROWN | 5,977.74 | 7 Mar 14 | | | | 0.00 | 5,977.74 | 5,977.74 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 MAY 2014 GBP / USD EX.RATE 0.5893863 WITH BROWN | -33,603.02 | 7 May 14 | | | | 0.00 | -33,603.02 | -33,603.02 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | -236,785.13 | 7 May 14 | | | | 0.00 | -236,785.13 | -236,785.13 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAY 2014 JPY / USD EX.RATE 101.789 WITH BROWN BROTHERS | -193,653.13 | 7 May 14 | | | | 0.00 | -193,653.13 | -193,653.13 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | 3,519.69 | 7 May 14 | | | | 0.00 | 3,519.69 | 3,519.69 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 EUR / USD EX.RATE 0.802594 WITH BROWN BROTHERS | -17,596.71 | 7 Nov 14 | | | | 0.00 | -17,596.71 | -17,596.71 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 EUR / USD EX.RATE 0.8026391 WITH BROWN | -36,819.63 | 7 Nov 14 | | | | 0.00 | -36,819.63 | -36,819.63 | 0.00 |
| FX DEAL TRANSACTED ON 07 OCT 2014 EUR / USD EX.RATE 0.7907014 WITH BROWN | -63,881.12 | 7 Oct 14 | | | | 0.00 | -63,881.12 | -63,881.12 | 0.00 |
| FX DEAL TRANSACTED ON 07 OCT 2014 USD / GBP EX.RATE 1.6071 WITH BROWN BROTHERS | 33,744.62 | 7 Oct 14 | | | | 0.00 | 33,744.62 | 33,744.62 | 0.00 |
| FX DEAL TRANSACTED ON 07 OCT 2014 USD / GBP EX.RATE 1.6089 WITH BROWN BROTHERS | 86,787.22 | 7 Oct 14 | | | | 0.00 | 86,787.22 | 86,787.22 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 EUR / USD EX.RATE 0.7240343 WITH BROWN | -156,567.79 | 8 Apr 14 | | | | 0.00 | -156,567.79 | -156,567.79 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 GBP / USD EX.RATE 0.597154 WITH BROWN BROTHERS | -28,724.72 | 8 Apr 14 | | | | 0.00 | -28,724.72 | -28,724.72 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / DKK EX.RATE 0.1848983 WITH BROWN | 34,471.10 | 8 Apr 14 | | | | 0.00 | 34,471.10 | 34,471.10 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / HKD EX.RATE 0.128959 WITH BROWN BROTHERS | 813.60 | 8 Apr 14 | | | | 0.00 | 813.60 | 813.60 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / DKK EX.RATE 0.1798364 WITH BROWN | 5,582.07 | 8 Aug 14 | | | | 0.00 | 5,582.07 | 5,582.07 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 EUR / USD EX.RATE 0.7367785 WITH BROWN | -12,352.14 | 8 Jan 14 | | | | 0.00 | -12,352.14 | -12,352.14 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JAN 2014 HKD / USD EX.RATE 7.75411 WITH BROWN BROTHERS | -35,727.94 | 8 Jan 14 | | | | 0.00 | -35,727.94 | -35,727.94 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / EUR EX.RATE 1.35726 WITH BROWN BROTHERS | 16,829.33 | 8 Jan 14 | | | | 0.00 | 16,829.33 | 16,829.33 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / JPY EX.RATE 0.0095403 WITH BROWN | 71,176.97 | 8 Jan 14 | | | | 0.00 | 71,176.97 | 71,176.97 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 HKD / USD EX.RATE 7.74961 WITH BROWN BROTHERS | -47,133.10 | 8 Jul 14 | | | | 0.00 | -47,133.10 | -47,133.10 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | -67,052.16 | 8 Jul 14 | | | | 0.00 | -67,052.16 | -67,052.16 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 NOK / USD EX.RATE 6.1832 WITH BROWN BROTHERS | -66,591.42 | 8 Jul 14 | | | | 0.00 | -66,591.42 | -66,591.42 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / EUR EX.RATE 1.36077 WITH BROWN BROTHERS | 9,584.19 | 8 Jul 14 | | | | 0.00 | 9,584.19 | 9,584.19 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 GBP / USD EX.RATE 0.590155 WITH BROWN BROTHERS | -70,004.71 | 8 May 14 | | | | 0.00 | -70,004.71 | -70,004.71 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 HKD / USD EX.RATE 7.75193 WITH BROWN BROTHERS | -144,859.12 | 8 May 14 | | | | 0.00 | -144,859.12 | -144,859.12 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | 1,480.56 | 8 May 14 | | | | 0.00 | 1,480.56 | 1,480.56 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | 799.58 | 8 May 14 | | | | 0.00 | 799.58 | 799.58 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / JPY EX.RATE 0.0098295 WITH BROWN | 85,482.81 | 8 May 14 | | | | 0.00 | 85,482.81 | 85,482.81 | 0.00 |
| FX DEAL TRANSACTED ON 08 OCT 2014 EUR / USD EX.RATE 0.7865964 WITH BROWN | -26,070.69 | 8 Oct 14 | | | | 0.00 | -26,070.69 | -26,070.69 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 JPY / USD EX.RATE 105.309 WITH BROWN BROTHERS | -27,011.87 | 8 Sep 14 | | | | 0.00 | -27,011.87 | -27,011.87 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 SGD / USD EX.RATE 1.25519 WITH BROWN BROTHERS | -130,760.67 | 8 Sep 14 | | | | 0.00 | -130,760.67 | -130,760.67 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / EUR EX.RATE 1.29369 WITH BROWN BROTHERS | 26,765.83 | 8 Sep 14 | | | | 0.00 | 26,765.83 | 26,765.83 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 GBP / USD EX.RATE 0.5968831 WITH BROWN | -183,401.05 | 9 Apr 14 | | | | 0.00 | -183,401.05 | -183,401.05 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 HKD / USD EX.RATE 7.75301 WITH BROWN BROTHERS | -70,304.48 | 9 Apr 14 | | | | 0.00 | -70,304.48 | -70,304.48 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / DKK EX.RATE 0.1849998 WITH BROWN | 25,492.20 | 9 Apr 14 | | | | 0.00 | 25,492.20 | 25,492.20 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / HKD EX.RATE 0.128974 WITH BROWN BROTHERS | 1,619.44 | 9 Apr 14 | | | | 0.00 | 1,619.44 | 1,619.44 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 GBP / USD EX.RATE 0.6096892 WITH BROWN | -19,381.58 | 9 Dec 13 | | | | 0.00 | -19,381.58 | -19,381.58 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 JPY / USD EX.RATE 103.013 WITH BROWN BROTHERS | -11,898.97 | 9 Dec 13 | | | | 0.00 | -11,898.97 | -11,898.97 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / CAD EX.RATE 0.9394346 WITH BROWN | 14,114.86 | 9 Dec 13 | | | | 0.00 | 14,114.86 | 14,114.86 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / EUR EX.RATE 1.372 WITH BROWN BROTHERS | 73,647.27 | 9 Dec 13 | | | | 0.00 | 73,647.27 | 73,647.27 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / EUR EX.RATE 1.373961 WITH BROWN BROTHERS | 94,119.97 | 9 Dec 13 | | | | 0.00 | 94,119.97 | 94,119.97 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / MXN EX.RATE 0.0772606 WITH BROWN | 80,587.05 | 9 Dec 13 | | | | 0.00 | 80,587.05 | 80,587.05 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 HKD / USD EX.RATE 7.75411 WITH BROWN BROTHERS | -27,192.10 | 9 Jan 14 | | | | 0.00 | -27,192.10 | -27,192.10 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / EUR EX.RATE 1.35866 WITH BROWN BROTHERS | 67,703.97 | 9 Jan 14 | | | | 0.00 | 67,703.97 | 67,703.97 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / JPY EX.RATE 0.0095331 WITH BROWN | 60,598.59 | 9 Jan 14 | | | | 0.00 | 60,598.59 | 60,598.59 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 GBP / USD EX.RATE 0.5837746 WITH BROWN | -64,610.37 | 9 Jul 14 | | | | 0.00 | -64,610.37 | -64,610.37 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | -76,833.53 | 9 Jul 14 | | | | 0.00 | -76,833.53 | -76,833.53 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / SEK EX.RATE 0.1469717 WITH BROWN | 32,184.85 | 9 Jul 14 | | | | 0.00 | 32,184.85 | 32,184.85 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 EUR / USD EX.RATE 0.7356728 WITH BROWN | -112,374.55 | 9 Jun 14 | | | | 0.00 | -112,374.55 | -112,374.55 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 SEK / USD EX.RATE 6.68031 WITH BROWN BROTHERS | -15,989.78 | 9 Jun 14 | | | | 0.00 | -15,989.78 | -15,989.78 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / EUR EX.RATE 1.3593 WITH BROWN BROTHERS | 35,697.84 | 9 Jun 14 | | | | 0.00 | 35,697.84 | 35,697.84 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.67897 WITH BROWN BROTHERS | 32,929.77 | 9 Jun 14 | | | | 0.00 | 32,929.77 | 32,929.77 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | 14,399.07 | 9 Jun 14 | | | | 0.00 | 14,399.07 | 14,399.07 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | 726.86 | 9 Jun 14 | | | | 0.00 | 726.86 | 726.86 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | -204,596.16 | 9 May 14 | | | | 0.00 | -204,596.16 | -204,596.16 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | 5,445.28 | 9 May 14 | | | | 0.00 | 5,445.28 | 5,445.28 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.1290121 WITH BROWN | 1,204.55 | 9 May 14 | | | | 0.00 | 1,204.55 | 1,204.55 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / JPY EX.RATE 0.0098237 WITH BROWN | 46,433.25 | 9 May 14 | | | | 0.00 | 46,433.25 | 46,433.25 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2014 EUR / USD EX.RATE 0.7879724 WITH BROWN | -37,468.98 | 9 Oct 14 | | | | 0.00 | -37,468.98 | -37,468.98 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 SGD / USD EX.RATE 1.2619 WITH BROWN BROTHERS | -116,568.36 | 9 Sep 14 | | | | 0.00 | -116,568.36 | -116,568.36 | 0.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 GBP / USD EX.RATE 0.5960577 WITH BROWN | -40,394.41 | 10 Apr 14 | | | | 0.00 | -40,394.41 | -40,394.41 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 DEC 2013 GBP / USD EX.RATE 0.6089059 WITH BROWN | -28,755.61 | 10 Dec 13 | | | | 0.00 | -28,755.61 | -28,755.61 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 JPY / USD EX.RATE 102.856 WITH BROWN BROTHERS | -52,077.95 | 10 Dec 13 | | | | 0.00 | -52,077.95 | -52,077.95 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / CAD EX.RATE 0.9398496 WITH BROWN | 11,877.72 | 10 Dec 13 | | | | 0.00 | 11,877.72 | 11,877.72 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / CAD EX.RATE 0.9424005 WITH BROWN | 62,225.65 | 10 Dec 13 | | | | 0.00 | 62,225.65 | 62,225.65 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / EUR EX.RATE 1.3761 WITH BROWN BROTHERS | 42,876.33 | 10 Dec 13 | | | | 0.00 | 42,876.33 | 42,876.33 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / HKD EX.RATE 0.1289742 WITH BROWN | 24,472.78 | 10 Dec 13 | | | | 0.00 | 24,472.78 | 24,472.78 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / MXN EX.RATE 0.0776153 WITH BROWN | 111,608.92 | 10 Dec 13 | | | | 0.00 | 111,608.92 | 111,608.92 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / MXN EX.RATE 0.0777412 WITH BROWN | 28,237.89 | 10 Dec 13 | | | | 0.00 | 28,237.89 | 28,237.89 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.0749718 WITH BROWN | 7,620.24 | 10 Feb 14 | | | | 0.00 | 7,620.24 | 7,620.24 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.0751693 WITH BROWN | 82,030.41 | 10 Feb 14 | | | | 0.00 | 82,030.41 | 82,030.41 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 HKD / USD EX.RATE 7.75421 WITH BROWN BROTHERS | -28,915.56 | 10 Jan 14 | | | | 0.00 | -28,915.56 | -28,915.56 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | 27,218.67 | 10 Jan 14 | | | | 0.00 | 27,218.67 | 27,218.67 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | 120,979.10 | 10 Jan 14 | | | | 0.00 | 120,979.10 | 120,979.10 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / GBP EX.RATE 1.64613 WITH BROWN BROTHERS | 71,430.42 | 10 Jan 14 | | | | 0.00 | 71,430.42 | 71,430.42 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / JPY EX.RATE 0.0095558 WITH BROWN | 57,186.38 | 10 Jan 14 | | | | 0.00 | 57,186.38 | 57,186.38 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 JUL 2014 AUD / USD EX.RATE 1.066678 WITH BROWN BROTHERS | -61,654.45 | 10 Jul 14 | | | | 0.00 | -61,654.45 | -61,654.45 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 HKD / USD EX.RATE 7.74961 WITH BROWN BROTHERS | -31,072.44 | 10 Jul 14 | | | | 0.00 | -31,072.44 | -31,072.44 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 NOK / USD EX.RATE 6.16417 WITH BROWN BROTHERS | -128,750.36 | 10 Jul 14 | | | | 0.00 | -128,750.36 | -128,750.36 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 NOK / USD EX.RATE 6.16821 WITH BROWN BROTHERS | -17,318.23 | 10 Jul 14 | | | | 0.00 | -17,318.23 | -17,318.23 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / EUR EX.RATE 1.36055 WITH BROWN BROTHERS | 1,252.84 | 10 Jul 14 | | | | 0.00 | 1,252.84 | 1,252.84 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 CHF / USD EX.RATE 0.89917 WITH BROWN BROTHERS | -171,640.89 | 10 Jun 14 | | | | 0.00 | -171,640.89 | -171,640.89 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 EUR / USD EX.RATE 0.7380401 WITH BROWN | -139,317.63 | 10 Jun 14 | | | | 0.00 | -139,317.63 | -139,317.63 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 GBP / USD EX.RATE 0.5965484 WITH BROWN | -30,849.40 | 10 Jun 14 | | | | 0.00 | -30,849.40 | -30,849.40 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 SEK / USD EX.RATE 6.69611 WITH BROWN BROTHERS | -18,892.13 | 10 Jun 14 | | | | 0.00 | -18,892.13 | -18,892.13 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / EUR EX.RATE 1.35494 WITH BROWN BROTHERS | 25,837.74 | 10 Jun 14 | | | | 0.00 | 25,837.74 | 25,837.74 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | 2,168.65 | 10 Jun 14 | | | | 0.00 | 2,168.65 | 2,168.65 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / HKD EX.RATE 0.129004 WITH BROWN BROTHERS | 5,197.49 | 10 Jun 14 | | | | 0.00 | 5,197.49 | 5,197.49 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / CHF EX.RATE 1.1385372 WITH BROWN | 128,466.42 | 10 Mar 14 | | | | 0.00 | 128,466.42 | 128,466.42 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / HKD EX.RATE 0.1288427 WITH BROWN | 789.14 | 10 Mar 14 | | | | 0.00 | 789.14 | 789.14 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2014 EUR / USD EX.RATE 0.7913145 WITH BROWN | -62,864.96 | 10 Oct 14 | | | | 0.00 | -62,864.96 | -62,864.96 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 SEP 2014 EUR / USD EX.RATE 0.7743354 WITH BROWN | -47,150.99 | 10 Sep 14 | | | | 0.00 | -47,150.99 | -47,150.99 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SGD / USD EX.RATE 1.26258 WITH BROWN BROTHERS | -57,942.38 | 10 Sep 14 | | | | 0.00 | -57,942.38 | -57,942.38 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SGD / USD EX.RATE 1.2635 WITH BROWN BROTHERS | -130,286.14 | 10 Sep 14 | | | | 0.00 | -130,286.14 | -130,286.14 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 CHF / USD EX.RATE 0.87464 WITH BROWN BROTHERS | -174,807.40 | 11 Apr 14 | | | | 0.00 | -174,807.40 | -174,807.40 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 GBP / USD EX.RATE 0.5974822 WITH BROWN | -94,976.87 | 11 Apr 14 | | | | 0.00 | -94,976.87 | -94,976.87 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 HKD / USD EX.RATE 7.75313 WITH BROWN BROTHERS | -87,134.69 | 11 Apr 14 | | | | 0.00 | -87,134.69 | -87,134.69 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | 2,736.05 | 11 Apr 14 | | | | 0.00 | 2,736.05 | 2,736.05 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 GBP / USD EX.RATE 0.6096148 WITH BROWN | -31,546.95 | 11 Dec 13 | | | | 0.00 | -31,546.95 | -31,546.95 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 JPY / USD EX.RATE 102.624 WITH BROWN BROTHERS | -66,259.30 | 11 Dec 13 | | | | 0.00 | -66,259.30 | -66,259.30 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.378686 WITH BROWN BROTHERS | 25,285.93 | 11 Dec 13 | | | | 0.00 | 25,285.93 | 25,285.93 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.38007 WITH BROWN BROTHERS | 87,353.67 | 11 Dec 13 | | | | 0.00 | 87,353.67 | 87,353.67 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / MXN EX.RATE 0.075186 WITH BROWN BROTHERS | 14,154.60 | 11 Feb 14 | | | | 0.00 | 14,154.60 | 14,154.60 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 CHF / USD EX.RATE 0.89237 WITH BROWN BROTHERS | -9,464.99 | 11 Jul 14 | | | | 0.00 | -9,464.99 | -9,464.99 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 GBP / USD EX.RATE 0.5844467 WITH BROWN | -48,125.83 | 11 Jul 14 | | | | 0.00 | -48,125.83 | -48,125.83 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | -10,327.33 | 11 Jul 14 | | | | 0.00 | -10,327.33 | -10,327.33 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 JUL 2014 NOK / USD EX.RATE 6.17521 WITH BROWN BROTHERS | -36,868.25 | 11 Jul 14 | | | | 0.00 | -36,868.25 | -36,868.25 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 NOK / USD EX.RATE 6.17878 WITH BROWN BROTHERS | -20,763.41 | 11 Jul 14 | | | | 0.00 | -20,763.41 | -20,763.41 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 SEK / USD EX.RATE 6.79431 WITH BROWN BROTHERS | -64,052.84 | 11 Jul 14 | | | | 0.00 | -64,052.84 | -64,052.84 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / DKK EX.RATE 0.1823304 WITH BROWN | 69,287.12 | 11 Jul 14 | | | | 0.00 | 69,287.12 | 69,287.12 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.35946 WITH BROWN BROTHERS | 169,594.09 | 11 Jul 14 | | | | 0.00 | 169,594.09 | 169,594.09 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.36047 WITH BROWN BROTHERS | 2,503.07 | 11 Jul 14 | | | | 0.00 | 2,503.07 | 2,503.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.711116 WITH BROWN BROTHERS | 27,714.65 | 11 Jul 14 | | | | 0.00 | 27,714.65 | 27,714.65 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 CHF / USD EX.RATE 0.89906 WITH BROWN BROTHERS | -35,791.72 | 11 Jun 14 | | | | 0.00 | -35,791.72 | -35,791.72 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 EUR / USD EX.RATE 0.7384652 WITH BROWN | -32,030.54 | 11 Jun 14 | | | | 0.00 | -32,030.54 | -32,030.54 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / EUR EX.RATE 1.35414 WITH BROWN BROTHERS | 17,423.53 | 11 Jun 14 | | | | 0.00 | 17,423.53 | 17,423.53 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | 1,455.96 | 11 Jun 14 | | | | 0.00 | 1,455.96 | 1,455.96 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | 144,953.58 | 11 Jun 14 | | | | 0.00 | 144,953.58 | 144,953.58 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / CHF EX.RATE 1.1382003 WITH BROWN | 66,713.53 | 11 Mar 14 | | | | 0.00 | 66,713.53 | 66,713.53 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288295 WITH BROWN | 932.37 | 11 Mar 14 | | | | 0.00 | 932.37 | 932.37 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288344 WITH BROWN | 6,925.64 | 11 Mar 14 | | | | 0.00 | 6,925.64 | 6,925.64 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 NOV 2014 EUR / USD EX.RATE 0.8010831 WITH BROWN | -3,935.75 | 11 Nov 14 | | | | 0.00 | -3,935.75 | -3,935.75 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SGD / USD EX.RATE 1.2621 WITH BROWN BROTHERS | -58,333.55 | 11 Sep 14 | | | | 0.00 | -58,333.55 | -58,333.55 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SGD / USD EX.RATE 1.26228 WITH BROWN BROTHERS | -72,878.65 | 11 Sep 14 | | | | 0.00 | -72,878.65 | -72,878.65 | 0.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 CHF / USD EX.RATE 0.90805 WITH BROWN BROTHERS | -61,890.41 | 12 Aug 14 | | | | 0.00 | -61,890.41 | -61,890.41 | 0.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 EUR / USD EX.RATE 0.7484974 WITH BROWN | -9,705.34 | 12 Aug 14 | | | | 0.00 | -9,705.34 | -9,705.34 | 0.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 GBP / USD EX.RATE 0.5948451 WITH BROWN | -401.95 | 12 Aug 14 | | | | 0.00 | -401.95 | -401.95 | 0.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 USD / GBP EX.RATE 1.681104 WITH BROWN BROTHERS | 9,576.51 | 12 Aug 14 | | | | 0.00 | 9,576.51 | 9,576.51 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 GBP / USD EX.RATE 0.6122574 WITH BROWN | -97,889.12 | 12 Dec 13 | | | | 0.00 | -97,889.12 | -97,889.12 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 JPY / USD EX.RATE 102.931 WITH BROWN BROTHERS | -101,958.78 | 12 Dec 13 | | | | 0.00 | -101,958.78 | -101,958.78 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.37436 WITH BROWN BROTHERS | 22,135.25 | 12 Dec 13 | | | | 0.00 | 22,135.25 | 22,135.25 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / HKD EX.RATE 0.1289773 WITH BROWN | 12,881.89 | 12 Dec 13 | | | | 0.00 | 12,881.89 | 12,881.89 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 EUR / USD EX.RATE 0.7352725 WITH BROWN | -20,599.23 | 12 Feb 14 | | | | 0.00 | -20,599.23 | -20,599.23 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 EUR / USD EX.RATE 0.7358677 WITH BROWN | -20,558.89 | 12 Feb 14 | | | | 0.00 | -20,558.89 | -20,558.89 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / EUR EX.RATE 1.3573 WITH BROWN BROTHERS | 34,641.25 | 12 Feb 14 | | | | 0.00 | 34,641.25 | 34,641.25 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / EUR EX.RATE 1.35846 WITH BROWN BROTHERS | 43,682.99 | 12 Feb 14 | | | | 0.00 | 43,682.99 | 43,682.99 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / MXN EX.RATE 0.0749648 WITH BROWN | 19,842.54 | 12 Feb 14 | | | | 0.00 | 19,842.54 | 19,842.54 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.68127 WITH BROWN BROTHERS | 7,565.72 | 12 Jun 14 | | | | 0.00 | 7,565.72 | 7,565.72 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1289991 WITH BROWN | 724.63 | 12 Jun 14 | | | | 0.00 | 724.63 | 724.63 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / GBP EX.RATE 1.66166 WITH BROWN BROTHERS | 132,605.90 | 12 Mar 14 | | | | 0.00 | 132,605.90 | 132,605.90 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 CAD / USD EX.RATE 1.08898 WITH BROWN BROTHERS | -71,580.49 | 12 May 14 | | | | 0.00 | -71,580.49 | -71,580.49 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 CHF / USD EX.RATE 0.88737 WITH BROWN BROTHERS | -70,799.00 | 12 May 14 | | | | 0.00 | -70,799.00 | -70,799.00 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 EUR / USD EX.RATE 0.7266703 WITH BROWN | -72,081.51 | 12 May 14 | | | | 0.00 | -72,081.51 | -72,081.51 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 GBP / USD EX.RATE 0.5926347 WITH BROWN | -144,815.51 | 12 May 14 | | | | 0.00 | -144,815.51 | -144,815.51 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 HKD / USD EX.RATE 7.75161 WITH BROWN BROTHERS | -150,429.38 | 12 May 14 | | | | 0.00 | -150,429.38 | -150,429.38 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1289958 WITH BROWN | 6,313.68 | 12 May 14 | | | | 0.00 | 6,313.68 | 6,313.68 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | 4,506.06 | 12 May 14 | | | | 0.00 | 4,506.06 | 4,506.06 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / JPY EX.RATE 0.0098064 WITH BROWN | 24,358.72 | 12 May 14 | | | | 0.00 | 24,358.72 | 24,358.72 | 0.00 |
| FX DEAL TRANSACTED ON 12 NOV 2014 EUR / USD EX.RATE 0.8043046 WITH BROWN | -3,944.45 | 12 Nov 14 | | | | 0.00 | -3,944.45 | -3,944.45 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 EUR / USD EX.RATE 0.7714204 WITH BROWN | -54,086.68 | 12 Sep 14 | | | | 0.00 | -54,086.68 | -54,086.68 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 JPY / USD EX.RATE 107.239 WITH BROWN BROTHERS | -35,725.23 | 12 Sep 14 | | | | 0.00 | -35,725.23 | -35,725.23 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 AUG 2014 EUR / USD EX.RATE 0.7481558 WITH BROWN | -33,611.48 | 13 Aug 14 | | | | 0.00 | -33,611.48 | -33,611.48 | 0.00 |
| FX DEAL TRANSACTED ON 13 AUG 2014 JPY / USD EX.RATE 102.228 WITH BROWN BROTHERS | -39,374.13 | 13 Aug 14 | | | | 0.00 | -39,374.13 | -39,374.13 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 GBP / USD EX.RATE 0.6135233 WITH BROWN | -68,607.10 | 13 Dec 13 | | | | 0.00 | -68,607.10 | -68,607.10 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 JPY / USD EX.RATE 103.03 WITH BROWN BROTHERS | -135,107.68 | 13 Dec 13 | | | | 0.00 | -135,107.68 | -135,107.68 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / EUR EX.RATE 1.37186 WITH BROWN BROTHERS | 28,373.99 | 13 Dec 13 | | | | 0.00 | 28,373.99 | 28,373.99 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / HKD EX.RATE 0.1289823 WITH BROWN | 656.50 | 13 Dec 13 | | | | 0.00 | 656.50 | 656.50 | 0.00 |
| FX DEAL TRANSACTED ON 13 FEB 2014 EUR / USD EX.RATE 0.7311866 WITH BROWN | -30,998.34 | 13 Feb 14 | | | | 0.00 | -30,998.34 | -30,998.34 | 0.00 |
| FX DEAL TRANSACTED ON 13 FEB 2014 USD / EUR EX.RATE 1.3662 WITH BROWN BROTHERS | 25,381.71 | 13 Feb 14 | | | | 0.00 | 25,381.71 | 25,381.71 | 0.00 |
| FX DEAL TRANSACTED ON 13 FEB 2014 USD / MXN EX.RATE 0.0753279 WITH BROWN | 8,186.54 | 13 Feb 14 | | | | 0.00 | 8,186.54 | 8,186.54 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 EUR / USD EX.RATE 0.7322574 WITH BROWN | -28,507.39 | 13 Jan 14 | | | | 0.00 | -28,507.39 | -28,507.39 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / EUR EX.RATE 1.36564 WITH BROWN BROTHERS | 16,698.16 | 13 Jan 14 | | | | 0.00 | 16,698.16 | 16,698.16 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / MXN EX.RATE 0.0770226 WITH BROWN | 69,737.46 | 13 Jan 14 | | | | 0.00 | 69,737.46 | 69,737.46 | 0.00 |
| FX DEAL TRANSACTED ON 13 JUN 2014 GBP / USD EX.RATE 0.5892259 WITH BROWN | -844,869.41 | 13 Jun 14 | | | | 0.00 | -844,869.41 | -844,869.41 | 0.00 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / GBP EX.RATE 1.697142 WITH BROWN BROTHERS | 637,201.26 | 13 Jun 14 | | | | 0.00 | 637,201.26 | 637,201.26 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 EUR / USD EX.RATE 0.7195798 WITH BROWN | -23,152.19 | 13 Mar 14 | | | | 0.00 | -23,152.19 | -23,152.19 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / GBP EX.RATE 1.66333 WITH BROWN BROTHERS | 248,691.59 | 13 Mar 14 | | | | 0.00 | 248,691.59 | 248,691.59 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287649 WITH BROWN | 901.14 | 13 Mar 14 | | | | 0.00 | 901.14 | 901.14 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287714 WITH BROWN | 873.34 | 13 Mar 14 | | | | 0.00 | 873.34 | 873.34 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / HKD EX.RATE 0.1287878 WITH BROWN | 879.05 | 13 Mar 14 | | | | 0.00 | 879.05 | 879.05 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 GBP / USD EX.RATE 0.5935352 WITH BROWN | -31,702.92 | 13 May 14 | | | | 0.00 | -31,702.92 | -31,702.92 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 GBP / USD EX.RATE 0.5939265 WITH BROWN | -10,410.73 | 13 May 14 | | | | 0.00 | -10,410.73 | -10,410.73 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 JPY / USD EX.RATE 102.123 WITH BROWN BROTHERS | -90,477.65 | 13 May 14 | | | | 0.00 | -90,477.65 | -90,477.65 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.1289975 WITH BROWN | 3,673.29 | 13 May 14 | | | | 0.00 | 3,673.29 | 3,673.29 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | 782.35 | 13 May 14 | | | | 0.00 | 782.35 | 782.35 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2014 EUR / USD EX.RATE 0.7876372 WITH BROWN | -10,364.23 | 13 Oct 14 | | | | 0.00 | -10,364.23 | -10,364.23 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 EUR / USD EX.RATE 0.7232488 WITH BROWN | -68,409.57 | 14 Apr 14 | | | | 0.00 | -68,409.57 | -68,409.57 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / CHF EX.RATE 1.1373847 WITH BROWN | 68,661.78 | 14 Apr 14 | | | | 0.00 | 68,661.78 | 68,661.78 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / GBP EX.RATE 1.67336 WITH BROWN BROTHERS | 44,176.74 | 14 Apr 14 | | | | 0.00 | 44,176.74 | 44,176.74 | 0.00 |
| FX DEAL TRANSACTED ON 14 AUG 2014 EUR / USD EX.RATE 0.7476412 WITH BROWN | -19,255.91 | 14 Aug 14 | | | | 0.00 | -19,255.91 | -19,255.91 | 0.00 |
| FX DEAL TRANSACTED ON 14 AUG 2014 JPY / USD EX.RATE 102.319 WITH BROWN BROTHERS | -22,547.94 | 14 Aug 14 | | | | 0.00 | -22,547.94 | -22,547.94 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 JAN 2014 EUR / USD EX.RATE 0.7305616 WITH BROWN | -240,973.01 | 14 Jan 14 | | | | 0.00 | -240,973.01 | -240,973.01 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / EUR EX.RATE 1.36881 WITH BROWN BROTHERS | 26,814.70 | 14 Jan 14 | | | | 0.00 | 26,814.70 | 26,814.70 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / GBP EX.RATE 1.64421 WITH BROWN BROTHERS | 175,760.23 | 14 Jan 14 | | | | 0.00 | 175,760.23 | 175,760.23 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / HKD EX.RATE 0.1289542 WITH BROWN | 1,044.05 | 14 Jan 14 | | | | 0.00 | 1,044.05 | 1,044.05 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 CHF / USD EX.RATE 0.89194 WITH BROWN BROTHERS | -55,040.94 | 14 Jul 14 | | | | 0.00 | -55,040.94 | -55,040.94 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 GBP / USD EX.RATE 0.5853362 WITH BROWN | -16,488.13 | 14 Jul 14 | | | | 0.00 | -16,488.13 | -16,488.13 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 HKD / USD EX.RATE 7.75 WITH BROWN BROTHERS | -5,144.29 | 14 Jul 14 | | | | 0.00 | -5,144.29 | -5,144.29 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / DKK EX.RATE 0.1824991 WITH BROWN | 58,177.57 | 14 Jul 14 | | | | 0.00 | 58,177.57 | 58,177.57 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / EUR EX.RATE 1.36101 WITH BROWN BROTHERS | 86,156.68 | 14 Jul 14 | | | | 0.00 | 86,156.68 | 86,156.68 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / JPY EX.RATE 0.0098411 WITH BROWN | 119,068.27 | 14 Jul 14 | | | | 0.00 | 119,068.27 | 119,068.27 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 EUR / USD EX.RATE 0.7182618 WITH BROWN | -38,601.75 | 14 Mar 14 | | | | 0.00 | -38,601.75 | -38,601.75 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287498 WITH BROWN | 27,749.66 | 14 Mar 14 | | | | 0.00 | 27,749.66 | 27,749.66 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287714 WITH BROWN | 8,737.59 | 14 Mar 14 | | | | 0.00 | 8,737.59 | 8,737.59 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 CHF / USD EX.RATE 0.88933 WITH BROWN BROTHERS | -174,226.46 | 14 May 14 | | | | 0.00 | -174,226.46 | -174,226.46 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 EUR / USD EX.RATE 0.7289692 WITH BROWN | -106,289.62 | 14 May 14 | | | | 0.00 | -106,289.62 | -106,289.62 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.75155 WITH BROWN BROTHERS | -60,382.99 | 14 May 14 | | | | 0.00 | -60,382.99 | -60,382.99 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.751615 WITH BROWN BROTHERS | -148,233.11 | 14 May 14 | | | | 0.00 | -148,233.11 | -148,233.11 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 HKD / USD EX.RATE 7.75163 WITH BROWN BROTHERS | -83,142.42 | 14 May 14 | | | | 0.00 | -83,142.42 | -83,142.42 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 SEK / USD EX.RATE 6.54782 WITH BROWN BROTHERS | -103,943.70 | 14 May 14 | | | | 0.00 | -103,943.70 | -103,943.70 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.3718 WITH BROWN BROTHERS | 23,012.48 | 14 May 14 | | | | 0.00 | 23,012.48 | 23,012.48 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / GBP EX.RATE 1.67776 WITH BROWN BROTHERS | 79,999.25 | 14 May 14 | | | | 0.00 | 79,999.25 | 79,999.25 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / HKD EX.RATE 0.128999 WITH BROWN BROTHERS | 3,178.32 | 14 May 14 | | | | 0.00 | 3,178.32 | 3,178.32 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / JPY EX.RATE 0.0098133 WITH BROWN | 255,602.92 | 14 May 14 | | | | 0.00 | 255,602.92 | 255,602.92 | 0.00 |
| FX DEAL TRANSACTED ON 14 NOV 2014 EUR / USD EX.RATE 0.7982694 WITH BROWN | -4,006.42 | 14 Nov 14 | | | | 0.00 | -4,006.42 | -4,006.42 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 EUR / USD EX.RATE 0.7899393 WITH BROWN | -11,356.75 | 14 Oct 14 | | | | 0.00 | -11,356.75 | -11,356.75 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 CHF / USD EX.RATE 0.87935 WITH BROWN BROTHERS | -236,650.13 | 15 Apr 14 | | | | 0.00 | -236,650.13 | -236,650.13 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 EUR / USD EX.RATE 0.7235733 WITH BROWN | -40,772.04 | 15 Apr 14 | | | | 0.00 | -40,772.04 | -40,772.04 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / GBP EX.RATE 1.67248 WITH BROWN BROTHERS | 39,767.48 | 15 Apr 14 | | | | 0.00 | 39,767.48 | 39,767.48 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / HKD EX.RATE 0.1289575 WITH BROWN | 165,877.34 | 15 Apr 14 | | | | 0.00 | 165,877.34 | 165,877.34 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 EUR / USD EX.RATE 0.7351103 WITH BROWN | -182,254.97 | 15 Jan 14 | | | | 0.00 | -182,254.97 | -182,254.97 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / GBP EX.RATE 1.63634 WITH BROWN BROTHERS | 56,492.45 | 15 Jan 14 | | | | 0.00 | 56,492.45 | 56,492.45 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / HKD EX.RATE 0.1289559 WITH BROWN | 2,439.23 | 15 Jan 14 | | | | 0.00 | 2,439.23 | 2,439.23 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / JPY EX.RATE 0.0095798 WITH BROWN | 45,681.26 | 15 Jan 14 | | | | 0.00 | 45,681.26 | 45,681.26 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 CHF / USD EX.RATE 0.89549 WITH BROWN BROTHERS | -127,828.19 | 15 Jul 14 | | | | 0.00 | -127,828.19 | -127,828.19 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 GBP / USD EX.RATE 0.5831924 WITH BROWN | -63,793.85 | 15 Jul 14 | | | | 0.00 | -63,793.85 | -63,793.85 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 JPY / USD EX.RATE 101.609 WITH BROWN BROTHERS | -230,695.55 | 15 Jul 14 | | | | 0.00 | -230,695.55 | -230,695.55 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / EUR EX.RATE 1.35636 WITH BROWN BROTHERS | 62,384.57 | 15 Jul 14 | | | | 0.00 | 62,384.57 | 62,384.57 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / EUR EX.RATE 1.35637 WITH BROWN BROTHERS | 93,222.27 | 15 Jul 14 | | | | 0.00 | 93,222.27 | 93,222.27 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71365 WITH BROWN BROTHERS | 49,856.09 | 15 Jul 14 | | | | 0.00 | 49,856.09 | 49,856.09 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71416 WITH BROWN BROTHERS | 66,551.44 | 15 Jul 14 | | | | 0.00 | 66,551.44 | 66,551.44 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 USD / GBP EX.RATE 1.71416 WITH BROWN BROTHERS | 141,584.40 | 15 Jul 14 | | | | 0.00 | 141,584.40 | 141,584.40 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 HKD / USD EX.RATE 7.7515 WITH BROWN BROTHERS | -54,495.98 | 15 May 14 | | | | 0.00 | -54,495.98 | -54,495.98 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 SEK / USD EX.RATE 6.56911 WITH BROWN BROTHERS | -113,435.04 | 15 May 14 | | | | 0.00 | -113,435.04 | -113,435.04 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37076 WITH BROWN BROTHERS | 21,041.84 | 15 May 14 | | | | 0.00 | 21,041.84 | 21,041.84 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37076 WITH BROWN BROTHERS | 39,919.89 | 15 May 14 | | | | 0.00 | 39,919.89 | 39,919.89 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / GBP EX.RATE 1.67839 WITH BROWN BROTHERS | 52,733.60 | 15 May 14 | | | | 0.00 | 52,733.60 | 52,733.60 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1289941 WITH BROWN | 1,581.78 | 15 May 14 | | | | 0.00 | 1,581.78 | 1,581.78 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | 790.54 | 15 May 14 | | | | 0.00 | 790.54 | 790.54 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / JPY EX.RATE 0.0098199 WITH BROWN | 29,707.04 | 15 May 14 | | | | 0.00 | 29,707.04 | 29,707.04 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 EUR / USD EX.RATE 0.7822155 WITH BROWN | -25,963.09 | 15 Oct 14 | | | | 0.00 | -25,963.09 | -25,963.09 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 EUR / USD EX.RATE 0.7721948 WITH BROWN | -133,887.07 | 15 Sep 14 | | | | 0.00 | -133,887.07 | -133,887.07 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / GBP EX.RATE 1.62242 WITH BROWN BROTHERS | 80,346.46 | 15 Sep 14 | | | | 0.00 | 80,346.46 | 80,346.46 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 EUR / USD EX.RATE 0.7232488 WITH BROWN | -64,939.68 | 16 Apr 14 | | | | 0.00 | -64,939.68 | -64,939.68 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / GBP EX.RATE 1.67897 WITH BROWN BROTHERS | 62,783.79 | 16 Apr 14 | | | | 0.00 | 62,783.79 | 62,783.79 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 JPY / USD EX.RATE 102.944 WITH BROWN BROTHERS | -42,026.26 | 16 Dec 13 | | | | 0.00 | -42,026.26 | -42,026.26 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / CAD EX.RATE 0.9428892 WITH BROWN | 27,608.14 | 16 Dec 13 | | | | 0.00 | 27,608.14 | 27,608.14 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / CAD EX.RATE 0.94451 WITH BROWN BROTHERS | 25,803.58 | 16 Dec 13 | | | | 0.00 | 25,803.58 | 25,803.58 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / HKD EX.RATE 0.128969 WITH BROWN BROTHERS | 39,845.57 | 16 Dec 13 | | | | 0.00 | 39,845.57 | 39,845.57 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / SEK EX.RATE 0.1519955 WITH BROWN | 32,158.49 | 16 Dec 13 | | | | 0.00 | 32,158.49 | 32,158.49 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 CHF / USD EX.RATE 0.90616 WITH BROWN BROTHERS | -273,486.22 | 16 Jan 14 | | | | 0.00 | -273,486.22 | -273,486.22 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 JAN 2014 EUR / USD EX.RATE 0.7354672 WITH BROWN | -106,504.62 | 16 Jan 14 | | | | 0.00 | -106,504.62 | -106,504.62 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / GBP EX.RATE 1.63279 WITH BROWN BROTHERS | 126,705.55 | 16 Jan 14 | | | | 0.00 | 126,705.55 | 126,705.55 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / HKD EX.RATE 0.1289507 WITH BROWN | 1,658.53 | 16 Jan 14 | | | | 0.00 | 1,658.53 | 1,658.53 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / JPY EX.RATE 0.0095868 WITH BROWN | 45,010.06 | 16 Jan 14 | | | | 0.00 | 45,010.06 | 45,010.06 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUL 2014 JPY / USD EX.RATE 101.728 WITH BROWN BROTHERS | -63,136.06 | 16 Jul 14 | | | | 0.00 | -63,136.06 | -63,136.06 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / GBP EX.RATE 1.712991 WITH BROWN BROTHERS | 31,459.44 | 16 Jul 14 | | | | 0.00 | 31,459.44 | 31,459.44 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 EUR / USD EX.RATE 0.7368382 WITH BROWN | -35,834.12 | 16 Jun 14 | | | | 0.00 | -35,834.12 | -35,834.12 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / EUR EX.RATE 1.35714 WITH BROWN BROTHERS | 35,449.80 | 16 Jun 14 | | | | 0.00 | 35,449.80 | 35,449.80 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / GBP EX.RATE 1.69757 WITH BROWN BROTHERS | 130.88 | 16 Jun 14 | | | | 0.00 | 130.88 | 130.88 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / HKD EX.RATE 0.1290056 WITH BROWN | 1,425.89 | 16 Jun 14 | | | | 0.00 | 1,425.89 | 1,425.89 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 EUR / USD EX.RATE 0.7296873 WITH BROWN | -251,851.91 | 16 May 14 | | | | 0.00 | -251,851.91 | -251,851.91 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 GBP / USD EX.RATE 0.5940253 WITH BROWN | -117,805.47 | 16 May 14 | | | | 0.00 | -117,805.47 | -117,805.47 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.7516 WITH BROWN BROTHERS | -21,190.72 | 16 May 14 | | | | 0.00 | -21,190.72 | -21,190.72 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.75181 WITH BROWN BROTHERS | -153,381.12 | 16 May 14 | | | | 0.00 | -153,381.12 | -153,381.12 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 JPY / USD EX.RATE 101.534 WITH BROWN BROTHERS | -4,115.74 | 16 May 14 | | | | 0.00 | -4,115.74 | -4,115.74 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 MAY 2014 SEK / USD EX.RATE 6.56211 WITH BROWN BROTHERS | -71,455.93 | 16 May 14 | | | | 0.00 | -71,455.93 | -71,455.93 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.3699 WITH BROWN BROTHERS | 98,117.81 | 16 May 14 | | | | 0.00 | 98,117.81 | 98,117.81 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.3699 WITH BROWN BROTHERS | 28,856.71 | 16 May 14 | | | | 0.00 | 28,856.71 | 28,856.71 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | 1,568.65 | 16 May 14 | | | | 0.00 | 1,568.65 | 1,568.65 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 DKK / USD EX.RATE 5.84239 WITH BROWN BROTHERS | -136,610.18 | 16 Oct 14 | | | | 0.00 | -136,610.18 | -136,610.18 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 EUR / USD EX.RATE 0.7808718 WITH BROWN | -52,118.51 | 16 Oct 14 | | | | 0.00 | -52,118.51 | -52,118.51 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 SGD / USD EX.RATE 1.275915 WITH BROWN BROTHERS | -123,562.46 | 16 Oct 14 | | | | 0.00 | -123,562.46 | -123,562.46 | 0.00 |
| FX DEAL TRANSACTED ON 16 SEP 2014 EUR / USD EX.RATE 0.7700956 WITH BROWN | -57,150.43 | 16 Sep 14 | | | | 0.00 | -57,150.43 | -57,150.43 | 0.00 |
| FX DEAL TRANSACTED ON 16 SEP 2014 JPY / USD EX.RATE 107.072 WITH BROWN BROTHERS | -41,488.48 | 16 Sep 14 | | | | 0.00 | -41,488.48 | -41,488.48 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 GBP / USD EX.RATE 0.5948875 WITH BROWN | -19,737.87 | 17 Apr 14 | | | | 0.00 | -19,737.87 | -19,737.87 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / EUR EX.RATE 1.38245 WITH BROWN BROTHERS | 22,588.24 | 17 Apr 14 | | | | 0.00 | 22,588.24 | 22,588.24 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / HKD EX.RATE 0.1289527 WITH BROWN | 2,337.06 | 17 Apr 14 | | | | 0.00 | 2,337.06 | 2,337.06 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / HKD EX.RATE 0.1289575 WITH BROWN | 5,754.41 | 17 Apr 14 | | | | 0.00 | 5,754.41 | 5,754.41 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / JPY EX.RATE 0.0097803 WITH BROWN | 68,198.93 | 17 Apr 14 | | | | 0.00 | 68,198.93 | 68,198.93 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 HKD / USD EX.RATE 7.7525 WITH BROWN BROTHERS | -35,322.96 | 17 Dec 13 | | | | 0.00 | -35,322.96 | -35,322.96 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 DEC 2013 JPY / USD EX.RATE 102.944 WITH BROWN BROTHERS | -181,297.44 | 17 Dec 13 | | | | 0.00 | -181,297.44 | -181,297.44 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / EUR EX.RATE 1.377299 WITH BROWN BROTHERS | 121,181.42 | 17 Dec 13 | | | | 0.00 | 121,181.42 | 121,181.42 | 0.00 |
| FX DEAL TRANSACTED ON 17 FEB 2014 USD / JPY EX.RATE 0.0098092 WITH BROWN | 14,704.66 | 17 Feb 14 | | | | 0.00 | 14,704.66 | 14,704.66 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 CHF / USD EX.RATE 0.90989 WITH BROWN BROTHERS | -276,270.91 | 17 Jan 14 | | | | 0.00 | -276,270.91 | -276,270.91 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 GBP / USD EX.RATE 0.6090208 WITH BROWN | -34,157.93 | 17 Jan 14 | | | | 0.00 | -34,157.93 | -34,157.93 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / EUR EX.RATE 1.35335 WITH BROWN BROTHERS | 51,085.61 | 17 Jan 14 | | | | 0.00 | 51,085.61 | 51,085.61 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / HKD EX.RATE 0.1289293 WITH BROWN | 6,268.33 | 17 Jan 14 | | | | 0.00 | 6,268.33 | 6,268.33 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / JPY EX.RATE 0.0095892 WITH BROWN | 28,761.23 | 17 Jan 14 | | | | 0.00 | 28,761.23 | 28,761.23 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUL 2014 GBP / USD EX.RATE 0.584515 WITH BROWN BROTHERS | -32,105.47 | 17 Jul 14 | | | | 0.00 | -32,105.47 | -32,105.47 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUL 2014 JPY / USD EX.RATE 101.424 WITH BROWN BROTHERS | -50,966.55 | 17 Jul 14 | | | | 0.00 | -50,966.55 | -50,966.55 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / EUR EX.RATE 1.3519 WITH BROWN BROTHERS | 253,386.85 | 17 Jul 14 | | | | 0.00 | 253,386.85 | 253,386.85 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / GBP EX.RATE 1.711216 WITH BROWN BROTHERS | 25,871.28 | 17 Jul 14 | | | | 0.00 | 25,871.28 | 25,871.28 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUL 2014 USD / HKD EX.RATE 0.1290139 WITH BROWN | 31,877.08 | 17 Jul 14 | | | | 0.00 | 31,877.08 | 31,877.08 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / GBP EX.RATE 1.69671 WITH BROWN BROTHERS | 57,061.44 | 17 Jun 14 | | | | 0.00 | 57,061.44 | 57,061.44 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / HKD EX.RATE 0.1290006 WITH BROWN | 713.71 | 17 Jun 14 | | | | 0.00 | 713.71 | 713.71 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / HKD EX.RATE 0.1287765 WITH BROWN | 1,761.06 | 17 Mar 14 | | | | 0.00 | 1,761.06 | 1,761.06 | 0.00 |
| FX DEAL TRANSACTED ON 17 NOV 2014 EUR / USD EX.RATE 0.8028195 WITH BROWN | -3,989.29 | 17 Nov 14 | | | | 0.00 | -3,989.29 | -3,989.29 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 EUR / USD EX.RATE 0.7833798 WITH BROWN | -11,365.23 | 17 Oct 14 | | | | 0.00 | -11,365.23 | -11,365.23 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 EUR / USD EX.RATE 0.7718372 WITH BROWN | -324,247.92 | 17 Sep 14 | | | | 0.00 | -324,247.92 | -324,247.92 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 JPY / USD EX.RATE 107.251 WITH BROWN BROTHERS | -124,731.14 | 17 Sep 14 | | | | 0.00 | -124,731.14 | -124,731.14 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / EUR EX.RATE 1.29558 WITH BROWN BROTHERS | 326,503.13 | 17 Sep 14 | | | | 0.00 | 326,503.13 | 326,503.13 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / HKD EX.RATE 0.1290106 WITH BROWN | 107,790.35 | 17 Sep 14 | | | | 0.00 | 107,790.35 | 107,790.35 | 0.00 |
| FX DEAL TRANSACTED ON 18 DEC 2013 GBP / USD EX.RATE 0.6099867 WITH BROWN | -105,258.29 | 18 Dec 13 | | | | 0.00 | -105,258.29 | -105,258.29 | 0.00 |
| FX DEAL TRANSACTED ON 18 DEC 2013 JPY / USD EX.RATE 102.999 WITH BROWN BROTHERS | -67,901.16 | 18 Dec 13 | | | | 0.00 | -67,901.16 | -67,901.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 DEC 2013 USD / HKD EX.RATE 0.128989 WITH BROWN BROTHERS | 46,846.92 | 18 Dec 13 | | | | 0.00 | 46,846.92 | 46,846.92 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.7266703 WITH BROWN | -10,462.20 | 18 Feb 14 | | | | 0.00 | -10,462.20 | -10,462.20 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / JPY EX.RATE 0.0097594 WITH BROWN | 27,339.03 | 18 Feb 14 | | | | 0.00 | 27,339.03 | 27,339.03 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2014 CHF / USD EX.RATE 0.89857 WITH BROWN BROTHERS | -159,648.63 | 18 Jul 14 | | | | 0.00 | -159,648.63 | -159,648.63 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / EUR EX.RATE 1.35095 WITH BROWN BROTHERS | 178,750.23 | 18 Jul 14 | | | | 0.00 | 178,750.23 | 178,750.23 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / EUR EX.RATE 1.35211 WITH BROWN BROTHERS | 12,745.99 | 18 Jul 14 | | | | 0.00 | 12,745.99 | 12,745.99 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / HKD EX.RATE 0.1290046 WITH BROWN | 715.44 | 18 Jun 14 | | | | 0.00 | 715.44 | 715.44 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / HKD EX.RATE 0.1290081 WITH BROWN | 1,419.16 | 18 Jun 14 | | | | 0.00 | 1,419.16 | 1,419.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / HKD EX.RATE 0.1287532 WITH BROWN | 25,619.19 | 18 Mar 14 | | | | 0.00 | 25,619.19 | 25,619.19 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 EUR / USD EX.RATE 0.7735567 WITH BROWN | -265,948.93 | 18 Sep 14 | | | | 0.00 | -265,948.93 | -265,948.93 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 JPY / USD EX.RATE 108.741 WITH BROWN BROTHERS | -89,057.60 | 18 Sep 14 | | | | 0.00 | -89,057.60 | -89,057.60 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / DKK EX.RATE 0.1785717 WITH BROWN | 62,409.17 | 19 Aug 14 | | | | 0.00 | 62,409.17 | 62,409.17 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / GBP EX.RATE 1.66108 WITH BROWN BROTHERS | 108,552.62 | 19 Aug 14 | | | | 0.00 | 108,552.62 | 108,552.62 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 GBP / USD EX.RATE 0.6107676 WITH BROWN | -207,582.02 | 19 Dec 13 | | | | 0.00 | -207,582.02 | -207,582.02 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 JPY / USD EX.RATE 104.184 WITH BROWN BROTHERS | -60,017.82 | 19 Dec 13 | | | | 0.00 | -60,017.82 | -60,017.82 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / EUR EX.RATE 1.365999 WITH BROWN BROTHERS | 192,196.47 | 19 Dec 13 | | | | 0.00 | 192,196.47 | 192,196.47 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7278338 WITH BROWN | -41,871.93 | 19 Feb 14 | | | | 0.00 | -41,871.93 | -41,871.93 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 HKD / USD EX.RATE 7.75515 WITH BROWN BROTHERS | -37,883.79 | 19 Feb 14 | | | | 0.00 | -37,883.79 | -37,883.79 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / EUR EX.RATE 1.37565 WITH BROWN BROTHERS | 69,551.69 | 19 Feb 14 | | | | 0.00 | 69,551.69 | 69,551.69 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 EUR / USD EX.RATE 0.733918 WITH BROWN BROTHERS | -36,326.81 | 19 Jun 14 | | | | 0.00 | -36,326.81 | -36,326.81 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 EUR / USD EX.RATE 0.734511 WITH BROWN BROTHERS | -1,302.65 | 19 Jun 14 | | | | 0.00 | -1,302.65 | -1,302.65 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / GBP EX.RATE 1.70385 WITH BROWN BROTHERS | 107,612.75 | 19 Jun 14 | | | | 0.00 | 107,612.75 | 107,612.75 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290321 WITH BROWN | 695.88 | 19 Jun 14 | | | | 0.00 | 695.88 | 695.88 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.0098141 WITH BROWN | 20,345.10 | 19 Jun 14 | | | | 0.00 | 20,345.10 | 20,345.10 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.0098142 WITH BROWN | 12,200.40 | 19 Jun 14 | | | | 0.00 | 12,200.40 | 12,200.40 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / JPY EX.RATE 0.009816 WITH BROWN BROTHERS | 60,735.33 | 19 Jun 14 | | | | 0.00 | 60,735.33 | 60,735.33 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / HKD EX.RATE 0.1287749 WITH BROWN | 440.41 | 19 Mar 14 | | | | 0.00 | 440.41 | 440.41 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 SEK / USD EX.RATE 6.58745 WITH BROWN BROTHERS | -34,391.31 | 19 May 14 | | | | 0.00 | -34,391.31 | -34,391.31 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37086 WITH BROWN BROTHERS | 20,666.15 | 19 May 14 | | | | 0.00 | 20,666.15 | 20,666.15 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37086 WITH BROWN BROTHERS | 36,522.79 | 19 May 14 | | | | 0.00 | 36,522.79 | 36,522.79 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / GBP EX.RATE 1.68067 WITH BROWN BROTHERS | 65,555.96 | 19 May 14 | | | | 0.00 | 65,555.96 | 65,555.96 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | 1,554.51 | 19 May 14 | | | | 0.00 | 1,554.51 | 1,554.51 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / HKD EX.RATE 0.1290055 WITH BROWN | 78.79 | 19 May 14 | | | | 0.00 | 78.79 | 78.79 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / JPY EX.RATE 0.009883 WITH BROWN BROTHERS | 29,333.43 | 19 May 14 | | | | 0.00 | 29,333.43 | 29,333.43 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 EUR / USD EX.RATE 0.7793746 WITH BROWN | -55,869.74 | 19 Sep 14 | | | | 0.00 | -55,869.74 | -55,869.74 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 GBP / USD EX.RATE 0.6134631 WITH BROWN | -80,909.76 | 19 Sep 14 | | | | 0.00 | -80,909.76 | -80,909.76 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 SEP 2014 HKD / USD EX.RATE 7.7514 WITH BROWN BROTHERS | -307,204.61 | 19 Sep 14 | | | | 0.00 | -307,204.61 | -307,204.61 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / GBP EX.RATE 1.63057 WITH BROWN BROTHERS | 112,355.53 | 19 Sep 14 | | | | 0.00 | 112,355.53 | 112,355.53 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / JPY EX.RATE 0.0091991 WITH BROWN | 577,964.15 | 19 Sep 14 | | | | 0.00 | 577,964.15 | 577,964.15 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 CHF / USD EX.RATE 0.91115 WITH BROWN BROTHERS | -62,766.55 | 20 Aug 14 | | | | 0.00 | -62,766.55 | -62,766.55 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 EUR / USD EX.RATE 0.7529383 WITH BROWN | -62,604.12 | 20 Aug 14 | | | | 0.00 | -62,604.12 | -62,604.12 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 JPY / USD EX.RATE 103.252 WITH BROWN BROTHERS | -126,587.64 | 20 Aug 14 | | | | 0.00 | -126,587.64 | -126,587.64 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / EUR EX.RATE 1.3281 WITH BROWN BROTHERS | 62,267.62 | 20 Aug 14 | | | | 0.00 | 62,267.62 | 62,267.62 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / GBP EX.RATE 1.66264 WITH BROWN BROTHERS | 140,264.98 | 20 Aug 14 | | | | 0.00 | 140,264.98 | 140,264.98 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 JPY / USD EX.RATE 104.451 WITH BROWN BROTHERS | -87,850.69 | 20 Dec 13 | | | | 0.00 | -87,850.69 | -87,850.69 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / JPY EX.RATE 0.0095905 WITH BROWN | 843,358.94 | 20 Dec 13 | | | | 0.00 | 843,358.94 | 843,358.94 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7287355 WITH BROWN | -10,345.85 | 20 Feb 14 | | | | 0.00 | -10,345.85 | -10,345.85 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 HKD / USD EX.RATE 7.7554 WITH BROWN BROTHERS | -101,921.85 | 20 Feb 14 | | | | 0.00 | -101,921.85 | -101,921.85 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / EUR EX.RATE 1.36925 WITH BROWN BROTHERS | 53,159.41 | 20 Feb 14 | | | | 0.00 | 53,159.41 | 53,159.41 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / MXN EX.RATE 0.074944 WITH BROWN BROTHERS | 6,997.24 | 20 Feb 14 | | | | 0.00 | 6,997.24 | 6,997.24 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / MXN EX.RATE 0.0752536 WITH BROWN | 57,573.06 | 20 Feb 14 | | | | 0.00 | 57,573.06 | 57,573.06 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 JAN 2014 USD / EUR EX.RATE 1.35586 WITH BROWN BROTHERS | 121,000.01 | 20 Jan 14 | | | | 0.00 | 121,000.01 | 121,000.01 | 0.00 |
| FX DEAL TRANSACTED ON 20 JAN 2014 USD / GBP EX.RATE 1.64133 WITH BROWN BROTHERS | 55,633.18 | 20 Jan 14 | | | | 0.00 | 55,633.18 | 55,633.18 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / GBP EX.RATE 1.70097 WITH BROWN BROTHERS | 16,460.29 | 20 Jun 14 | | | | 0.00 | 16,460.29 | 16,460.29 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / HKD EX.RATE 0.1290073 WITH BROWN | 699.33 | 20 Jun 14 | | | | 0.00 | 699.33 | 699.33 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097887 WITH BROWN | 10,313.22 | 20 Jun 14 | | | | 0.00 | 10,313.22 | 10,313.22 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CAD / USD EX.RATE 1.12449 WITH BROWN BROTHERS | -35,481.65 | 20 Mar 14 | | | | 0.00 | -35,481.65 | -35,481.65 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 DKK / USD EX.RATE 5.41321 WITH BROWN BROTHERS | -27,317.31 | 20 Mar 14 | | | | 0.00 | -27,317.31 | -27,317.31 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 EUR / USD EX.RATE 0.7251895 WITH BROWN | -86,567.67 | 20 Mar 14 | | | | 0.00 | -86,567.67 | -86,567.67 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 GBP / USD EX.RATE 0.6054735 WITH BROWN | -168,556.73 | 20 Mar 14 | | | | 0.00 | -168,556.73 | -168,556.73 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 JPY / USD EX.RATE 102.425 WITH BROWN BROTHERS | -7,166.85 | 20 Mar 14 | | | | 0.00 | -7,166.85 | -7,166.85 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 SEK / USD EX.RATE 6.4172 WITH BROWN BROTHERS | -87,492.74 | 20 Mar 14 | | | | 0.00 | -87,492.74 | -87,492.74 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / CHF EX.RATE 1.1324131 WITH BROWN | 463,611.94 | 20 Mar 14 | | | | 0.00 | 463,611.94 | 463,611.94 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / EUR EX.RATE 1.37895 WITH BROWN BROTHERS | 82,035.13 | 20 Mar 14 | | | | 0.00 | 82,035.13 | 82,035.13 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.1287948 WITH BROWN | 6,479.64 | 20 Mar 14 | | | | 0.00 | 6,479.64 | 6,479.64 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.128811 WITH BROWN BROTHERS | 10,544.83 | 20 Mar 14 | | | | 0.00 | 10,544.83 | 10,544.83 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 MAY 2014 GBP / USD EX.RATE 0.5936092 WITH BROWN | -75,446.69 | 20 May 14 | | | | 0.00 | -75,446.69 | -75,446.69 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.36866 WITH BROWN BROTHERS | 13,405.41 | 20 May 14 | | | | 0.00 | 13,405.41 | 13,405.41 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / HKD EX.RATE 0.1289923 WITH BROWN | 779.92 | 20 May 14 | | | | 0.00 | 779.92 | 779.92 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / HKD EX.RATE 0.128994 WITH BROWN BROTHERS | 617.01 | 20 May 14 | | | | 0.00 | 617.01 | 617.01 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / JPY EX.RATE 0.0098614 WITH BROWN | 59,836.71 | 20 May 14 | | | | 0.00 | 59,836.71 | 59,836.71 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / SEK EX.RATE 0.1516468 WITH BROWN | 1,135.12 | 20 May 14 | | | | 0.00 | 1,135.12 | 1,135.12 | 0.00 |
| FX DEAL TRANSACTED ON 20 OCT 2014 HKD / USD EX.RATE 7.75781 WITH BROWN BROTHERS | -151,739.76 | 20 Oct 14 | | | | 0.00 | -151,739.76 | -151,739.76 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 CHF / USD EX.RATE 0.9116 WITH BROWN BROTHERS | -63,639.15 | 21 Aug 14 | | | | 0.00 | -63,639.15 | -63,639.15 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 EUR / USD EX.RATE 0.7530461 WITH BROWN | -63,481.99 | 21 Aug 14 | | | | 0.00 | -63,481.99 | -63,481.99 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 JPY / USD EX.RATE 103.749 WITH BROWN BROTHERS | -112,331.21 | 21 Aug 14 | | | | 0.00 | -112,331.21 | -112,331.21 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / EUR EX.RATE 1.32793 WITH BROWN BROTHERS | 63,235.11 | 21 Aug 14 | | | | 0.00 | 63,235.11 | 63,235.11 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.65793 WITH BROWN BROTHERS | 184,988.98 | 21 Aug 14 | | | | 0.00 | 184,988.98 | 184,988.98 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 EUR / USD EX.RATE 0.7276749 WITH BROWN | -10,573.91 | 21 Feb 14 | | | | 0.00 | -10,573.91 | -10,573.91 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 HKD / USD EX.RATE 7.756 WITH BROWN BROTHERS | -35,652.22 | 21 Feb 14 | | | | 0.00 | -35,652.22 | -35,652.22 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / CHF EX.RATE 1.1256951 WITH BROWN | 56,167.39 | 21 Feb 14 | | | | 0.00 | 56,167.39 | 56,167.39 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / EUR EX.RATE 1.37314 WITH BROWN BROTHERS | 64,426.97 | 21 Feb 14 | | | | 0.00 | 64,426.97 | 64,426.97 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / GBP EX.RATE 1.66279 WITH BROWN BROTHERS | 44,826.94 | 21 Feb 14 | | | | 0.00 | 44,826.94 | 44,826.94 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / JPY EX.RATE 0.0097425 WITH BROWN | 25,782.96 | 21 Feb 14 | | | | 0.00 | 25,782.96 | 25,782.96 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / HKD EX.RATE 0.1289223 WITH BROWN | 1,330.88 | 21 Jan 14 | | | | 0.00 | 1,330.88 | 1,330.88 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 CHF / USD EX.RATE 0.89797 WITH BROWN BROTHERS | -63,764.06 | 21 Jul 14 | | | | 0.00 | -63,764.06 | -63,764.06 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7393442 WITH BROWN | -191,356.43 | 21 Jul 14 | | | | 0.00 | -191,356.43 | -191,356.43 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7393497 WITH BROWN | -63,594.27 | 21 Jul 14 | | | | 0.00 | -63,594.27 | -63,594.27 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 GBP / USD EX.RATE 0.5861459 WITH BROWN | -32,768.33 | 21 Jul 14 | | | | 0.00 | -32,768.33 | -32,768.33 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 SEK / USD EX.RATE 6.85081 WITH BROWN BROTHERS | -63,407.43 | 21 Jul 14 | | | | 0.00 | -63,407.43 | -63,407.43 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 EUR / USD EX.RATE 0.7244015 WITH BROWN | -99,579.02 | 21 Mar 14 | | | | 0.00 | -99,579.02 | -99,579.02 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 HKD / USD EX.RATE 7.76063 WITH BROWN BROTHERS | -144,722.17 | 21 Mar 14 | | | | 0.00 | -144,722.17 | -144,722.17 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288444 WITH BROWN | 3,119.73 | 21 Mar 14 | | | | 0.00 | 3,119.73 | 3,119.73 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288575 WITH BROWN | 63,380.72 | 21 Mar 14 | | | | 0.00 | 63,380.72 | 63,380.72 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 GBP / USD EX.RATE 0.5924767 WITH BROWN | -80,574.96 | 21 May 14 | | | | 0.00 | -80,574.96 | -80,574.96 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.36558 WITH BROWN BROTHERS | 69,378.31 | 21 May 14 | | | | 0.00 | 69,378.31 | 69,378.31 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.3656 WITH BROWN BROTHERS | 53,325.90 | 21 May 14 | | | | 0.00 | 53,325.90 | 53,325.90 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.128984 WITH BROWN BROTHERS | 2,071.66 | 21 May 14 | | | | 0.00 | 2,071.66 | 2,071.66 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.1289921 WITH BROWN | 773.45 | 21 May 14 | | | | 0.00 | 773.45 | 773.45 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / JPY EX.RATE 0.0098674 WITH BROWN | 94,071.37 | 21 May 14 | | | | 0.00 | 94,071.37 | 94,071.37 | 0.00 |
| FX DEAL TRANSACTED ON 21 OCT 2014 USD / JPY EX.RATE 0.0093718 WITH BROWN | 177,699.09 | 21 Oct 14 | | | | 0.00 | 177,699.09 | 177,699.09 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 GBP / USD EX.RATE 0.593863 WITH BROWN BROTHERS | -23,263.33 | 22 Apr 14 | | | | 0.00 | -23,263.33 | -23,263.33 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 GBP / USD EX.RATE 0.5942555 WITH BROWN | -129,817.30 | 22 Apr 14 | | | | 0.00 | -129,817.30 | -129,817.30 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / EUR EX.RATE 1.38 WITH BROWN BROTHERS | 122,833.11 | 22 Apr 14 | | | | 0.00 | 122,833.11 | 122,833.11 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / HKD EX.RATE 0.1289892 WITH BROWN | 1,721.29 | 22 Apr 14 | | | | 0.00 | 1,721.29 | 1,721.29 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 JPY / USD EX.RATE 103.72 WITH BROWN BROTHERS | -15,039.09 | 22 Aug 14 | | | | 0.00 | -15,039.09 | -15,039.09 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 SEK / USD EX.RATE 6.91001 WITH BROWN BROTHERS | -94,723.43 | 22 Aug 14 | | | | 0.00 | -94,723.43 | -94,723.43 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.3235 WITH BROWN BROTHERS | 117,515.15 | 22 Aug 14 | | | | 0.00 | 117,515.15 | 117,515.15 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / GBP EX.RATE 1.65696 WITH BROWN BROTHERS | 46,297.63 | 22 Aug 14 | | | | 0.00 | 46,297.63 | 46,297.63 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / JPY EX.RATE 0.0096192 WITH BROWN | 50,256.83 | 22 Aug 14 | | | | 0.00 | 50,256.83 | 50,256.83 | 0.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / HKD EX.RATE 0.1288992 WITH BROWN | 2,108.62 | 22 Jan 14 | | | | 0.00 | 2,108.62 | 2,108.62 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 22 JUL 2014 GBP / USD EX.RATE 0.586194 WITH BROWN BROTHERS | -142,258.41 | 22 Jul 14 | | | | 0.00 | -142,258.41 | -142,258.41 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / CAD EX.RATE 0.930908 WITH BROWN BROTHERS | 18,122.78 | 22 Jul 14 | | | | 0.00 | 18,122.78 | 18,122.78 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / HKD EX.RATE 0.128999 WITH BROWN BROTHERS | 71,723.21 | 22 Jul 14 | | | | 0.00 | 71,723.21 | 71,723.21 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / JPY EX.RATE 0.0098546 WITH BROWN | 63,086.34 | 22 Jul 14 | | | | 0.00 | 63,086.34 | 63,086.34 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 EUR / USD EX.RATE 0.7323529 WITH BROWN | -68,562.99 | 22 May 14 | | | | 0.00 | -68,562.99 | -68,562.99 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 GBP / USD EX.RATE 0.5930811 WITH BROWN | -69,594.70 | 22 May 14 | | | | 0.00 | -69,594.70 | -69,594.70 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 GBP / USD EX.RATE 0.5930882 WITH BROWN | -642,144.02 | 22 May 14 | | | | 0.00 | -642,144.02 | -642,144.02 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / EUR EX.RATE 1.36476 WITH BROWN BROTHERS | 44,047.00 | 22 May 14 | | | | 0.00 | 44,047.00 | 44,047.00 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / HKD EX.RATE 0.1289642 WITH BROWN | 4,456.83 | 22 May 14 | | | | 0.00 | 4,456.83 | 4,456.83 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / HKD EX.RATE 0.1289805 WITH BROWN | 3,906.56 | 22 May 14 | | | | 0.00 | 3,906.56 | 3,906.56 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / JPY EX.RATE 0.0098328 WITH BROWN | 93,962.10 | 22 May 14 | | | | 0.00 | 93,962.10 | 93,962.10 | 0.00 |
| FX DEAL TRANSACTED ON 22 OCT 2014 HKD / USD EX.RATE 7.75623 WITH BROWN BROTHERS | -343,529.54 | 22 Oct 14 | | | | 0.00 | -343,529.54 | -343,529.54 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 GBP / USD EX.RATE 0.6123361 WITH BROWN | -167,137.01 | 22 Sep 14 | | | | 0.00 | -167,137.01 | -167,137.01 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / GBP EX.RATE 1.63347 WITH BROWN BROTHERS | 25,940.75 | 22 Sep 14 | | | | 0.00 | 25,940.75 | 25,940.75 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / GBP EX.RATE 1.63377 WITH BROWN BROTHERS | 11,032.88 | 22 Sep 14 | | | | 0.00 | 11,032.88 | 11,032.88 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 APR 2014 GBP / USD EX.RATE 0.5960854 WITH BROWN | -251,297.05 | 23 Apr 14 | | | | 0.00 | -251,297.05 | -251,297.05 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / HKD EX.RATE 0.1289773 WITH BROWN | 3,960.78 | 23 Apr 14 | | | | 0.00 | 3,960.78 | 3,960.78 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 GBP / USD EX.RATE 0.6115587 WITH BROWN | -188,363.03 | 23 Dec 13 | | | | 0.00 | -188,363.03 | -188,363.03 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / EUR EX.RATE 1.369023 WITH BROWN BROTHERS | 130,016.85 | 23 Dec 13 | | | | 0.00 | 130,016.85 | 130,016.85 | 0.00 |
| FX DEAL TRANSACTED ON 23 JAN 2014 HKD / USD EX.RATE 7.75791 WITH BROWN BROTHERS | -34,289.34 | 23 Jan 14 | | | | 0.00 | -34,289.34 | -34,289.34 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 GBP / USD EX.RATE 0.5868338 WITH BROWN | -66,471.89 | 23 Jul 14 | | | | 0.00 | -66,471.89 | -66,471.89 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 JPY / USD EX.RATE 101.351 WITH BROWN BROTHERS | -55,912.20 | 23 Jul 14 | | | | 0.00 | -55,912.20 | -55,912.20 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / HKD EX.RATE 0.1290158 WITH BROWN | 44,483.46 | 23 Jul 14 | | | | 0.00 | 44,483.46 | 44,483.46 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.70098 WITH BROWN BROTHERS | 51,073.66 | 23 Jun 14 | | | | 0.00 | 51,073.66 | 51,073.66 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.70196 WITH BROWN BROTHERS | 258,262.30 | 23 Jun 14 | | | | 0.00 | 258,262.30 | 258,262.30 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / HKD EX.RATE 0.1290106 WITH BROWN | 6,413.77 | 23 Jun 14 | | | | 0.00 | 6,413.77 | 6,413.77 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 EUR / USD EX.RATE 0.7335896 WITH BROWN | -982.54 | 23 May 14 | | | | 0.00 | -982.54 | -982.54 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 GBP / USD EX.RATE 0.5945339 WITH BROWN | -18,521.74 | 23 May 14 | | | | 0.00 | -18,521.74 | -18,521.74 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / GBP EX.RATE 1.68365 WITH BROWN BROTHERS | 7,166.25 | 23 May 14 | | | | 0.00 | 7,166.25 | 7,166.25 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / HKD EX.RATE 0.1289625 WITH BROWN | 5,074.82 | 23 May 14 | | | | 0.00 | 5,074.82 | 5,074.82 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / HKD EX.RATE 0.1289807 WITH BROWN | 774.39 | 23 May 14 | | | | 0.00 | 774.39 | 774.39 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / JPY EX.RATE 0.009817 WITH BROWN BROTHERS | 98,108.12 | 23 May 14 | | | | 0.00 | 98,108.12 | 98,108.12 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 EUR / USD EX.RATE 0.7898146 WITH BROWN | -7,766.39 | 23 Oct 14 | | | | 0.00 | -7,766.39 | -7,766.39 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 HKD / USD EX.RATE 7.75623 WITH BROWN BROTHERS | -103,667.47 | 23 Oct 14 | | | | 0.00 | -103,667.47 | -103,667.47 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 EUR / USD EX.RATE 0.7781314 WITH BROWN | -40,441.72 | 23 Sep 14 | | | | 0.00 | -40,441.72 | -40,441.72 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 HKD / USD EX.RATE 7.7512 WITH BROWN BROTHERS | -14,252.08 | 23 Sep 14 | | | | 0.00 | -14,252.08 | -14,252.08 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / CHF EX.RATE 1.0635696 WITH BROWN | 120,080.70 | 23 Sep 14 | | | | 0.00 | 120,080.70 | 120,080.70 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / GBP EX.RATE 1.63518 WITH BROWN BROTHERS | 239,530.76 | 23 Sep 14 | | | | 0.00 | 239,530.76 | 239,530.76 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 CHF / USD EX.RATE 0.88149 WITH BROWN BROTHERS | -204,737.47 | 24 Apr 14 | | | | 0.00 | -204,737.47 | -204,737.47 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 EUR / USD EX.RATE 0.7230397 WITH BROWN | -73,505.21 | 24 Apr 14 | | | | 0.00 | -73,505.21 | -73,505.21 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 GBP / USD EX.RATE 0.5950468 WITH BROWN | -88,014.40 | 24 Apr 14 | | | | 0.00 | -88,014.40 | -88,014.40 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 GBP / USD EX.RATE 0.5951718 WITH BROWN | -523,209.91 | 24 Apr 14 | | | | 0.00 | -523,209.91 | -523,209.91 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / HKD EX.RATE 0.1289659 WITH BROWN | 2,725.82 | 24 Apr 14 | | | | 0.00 | 2,725.82 | 2,725.82 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / HKD EX.RATE 0.1289709 WITH BROWN | 421.15 | 24 Apr 14 | | | | 0.00 | 421.15 | 421.15 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / JPY EX.RATE 0.0097509 WITH BROWN | 44,645.99 | 24 Apr 14 | | | | 0.00 | 44,645.99 | 44,645.99 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 DEC 2013 JPY / USD EX.RATE 104.254 WITH BROWN BROTHERS | -92,658.68 | 24 Dec 13 | | | | 0.00 | -92,658.68 | -92,658.68 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / CHF EX.RATE 1.1244926 WITH BROWN | 84,314.51 | 24 Feb 14 | | | | 0.00 | 84,314.51 | 84,314.51 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / EUR EX.RATE 1.37326 WITH BROWN BROTHERS | 41,576.90 | 24 Feb 14 | | | | 0.00 | 41,576.90 | 41,576.90 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / GBP EX.RATE 1.66416 WITH BROWN BROTHERS | 36,658.23 | 24 Feb 14 | | | | 0.00 | 36,658.23 | 36,658.23 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / JPY EX.RATE 0.0097517 WITH BROWN | 19,403.42 | 24 Feb 14 | | | | 0.00 | 19,403.42 | 19,403.42 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / MXN EX.RATE 0.0753613 WITH BROWN | 3,281.30 | 24 Feb 14 | | | | 0.00 | 3,281.30 | 3,281.30 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / MXN EX.RATE 0.075396 WITH BROWN BROTHERS | 11,579.33 | 24 Feb 14 | | | | 0.00 | 11,579.33 | 11,579.33 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 GBP / USD EX.RATE 0.6058073 WITH BROWN | -36,108.81 | 24 Jan 14 | | | | 0.00 | -36,108.81 | -36,108.81 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 HKD / USD EX.RATE 7.76191 WITH BROWN BROTHERS | -34,090.57 | 24 Jan 14 | | | | 0.00 | -34,090.57 | -34,090.57 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 JPY / USD EX.RATE 102.563 WITH BROWN BROTHERS | -30,783.60 | 24 Jan 14 | | | | 0.00 | -30,783.60 | -30,783.60 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 USD / EUR EX.RATE 1.3676 WITH BROWN BROTHERS | 28,680.66 | 24 Jan 14 | | | | 0.00 | 28,680.66 | 28,680.66 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 GBP / USD EX.RATE 0.5886785 WITH BROWN | -85,911.52 | 24 Jul 14 | | | | 0.00 | -85,911.52 | -85,911.52 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 JPY / USD EX.RATE 101.677 WITH BROWN BROTHERS | -7,374.09 | 24 Jul 14 | | | | 0.00 | -7,374.09 | -7,374.09 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 USD / EUR EX.RATE 1.34631 WITH BROWN BROTHERS | 24,672.80 | 24 Jul 14 | | | | 0.00 | 24,672.80 | 24,672.80 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 USD / HKD EX.RATE 0.1290208 WITH BROWN | 92,705.47 | 24 Jul 14 | | | | 0.00 | 92,705.47 | 92,705.47 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 JUN 2014 CHF / USD EX.RATE 0.89514 WITH BROWN BROTHERS | -35,824.79 | 24 Jun 14 | | | | 0.00 | -35,824.79 | -35,824.79 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 SEK / USD EX.RATE 6.7263 WITH BROWN BROTHERS | -35,658.58 | 24 Jun 14 | | | | 0.00 | -35,658.58 | -35,658.58 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / EUR EX.RATE 1.35826 WITH BROWN BROTHERS | 71,372.11 | 24 Jun 14 | | | | 0.00 | 71,372.11 | 71,372.11 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / GBP EX.RATE 1.69737 WITH BROWN BROTHERS | 33,957.19 | 24 Jun 14 | | | | 0.00 | 33,957.19 | 33,957.19 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / GBP EX.RATE 1.69756 WITH BROWN BROTHERS | 94,815.84 | 24 Jun 14 | | | | 0.00 | 94,815.84 | 94,815.84 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / HKD EX.RATE 0.1290121 WITH BROWN | 1,774.58 | 24 Jun 14 | | | | 0.00 | 1,774.58 | 1,774.58 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 EUR / USD EX.RATE 0.7247427 WITH BROWN | -69,419.46 | 24 Mar 14 | | | | 0.00 | -69,419.46 | -69,419.46 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288828 WITH BROWN | 883.26 | 24 Mar 14 | | | | 0.00 | 883.26 | 883.26 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288844 WITH BROWN | 28,977.61 | 24 Mar 14 | | | | 0.00 | 28,977.61 | 28,977.61 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / JPY EX.RATE 0.0097606 WITH BROWN | 112,463.51 | 24 Mar 14 | | | | 0.00 | 112,463.51 | 112,463.51 | 0.00 |
| FX DEAL TRANSACTED ON 24 OCT 2014 EUR / USD EX.RATE 0.7888177 WITH BROWN | -3,914.38 | 24 Oct 14 | | | | 0.00 | -3,914.38 | -3,914.38 | 0.00 |
| FX DEAL TRANSACTED ON 24 OCT 2014 HKD / USD EX.RATE 7.75723 WITH BROWN BROTHERS | -85,862.11 | 24 Oct 14 | | | | 0.00 | -85,862.11 | -85,862.11 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 CHF / USD EX.RATE 0.94454 WITH BROWN BROTHERS | -40,205.02 | 24 Sep 14 | | | | 0.00 | -40,205.02 | -40,205.02 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 HKD / USD EX.RATE 7.752 WITH BROWN BROTHERS | -13,477.90 | 24 Sep 14 | | | | 0.00 | -13,477.90 | -13,477.90 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / EUR EX.RATE 1.2782 WITH BROWN BROTHERS | 65,893.66 | 24 Sep 14 | | | | 0.00 | 65,893.66 | 65,893.66 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / JPY EX.RATE 0.009194 WITH BROWN BROTHERS | 40,879.66 | 24 Sep 14 | | | | 0.00 | 40,879.66 | 40,879.66 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7222094 WITH BROWN | -18,965.52 | 25 Apr 14 | | | | 0.00 | -18,965.52 | -18,965.52 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224703 WITH BROWN | -161,567.37 | 25 Apr 14 | | | | 0.00 | -161,567.37 | -161,567.37 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 GBP / USD EX.RATE 0.5948451 WITH BROWN | -65,778.69 | 25 Apr 14 | | | | 0.00 | -65,778.69 | -65,778.69 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | 5,355.70 | 25 Apr 14 | | | | 0.00 | 5,355.70 | 5,355.70 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / JPY EX.RATE 0.0097976 WITH BROWN | 69,695.86 | 25 Apr 14 | | | | 0.00 | 69,695.86 | 69,695.86 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 JPY / USD EX.RATE 104.013 WITH BROWN BROTHERS | -35,128.92 | 25 Aug 14 | | | | 0.00 | -35,128.92 | -35,128.92 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / EUR EX.RATE 1.31951 WITH BROWN BROTHERS | 81,583.97 | 25 Aug 14 | | | | 0.00 | 81,583.97 | 81,583.97 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 EUR / USD EX.RATE 0.727569 WITH BROWN BROTHERS | -10,664.57 | 25 Feb 14 | | | | 0.00 | -10,664.57 | -10,664.57 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / CHF EX.RATE 1.1268748 WITH BROWN | 86,783.79 | 25 Feb 14 | | | | 0.00 | 86,783.79 | 86,783.79 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / EUR EX.RATE 1.37451 WITH BROWN BROTHERS | 11,784.77 | 25 Feb 14 | | | | 0.00 | 11,784.77 | 11,784.77 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / GBP EX.RATE 1.66913 WITH BROWN BROTHERS | 27,229.82 | 25 Feb 14 | | | | 0.00 | 27,229.82 | 27,229.82 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / HKD EX.RATE 0.1288329 WITH BROWN | 97,979.52 | 25 Feb 14 | | | | 0.00 | 97,979.52 | 97,979.52 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / JPY EX.RATE 0.0097742 WITH BROWN | 31,604.16 | 25 Feb 14 | | | | 0.00 | 31,604.16 | 31,604.16 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / MXN EX.RATE 0.0755723 WITH BROWN | 3,233.24 | 25 Feb 14 | | | | 0.00 | 3,233.24 | 3,233.24 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 JUL 2014 AUD / USD EX.RATE 1.0616511 WITH BROWN | -15,227.40 | 25 Jul 14 | | | | 0.00 | -15,227.40 | -15,227.40 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 JPY / USD EX.RATE 101.785 WITH BROWN BROTHERS | -122,756.08 | 25 Jul 14 | | | | 0.00 | -122,756.08 | -122,756.08 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34211 WITH BROWN BROTHERS | 31,402.81 | 25 Jul 14 | | | | 0.00 | 31,402.81 | 31,402.81 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34212 WITH BROWN BROTHERS | 20,861.47 | 25 Jul 14 | | | | 0.00 | 20,861.47 | 20,861.47 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.34335 WITH BROWN BROTHERS | 3,008.88 | 25 Jul 14 | | | | 0.00 | 3,008.88 | 3,008.88 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / GBP EX.RATE 1.69628 WITH BROWN BROTHERS | 114,091.81 | 25 Jul 14 | | | | 0.00 | 114,091.81 | 114,091.81 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / GBP EX.RATE 1.697412 WITH BROWN BROTHERS | 28,390.57 | 25 Jul 14 | | | | 0.00 | 28,390.57 | 28,390.57 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / HKD EX.RATE 0.1290241 WITH BROWN | 76,551.95 | 25 Jul 14 | | | | 0.00 | 76,551.95 | 76,551.95 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / SEK EX.RATE 0.1465833 WITH BROWN | 31,771.64 | 25 Jul 14 | | | | 0.00 | 31,771.64 | 31,771.64 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CHF / USD EX.RATE 0.89159 WITH BROWN BROTHERS | -35,820.62 | 25 Jun 14 | | | | 0.00 | -35,820.62 | -35,820.62 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 EUR / USD EX.RATE 0.7336865 WITH BROWN | -17,712.40 | 25 Jun 14 | | | | 0.00 | -17,712.40 | -17,712.40 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 GBP / USD EX.RATE 0.6044341 WITH BROWN | -146,351.70 | 25 Mar 14 | | | | 0.00 | -146,351.70 | -146,351.70 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 HKD / USD EX.RATE 7.75693 WITH BROWN BROTHERS | -76,710.40 | 25 Mar 14 | | | | 0.00 | -76,710.40 | -76,710.40 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / DKK EX.RATE 0.1851759 WITH BROWN | 121,092.13 | 25 Mar 14 | | | | 0.00 | 121,092.13 | 121,092.13 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289093 WITH BROWN | 23,378.34 | 25 Mar 14 | | | | 0.00 | 23,378.34 | 23,378.34 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289158 WITH BROWN | 434.99 | 25 Mar 14 | | | | 0.00 | 434.99 | 434.99 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / JPY EX.RATE 0.009761 WITH BROWN BROTHERS | 56,485.42 | 25 Mar 14 | | | | 0.00 | 56,485.42 | 56,485.42 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / JPY EX.RATE 0.0091545 WITH BROWN | 61,995.40 | 25 Sep 14 | | | | 0.00 | 61,995.40 | 61,995.40 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 CHF / USD EX.RATE 0.91616 WITH BROWN BROTHERS | -43,599.76 | 26 Aug 14 | | | | 0.00 | -43,599.76 | -43,599.76 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 JPY / USD EX.RATE 103.853 WITH BROWN BROTHERS | -59,717.94 | 26 Aug 14 | | | | 0.00 | -59,717.94 | -59,717.94 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / EUR EX.RATE 1.31868 WITH BROWN BROTHERS | 75,600.66 | 26 Aug 14 | | | | 0.00 | 75,600.66 | 75,600.66 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / GBP EX.RATE 1.65618 WITH BROWN BROTHERS | 70,543.41 | 26 Aug 14 | | | | 0.00 | 70,543.41 | 70,543.41 | 0.00 |
| FX DEAL TRANSACTED ON 26 DEC 2013 JPY / USD EX.RATE 104.731 WITH BROWN BROTHERS | -48,944.55 | 26 Dec 13 | | | | 0.00 | -48,944.55 | -48,944.55 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 EUR / USD EX.RATE 0.7312454 WITH BROWN | -21,126.29 | 26 Feb 14 | | | | 0.00 | -21,126.29 | -21,126.29 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 EUR / USD EX.RATE 0.7313523 WITH BROWN | -125,794.95 | 26 Feb 14 | | | | 0.00 | -125,794.95 | -125,794.95 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CHF EX.RATE 1.120511 WITH BROWN BROTHERS | 63,876.96 | 26 Feb 14 | | | | 0.00 | 63,876.96 | 63,876.96 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / GBP EX.RATE 1.66426 WITH BROWN BROTHERS | 23,936.60 | 26 Feb 14 | | | | 0.00 | 23,936.60 | 23,936.60 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / HKD EX.RATE 0.1288808 WITH BROWN | 21,812.31 | 26 Feb 14 | | | | 0.00 | 21,812.31 | 21,812.31 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / JPY EX.RATE 0.0097849 WITH BROWN | 17,676.80 | 26 Feb 14 | | | | 0.00 | 17,676.80 | 17,676.80 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 EUR / USD EX.RATE 0.7347377 WITH BROWN | -2,284.38 | 26 Jun 14 | | | | 0.00 | -2,284.38 | -2,284.38 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / AUD EX.RATE 0.940529 WITH BROWN BROTHERS | 82,075.39 | 26 Jun 14 | | | | 0.00 | 82,075.39 | 82,075.39 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CAD EX.RATE 0.9355762 WITH BROWN | 99,424.87 | 26 Jun 14 | | | | 0.00 | 99,424.87 | 99,424.87 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.1169316 WITH BROWN | 734,994.56 | 26 Jun 14 | | | | 0.00 | 734,994.56 | 734,994.56 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.118806 WITH BROWN BROTHERS | 170,277.08 | 26 Jun 14 | | | | 0.00 | 170,277.08 | 170,277.08 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CZK EX.RATE 0.0495491 WITH BROWN | 65,705.90 | 26 Jun 14 | | | | 0.00 | 65,705.90 | 65,705.90 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / DKK EX.RATE 0.1821879 WITH BROWN | 187,999.88 | 26 Jun 14 | | | | 0.00 | 187,999.88 | 187,999.88 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.35839 WITH BROWN BROTHERS | 1,373,457.21 | 26 Jun 14 | | | | 0.00 | 1,373,457.21 | 1,373,457.21 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.35842 WITH BROWN BROTHERS | 348,412.60 | 26 Jun 14 | | | | 0.00 | 348,412.60 | 348,412.60 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.36077 WITH BROWN BROTHERS | 697,955.82 | 26 Jun 14 | | | | 0.00 | 697,955.82 | 697,955.82 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.70007 WITH BROWN BROTHERS | 1,101,693.68 | 26 Jun 14 | | | | 0.00 | 1,101,693.68 | 1,101,693.68 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.70196 WITH BROWN BROTHERS | 617,221.82 | 26 Jun 14 | | | | 0.00 | 617,221.82 | 617,221.82 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1289973 WITH BROWN | 502,846.00 | 26 Jun 14 | | | | 0.00 | 502,846.00 | 502,846.00 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1290071 WITH BROWN | 652,053.87 | 26 Jun 14 | | | | 0.00 | 652,053.87 | 652,053.87 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / ILS EX.RATE 0.2922652 WITH BROWN | 38,109.65 | 26 Jun 14 | | | | 0.00 | 38,109.65 | 38,109.65 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098287 WITH BROWN | 522,262.63 | 26 Jun 14 | | | | 0.00 | 522,262.63 | 522,262.63 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098349 WITH BROWN | 153,967.79 | 26 Jun 14 | | | | 0.00 | 153,967.79 | 153,967.79 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098376 WITH BROWN | 316,191.26 | 26 Jun 14 | | | | 0.00 | 316,191.26 | 316,191.26 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098461 WITH BROWN | 887,088.63 | 26 Jun 14 | | | | 0.00 | 887,088.63 | 887,088.63 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.1624405 WITH BROWN | 189,627.59 | 26 Jun 14 | | | | 0.00 | 189,627.59 | 189,627.59 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.162872 WITH BROWN BROTHERS | 252,645.49 | 26 Jun 14 | | | | 0.00 | 252,645.49 | 252,645.49 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1479476 WITH BROWN | 152,651.24 | 26 Jun 14 | | | | 0.00 | 152,651.24 | 152,651.24 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1481037 WITH BROWN | 34,011.45 | 26 Jun 14 | | | | 0.00 | 34,011.45 | 34,011.45 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1483165 WITH BROWN | 129,658.09 | 26 Jun 14 | | | | 0.00 | 129,658.09 | 129,658.09 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SGD EX.RATE 0.8001261 WITH BROWN | 164,441.52 | 26 Jun 14 | | | | 0.00 | 164,441.52 | 164,441.52 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / TRY EX.RATE 0.4698277 WITH BROWN | 180,431.97 | 26 Jun 14 | | | | 0.00 | 180,431.97 | 180,431.97 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 EUR / USD EX.RATE 0.7246167 WITH BROWN | -171,989.02 | 26 Mar 14 | | | | 0.00 | -171,989.02 | -171,989.02 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 GBP / USD EX.RATE 0.60326 WITH BROWN BROTHERS | -132,835.89 | 26 Mar 14 | | | | 0.00 | -132,835.89 | -132,835.89 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1847046 WITH BROWN | 49,892.87 | 26 Mar 14 | | | | 0.00 | 49,892.87 | 49,892.87 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288811 WITH BROWN | 30,777.27 | 26 Mar 14 | | | | 0.00 | 30,777.27 | 30,777.27 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288877 WITH BROWN | 19,215.34 | 26 Mar 14 | | | | 0.00 | 19,215.34 | 19,215.34 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 MAY 2014 USD / HKD EX.RATE 0.1289675 WITH BROWN | 5,497.67 | 26 May 14 | | | | 0.00 | 5,497.67 | 5,497.67 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 DKK / USD EX.RATE 5.86559 WITH BROWN BROTHERS | -132,199.78 | 26 Sep 14 | | | | 0.00 | -132,199.78 | -132,199.78 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 EUR / USD EX.RATE 0.7880842 WITH BROWN | -334,505.44 | 26 Sep 14 | | | | 0.00 | -334,505.44 | -334,505.44 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 GBP / USD EX.RATE 0.6152332 WITH BROWN | -183,583.00 | 26 Sep 14 | | | | 0.00 | -183,583.00 | -183,583.00 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 HKD / USD EX.RATE 7.75751 WITH BROWN BROTHERS | -102,237.71 | 26 Sep 14 | | | | 0.00 | -102,237.71 | -102,237.71 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / CHF EX.RATE 1.0506519 WITH BROWN | 393,974.95 | 26 Sep 14 | | | | 0.00 | 393,974.95 | 393,974.95 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / EUR EX.RATE 1.26892 WITH BROWN BROTHERS | 131,289.11 | 26 Sep 14 | | | | 0.00 | 131,289.11 | 131,289.11 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / JPY EX.RATE 0.0091563 WITH BROWN | 619,843.16 | 26 Sep 14 | | | | 0.00 | 619,843.16 | 619,843.16 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 GBP / USD EX.RATE 0.6031363 WITH BROWN | -62,191.75 | 27 Aug 14 | | | | 0.00 | -62,191.75 | -62,191.75 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / CAD EX.RATE 0.9206238 WITH BROWN | 138,283.02 | 27 Aug 14 | | | | 0.00 | 138,283.02 | 138,283.02 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.3186 WITH BROWN BROTHERS | 89,593.94 | 27 Aug 14 | | | | 0.00 | 89,593.94 | 89,593.94 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.31861 WITH BROWN BROTHERS | 24,840.67 | 27 Aug 14 | | | | 0.00 | 24,840.67 | 24,840.67 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / GBP EX.RATE 1.65795 WITH BROWN BROTHERS | 41,065.81 | 27 Aug 14 | | | | 0.00 | 41,065.81 | 41,065.81 | 0.00 |
| FX DEAL TRANSACTED ON 27 DEC 2013 GBP / USD EX.RATE 0.606988 WITH BROWN BROTHERS | -129,479.05 | 27 Dec 13 | | | | 0.00 | -129,479.05 | -129,479.05 | 0.00 |
| FX DEAL TRANSACTED ON 27 DEC 2013 JPY / USD EX.RATE 104.944 WITH BROWN BROTHERS | -46,254.26 | 27 Dec 13 | | | | 0.00 | -46,254.26 | -46,254.26 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 DEC 2013 USD / EUR EX.RATE 1.374104 WITH BROWN BROTHERS | 25,269.26 | 27 Dec 13 | | | | 0.00 | 25,269.26 | 25,269.26 | 0.00 |
| FX DEAL TRANSACTED ON 27 DEC 2013 USD / SEK EX.RATE 0.1532203 WITH BROWN | 33,320.06 | 27 Dec 13 | | | | 0.00 | 33,320.06 | 33,320.06 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 CHF / USD EX.RATE 0.88719 WITH BROWN BROTHERS | -84,252.94 | 27 Feb 14 | | | | 0.00 | -84,252.94 | -84,252.94 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7287886 WITH BROWN | -26,652.67 | 27 Feb 14 | | | | 0.00 | -26,652.67 | -26,652.67 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7291606 WITH BROWN | -10,562.23 | 27 Feb 14 | | | | 0.00 | -10,562.23 | -10,562.23 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 HKD / USD EX.RATE 7.76041 WITH BROWN BROTHERS | -183,153.50 | 27 Feb 14 | | | | 0.00 | -183,153.50 | -183,153.50 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / GBP EX.RATE 1.66829 WITH BROWN BROTHERS | 39,072.60 | 27 Feb 14 | | | | 0.00 | 39,072.60 | 39,072.60 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / MXN EX.RATE 0.0753953 WITH BROWN | 46,584.83 | 27 Feb 14 | | | | 0.00 | 46,584.83 | 46,584.83 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / EUR EX.RATE 1.36706 WITH BROWN BROTHERS | 43,553.16 | 27 Jan 14 | | | | 0.00 | 43,553.16 | 43,553.16 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / HKD EX.RATE 0.1287888 WITH BROWN | 105,885.52 | 27 Jan 14 | | | | 0.00 | 105,885.52 | 105,885.52 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / JPY EX.RATE 0.0097252 WITH BROWN | 5,597.17 | 27 Jan 14 | | | | 0.00 | 5,597.17 | 5,597.17 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 CHF / USD EX.RATE 0.89169 WITH BROWN BROTHERS | -64,833.28 | 27 Jun 14 | | | | 0.00 | -64,833.28 | -64,833.28 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7334389 WITH BROWN | -1,167.17 | 27 Jun 14 | | | | 0.00 | -1,167.17 | -1,167.17 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 GBP / USD EX.RATE 0.5874785 WITH BROWN | -64,908.13 | 27 Jun 14 | | | | 0.00 | -64,908.13 | -64,908.13 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / AUD EX.RATE 0.94125 WITH BROWN BROTHERS | 82,735.13 | 27 Jun 14 | | | | 0.00 | 82,735.13 | 82,735.13 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CHF EX.RATE 1.1215414 WITH BROWN | 119,736.80 | 27 Jun 14 | | | | 0.00 | 119,736.80 | 119,736.80 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / DKK EX.RATE 0.1828642 WITH BROWN | 73,523.34 | 27 Jun 14 | | | | 0.00 | 73,523.34 | 73,523.34 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / EUR EX.RATE 1.36406 WITH BROWN BROTHERS | 44,992.02 | 27 Jun 14 | | | | 0.00 | 44,992.02 | 44,992.02 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.70156 WITH BROWN BROTHERS | 22,275.48 | 27 Jun 14 | | | | 0.00 | 22,275.48 | 22,275.48 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.7016 WITH BROWN BROTHERS | 79,291.89 | 27 Jun 14 | | | | 0.00 | 79,291.89 | 79,291.89 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / GBP EX.RATE 1.70185 WITH BROWN BROTHERS | 143,142.18 | 27 Jun 14 | | | | 0.00 | 143,142.18 | 143,142.18 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / HKD EX.RATE 0.1290023 WITH BROWN | 63,539.70 | 27 Jun 14 | | | | 0.00 | 63,539.70 | 63,539.70 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / NOK EX.RATE 0.1627141 WITH BROWN | 190,449.80 | 27 Jun 14 | | | | 0.00 | 190,449.80 | 190,449.80 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / SEK EX.RATE 0.1482556 WITH BROWN | 33,443.39 | 27 Jun 14 | | | | 0.00 | 33,443.39 | 33,443.39 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / SGD EX.RATE 0.8002241 WITH BROWN | 145,544.61 | 27 Jun 14 | | | | 0.00 | 145,544.61 | 145,544.61 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 GBP / USD EX.RATE 0.6020832 WITH BROWN | -145,366.88 | 27 Mar 14 | | | | 0.00 | -145,366.88 | -145,366.88 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / HKD EX.RATE 0.128896 WITH BROWN BROTHERS | 564.22 | 27 Mar 14 | | | | 0.00 | 564.22 | 564.22 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / HKD EX.RATE 0.1288992 WITH BROWN | 14,476.81 | 27 Mar 14 | | | | 0.00 | 14,476.81 | 14,476.81 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 GBP / USD EX.RATE 0.5951637 WITH BROWN | -50,338.32 | 27 May 14 | | | | 0.00 | -50,338.32 | -50,338.32 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / HKD EX.RATE 0.1289742 WITH BROWN | 621.73 | 27 May 14 | | | | 0.00 | 621.73 | 621.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / HKD EX.RATE 0.1289757 WITH BROWN | 3,160.65 | 27 May 14 | | | | 0.00 | 3,160.65 | 3,160.65 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / JPY EX.RATE 0.0098062 WITH BROWN | 35,147.49 | 27 May 14 | | | | 0.00 | 35,147.49 | 35,147.49 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7868316 WITH BROWN | -14,105.32 | 27 Oct 14 | | | | 0.00 | -14,105.32 | -14,105.32 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 HKD / USD EX.RATE 7.75731 WITH BROWN BROTHERS | -222,596.27 | 27 Oct 14 | | | | 0.00 | -222,596.27 | -222,596.27 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 EUR / USD EX.RATE 0.7221781 WITH BROWN | -62,250.95 | 28 Apr 14 | | | | 0.00 | -62,250.95 | -62,250.95 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 GBP / USD EX.RATE 0.5946682 WITH BROWN | -23,308.93 | 28 Apr 14 | | | | 0.00 | -23,308.93 | -23,308.93 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 GBP / USD EX.RATE 0.5949622 WITH BROWN | -231,160.80 | 28 Apr 14 | | | | 0.00 | -231,160.80 | -231,160.80 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 HKD / USD EX.RATE 7.75341 WITH BROWN BROTHERS | -270,150.67 | 28 Apr 14 | | | | 0.00 | -270,150.67 | -270,150.67 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / HKD EX.RATE 0.1289921 WITH BROWN | 1,662.27 | 28 Apr 14 | | | | 0.00 | 1,662.27 | 1,662.27 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / JPY EX.RATE 0.0097563 WITH BROWN | 60,983.48 | 28 Apr 14 | | | | 0.00 | 60,983.48 | 60,983.48 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / JPY EX.RATE 0.0097709 WITH BROWN | 82,140.22 | 28 Apr 14 | | | | 0.00 | 82,140.22 | 82,140.22 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 GBP / USD EX.RATE 0.6027837 WITH BROWN | -86,266.16 | 28 Aug 14 | | | | 0.00 | -86,266.16 | -86,266.16 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 HKD / USD EX.RATE 7.74991 WITH BROWN BROTHERS | -97,110.93 | 28 Aug 14 | | | | 0.00 | -97,110.93 | -97,110.93 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / AUD EX.RATE 0.93495 WITH BROWN BROTHERS | 148,936.55 | 28 Aug 14 | | | | 0.00 | 148,936.55 | 148,936.55 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / CHF EX.RATE 1.0921204 WITH BROWN | 1,316,444.10 | 28 Aug 14 | | | | 0.00 | 1,316,444.10 | 1,316,444.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / CHF EX.RATE 1.0924186 WITH BROWN | 150,127.70 | 28 Aug 14 | | | | 0.00 | 150,127.70 | 150,127.70 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / DKK EX.RATE 0.1767531 WITH BROWN | 207,220.98 | 28 Aug 14 | | | | 0.00 | 207,220.98 | 207,220.98 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / DKK EX.RATE 0.1767728 WITH BROWN | 82,825.16 | 28 Aug 14 | | | | 0.00 | 82,825.16 | 82,825.16 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.317313 WITH BROWN BROTHERS | 199,717.38 | 28 Aug 14 | | | | 0.00 | 199,717.38 | 199,717.38 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.317313 WITH BROWN BROTHERS | 364,187.14 | 28 Aug 14 | | | | 0.00 | 364,187.14 | 364,187.14 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31768 WITH BROWN BROTHERS | 51,710.34 | 28 Aug 14 | | | | 0.00 | 51,710.34 | 51,710.34 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31793 WITH BROWN BROTHERS | 2,152,978.30 | 28 Aug 14 | | | | 0.00 | 2,152,978.30 | 2,152,978.30 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / GBP EX.RATE 1.6579 WITH BROWN BROTHERS | 1,152,506.68 | 28 Aug 14 | | | | 0.00 | 1,152,506.68 | 1,152,506.68 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / HKD EX.RATE 0.1290284 WITH BROWN | 484,666.84 | 28 Aug 14 | | | | 0.00 | 484,666.84 | 484,666.84 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / HKD EX.RATE 0.1290339 WITH BROWN | 1,077,460.79 | 28 Aug 14 | | | | 0.00 | 1,077,460.79 | 1,077,460.79 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / ILS EX.RATE 0.2801281 WITH BROWN | 41,817.76 | 28 Aug 14 | | | | 0.00 | 41,817.76 | 41,817.76 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / JPY EX.RATE 0.0096352 WITH BROWN | 1,410,617.29 | 28 Aug 14 | | | | 0.00 | 1,410,617.29 | 1,410,617.29 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / NOK EX.RATE 0.1616104 WITH BROWN | 155,144.63 | 28 Aug 14 | | | | 0.00 | 155,144.63 | 155,144.63 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SEK EX.RATE 0.1432952 WITH BROWN | 307,630.99 | 28 Aug 14 | | | | 0.00 | 307,630.99 | 307,630.99 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SEK EX.RATE 0.1433795 WITH BROWN | 38,756.77 | 28 Aug 14 | | | | 0.00 | 38,756.77 | 38,756.77 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / SGD EX.RATE 0.8006405 WITH BROWN | 174,971.62 | 28 Aug 14 | | | | 0.00 | 174,971.62 | 174,971.62 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7240343 WITH BROWN | -66,338.97 | 28 Feb 14 | | | | 0.00 | -66,338.97 | -66,338.97 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / CHF EX.RATE 1.1359635 WITH BROWN | 4,417.81 | 28 Feb 14 | | | | 0.00 | 4,417.81 | 4,417.81 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / EUR EX.RATE 1.3805 WITH BROWN BROTHERS | 49,740.95 | 28 Feb 14 | | | | 0.00 | 49,740.95 | 49,740.95 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / HKD EX.RATE 0.1288414 WITH BROWN | 29,870.86 | 28 Feb 14 | | | | 0.00 | 29,870.86 | 29,870.86 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / JPY EX.RATE 0.009814 WITH BROWN BROTHERS | 28,838.29 | 28 Feb 14 | | | | 0.00 | 28,838.29 | 28,838.29 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / EUR EX.RATE 1.36546 WITH BROWN BROTHERS | 32,302.62 | 28 Jan 14 | | | | 0.00 | 32,302.62 | 32,302.62 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / GBP EX.RATE 1.65672 WITH BROWN BROTHERS | 52,774.60 | 28 Jan 14 | | | | 0.00 | 52,774.60 | 52,774.60 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / JPY EX.RATE 0.0097319 WITH BROWN | 31,902.35 | 28 Jan 14 | | | | 0.00 | 31,902.35 | 31,902.35 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 JPY / USD EX.RATE 101.858 WITH BROWN BROTHERS | -38,242.62 | 28 Jul 14 | | | | 0.00 | -38,242.62 | -38,242.62 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / CAD EX.RATE 0.9250009 WITH BROWN | 5,423.22 | 28 Jul 14 | | | | 0.00 | 5,423.22 | 5,423.22 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / EUR EX.RATE 1.34336 WITH BROWN BROTHERS | 10,344.73 | 28 Jul 14 | | | | 0.00 | 10,344.73 | 10,344.73 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.69798 WITH BROWN BROTHERS | 38,954.09 | 28 Jul 14 | | | | 0.00 | 38,954.09 | 38,954.09 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.699114 WITH BROWN BROTHERS | 27,166.06 | 28 Jul 14 | | | | 0.00 | 27,166.06 | 27,166.06 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / HKD EX.RATE 0.1290289 WITH BROWN | 72,163.42 | 28 Jul 14 | | | | 0.00 | 72,163.42 | 72,163.42 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 MAR 2014 GBP / USD EX.RATE 0.6010302 WITH BROWN | -111,359.77 | 28 Mar 14 | | | | 0.00 | -111,359.77 | -111,359.77 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 HKD / USD EX.RATE 7.75741 WITH BROWN BROTHERS | -69,298.57 | 28 Mar 14 | | | | 0.00 | -69,298.57 | -69,298.57 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / HKD EX.RATE 0.1289042 WITH BROWN | 7,261.60 | 28 Mar 14 | | | | 0.00 | 7,261.60 | 7,261.60 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 GBP / USD EX.RATE 0.5987379 WITH BROWN | -50,817.20 | 28 May 14 | | | | 0.00 | -50,817.20 | -50,817.20 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / EUR EX.RATE 1.35911 WITH BROWN BROTHERS | 35,292.54 | 28 May 14 | | | | 0.00 | 35,292.54 | 35,292.54 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / HKD EX.RATE 0.1289773 WITH BROWN | 9,084.39 | 28 May 14 | | | | 0.00 | 9,084.39 | 9,084.39 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / HKD EX.RATE 0.128979 WITH BROWN BROTHERS | 3,186.59 | 28 May 14 | | | | 0.00 | 3,186.59 | 3,186.59 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 CHF / USD EX.RATE 0.88378 WITH BROWN BROTHERS | -301,889.40 | 29 Apr 14 | | | | 0.00 | -301,889.40 | -301,889.40 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 EUR / USD EX.RATE 0.7239295 WITH BROWN | -110,359.77 | 29 Apr 14 | | | | 0.00 | -110,359.77 | -110,359.77 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5942088 WITH BROWN | -76,186.70 | 29 Apr 14 | | | | 0.00 | -76,186.70 | -76,186.70 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5942586 WITH BROWN | -140,852.06 | 29 Apr 14 | | | | 0.00 | -140,852.06 | -140,852.06 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 HKD / USD EX.RATE 7.75335 WITH BROWN BROTHERS | -45,951.15 | 29 Apr 14 | | | | 0.00 | -45,951.15 | -45,951.15 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / EUR EX.RATE 1.38135 WITH BROWN BROTHERS | 70,988.56 | 29 Apr 14 | | | | 0.00 | 70,988.56 | 70,988.56 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289709 WITH BROWN | 1,633.41 | 29 Apr 14 | | | | 0.00 | 1,633.41 | 1,633.41 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289723 WITH BROWN | 200,804.74 | 29 Apr 14 | | | | 0.00 | 200,804.74 | 200,804.74 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / SEK EX.RATE 0.1522438 WITH BROWN | 49,234.08 | 29 Apr 14 | | | | 0.00 | 49,234.08 | 49,234.08 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 EUR / USD EX.RATE 0.7610292 WITH BROWN | -149,245.83 | 29 Aug 14 | | | | 0.00 | -149,245.83 | -149,245.83 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 HKD / USD EX.RATE 7.7503 WITH BROWN BROTHERS | -19,323.50 | 29 Aug 14 | | | | 0.00 | -19,323.50 | -19,323.50 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 JPY / USD EX.RATE 103.98 WITH BROWN BROTHERS | -33,098.57 | 29 Aug 14 | | | | 0.00 | -33,098.57 | -33,098.57 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / EUR EX.RATE 1.314 WITH BROWN BROTHERS | 26,424.12 | 29 Aug 14 | | | | 0.00 | 26,424.12 | 26,424.12 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / GBP EX.RATE 1.65787 WITH BROWN BROTHERS | 48,058.85 | 29 Aug 14 | | | | 0.00 | 48,058.85 | 48,058.85 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 USD / SEK EX.RATE 0.1431354 WITH BROWN | 25,796.67 | 29 Aug 14 | | | | 0.00 | 25,796.67 | 25,796.67 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 HKD / USD EX.RATE 7.76447 WITH BROWN BROTHERS | -213,227.66 | 29 Jan 14 | | | | 0.00 | -213,227.66 | -213,227.66 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / GBP EX.RATE 1.65515 WITH BROWN BROTHERS | 15,922.44 | 29 Jan 14 | | | | 0.00 | 15,922.44 | 15,922.44 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / JPY EX.RATE 0.0097756 WITH BROWN | 101,805.67 | 29 Jan 14 | | | | 0.00 | 101,805.67 | 101,805.67 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 GBP / USD EX.RATE 0.5901759 WITH BROWN | -114,822.80 | 29 Jul 14 | | | | 0.00 | -114,822.80 | -114,822.80 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 JPY / USD EX.RATE 101.999 WITH BROWN BROTHERS | -99,073.22 | 29 Jul 14 | | | | 0.00 | -99,073.22 | -99,073.22 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / GBP EX.RATE 1.694505 WITH BROWN BROTHERS | 20,169.91 | 29 Jul 14 | | | | 0.00 | 20,169.91 | 20,169.91 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / HKD EX.RATE 0.1290289 WITH BROWN | 25,487.90 | 29 Jul 14 | | | | 0.00 | 25,487.90 | 25,487.90 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / HKD EX.RATE 0.1289775 WITH BROWN | 4,792.59 | 29 May 14 | | | | 0.00 | 4,792.59 | 4,792.59 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / HKD EX.RATE 0.1289775 WITH BROWN | 2,855.06 | 29 May 14 | | | | 0.00 | 2,855.06 | 2,855.06 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 EUR / USD EX.RATE 0.7916277 WITH BROWN | -11,996.66 | 29 Oct 14 | | | | 0.00 | -11,996.66 | -11,996.66 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 HKD / USD EX.RATE 7.75503 WITH BROWN BROTHERS | -70,326.50 | 29 Oct 14 | | | | 0.00 | -70,326.50 | -70,326.50 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 EUR / USD EX.RATE 0.7870731 WITH BROWN | -62,838.84 | 29 Sep 14 | | | | 0.00 | -62,838.84 | -62,838.84 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 GBP / USD EX.RATE 0.6146622 WITH BROWN | -82,464.37 | 29 Sep 14 | | | | 0.00 | -82,464.37 | -82,464.37 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 HKD / USD EX.RATE 7.76401 WITH BROWN BROTHERS | -32,177.96 | 29 Sep 14 | | | | 0.00 | -32,177.96 | -32,177.96 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / JPY EX.RATE 0.0091519 WITH BROWN | 24,680.00 | 29 Sep 14 | | | | 0.00 | 24,680.00 | 24,680.00 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 CHF / USD EX.RATE 0.87993 WITH BROWN BROTHERS | -117,572.66 | 30 Apr 14 | | | | 0.00 | -117,572.66 | -117,572.66 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 EUR / USD EX.RATE 0.7209493 WITH BROWN | -65,501.95 | 30 Apr 14 | | | | 0.00 | -65,501.95 | -65,501.95 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 GBP / USD EX.RATE 0.5924978 WITH BROWN | -63,173.53 | 30 Apr 14 | | | | 0.00 | -63,173.53 | -63,173.53 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 GBP / USD EX.RATE 0.5928209 WITH BROWN | -18,093.84 | 30 Apr 14 | | | | 0.00 | -18,093.84 | -18,093.84 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 HKD / USD EX.RATE 7.75265 WITH BROWN BROTHERS | -3,868.23 | 30 Apr 14 | | | | 0.00 | -3,868.23 | -3,868.23 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.1289767 WITH BROWN | 16,092.44 | 30 Apr 14 | | | | 0.00 | 16,092.44 | 16,092.44 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.1289817 WITH BROWN | 1,217.75 | 30 Apr 14 | | | | 0.00 | 1,217.75 | 1,217.75 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097664 WITH BROWN | 174,807.10 | 30 Apr 14 | | | | 0.00 | 174,807.10 | 174,807.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097774 WITH BROWN | 2,026.44 | 30 Apr 14 | | | | 0.00 | 2,026.44 | 2,026.44 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / SEK EX.RATE 0.1529957 WITH BROWN | 19,709.65 | 30 Apr 14 | | | | 0.00 | 19,709.65 | 19,709.65 | 0.00 |
| FX DEAL TRANSACTED ON 30 DEC 2013 GBP / USD EX.RATE 0.6054134 WITH BROWN | -76,705.29 | 30 Dec 13 | | | | 0.00 | -76,705.29 | -76,705.29 | 0.00 |
| FX DEAL TRANSACTED ON 30 DEC 2013 GBP / USD EX.RATE 0.6054478 WITH BROWN | -33,859.10 | 30 Dec 13 | | | | 0.00 | -33,859.10 | -33,859.10 | 0.00 |
| FX DEAL TRANSACTED ON 30 DEC 2013 JPY / USD EX.RATE 105.119 WITH BROWN BROTHERS | -19,350.08 | 30 Dec 13 | | | | 0.00 | -19,350.08 | -19,350.08 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 CHF / USD EX.RATE 0.90366 WITH BROWN BROTHERS | -701.29 | 30 Jan 14 | | | | 0.00 | -701.29 | -701.29 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 DKK / USD EX.RATE 5.50244 WITH BROWN BROTHERS | -67,880.38 | 30 Jan 14 | | | | 0.00 | -67,880.38 | -67,880.38 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7375719 WITH BROWN | -129,011.31 | 30 Jan 14 | | | | 0.00 | -129,011.31 | -129,011.31 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7375719 WITH BROWN | -67,265.73 | 30 Jan 14 | | | | 0.00 | -67,265.73 | -67,265.73 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 HKD / USD EX.RATE 7.76627 WITH BROWN BROTHERS | -127,408.67 | 30 Jan 14 | | | | 0.00 | -127,408.67 | -127,408.67 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / EUR EX.RATE 1.3558 WITH BROWN BROTHERS | 356,618.89 | 30 Jan 14 | | | | 0.00 | 356,618.89 | 356,618.89 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / EUR EX.RATE 1.3558 WITH BROWN BROTHERS | 239,294.37 | 30 Jan 14 | | | | 0.00 | 239,294.37 | 239,294.37 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / JPY EX.RATE 0.0097278 WITH BROWN | 113,788.11 | 30 Jan 14 | | | | 0.00 | 113,788.11 | 113,788.11 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 AUD / USD EX.RATE 1.0702811 WITH BROWN | -47,006.89 | 30 Jul 14 | | | | 0.00 | -47,006.89 | -47,006.89 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 GBP / USD EX.RATE 0.591485 WITH BROWN BROTHERS | -11,324.56 | 30 Jul 14 | | | | 0.00 | -11,324.56 | -11,324.56 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JUL 2014 JPY / USD EX.RATE 102.573 WITH BROWN BROTHERS | -99,641.24 | 30 Jul 14 | | | | 0.00 | -99,641.24 | -99,641.24 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / CAD EX.RATE 0.9174733 WITH BROWN | 1,826.85 | 30 Jul 14 | | | | 0.00 | 1,826.85 | 1,826.85 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / CHF EX.RATE 1.0987321 WITH BROWN | 62,800.74 | 30 Jul 14 | | | | 0.00 | 62,800.74 | 62,800.74 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.33734 WITH BROWN BROTHERS | 18,470.67 | 30 Jul 14 | | | | 0.00 | 18,470.67 | 18,470.67 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / HKD EX.RATE 0.1290306 WITH BROWN | 63,344.02 | 30 Jul 14 | | | | 0.00 | 63,344.02 | 63,344.02 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 CHF / USD EX.RATE 0.88669 WITH BROWN BROTHERS | -64,840.24 | 30 Jun 14 | | | | 0.00 | -64,840.24 | -64,840.24 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 EUR / USD EX.RATE 0.7303076 WITH BROWN | -4,596.99 | 30 Jun 14 | | | | 0.00 | -4,596.99 | -4,596.99 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 EUR / USD EX.RATE 0.7307431 WITH BROWN | -65,377.74 | 30 Jun 14 | | | | 0.00 | -65,377.74 | -65,377.74 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / EUR EX.RATE 1.36846 WITH BROWN BROTHERS | 64,615.42 | 30 Jun 14 | | | | 0.00 | 64,615.42 | 64,615.42 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.71036 WITH BROWN BROTHERS | 11,721.95 | 30 Jun 14 | | | | 0.00 | 11,721.95 | 11,721.95 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.71055 WITH BROWN BROTHERS | 58,839.02 | 30 Jun 14 | | | | 0.00 | 58,839.02 | 58,839.02 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 EUR / USD EX.RATE 0.733068 WITH BROWN BROTHERS | -34,174.53 | 30 May 14 | | | | 0.00 | -34,174.53 | -34,174.53 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 GBP / USD EX.RATE 0.5964416 WITH BROWN | -35,736.57 | 30 May 14 | | | | 0.00 | -35,736.57 | -35,736.57 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 SEK / USD EX.RATE 6.68574 WITH BROWN BROTHERS | -70,716.29 | 30 May 14 | | | | 0.00 | -70,716.29 | -70,716.29 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / HKD EX.RATE 0.1289808 WITH BROWN | 184,088.68 | 30 May 14 | | | | 0.00 | 184,088.68 | 184,088.68 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / HKD EX.RATE 0.1289823 WITH BROWN | 2,348.25 | 30 May 14 | | | | 0.00 | 2,348.25 | 2,348.25 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 EUR / USD EX.RATE 0.7927988 WITH BROWN | -35,629.64 | 30 Oct 14 | | | | 0.00 | -35,629.64 | -35,629.64 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / JPY EX.RATE 0.0091177 WITH BROWN | 11,139.68 | 30 Sep 14 | | | | 0.00 | 11,139.68 | 11,139.68 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 CHF / USD EX.RATE 0.90525 WITH BROWN BROTHERS | -97,309.70 | 31 Jan 14 | | | | 0.00 | -97,309.70 | -97,309.70 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7406859 WITH BROWN | -84,921.82 | 31 Jan 14 | | | | 0.00 | -84,921.82 | -84,921.82 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7411031 WITH BROWN | -258,084.36 | 31 Jan 14 | | | | 0.00 | -258,084.36 | -258,084.36 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 GBP / USD EX.RATE 0.6076479 WITH BROWN | -69,413.59 | 31 Jan 14 | | | | 0.00 | -69,413.59 | -69,413.59 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / JPY EX.RATE 0.00978 WITH BROWN BROTHERS | 24,231.58 | 31 Jan 14 | | | | 0.00 | 24,231.58 | 24,231.58 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 AUD / USD EX.RATE 1.07547 WITH BROWN BROTHERS | -81,046.74 | 31 Jul 14 | | | | 0.00 | -81,046.74 | -81,046.74 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 JPY / USD EX.RATE 102.938 WITH BROWN BROTHERS | -18,673.98 | 31 Jul 14 | | | | 0.00 | -18,673.98 | -18,673.98 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / CAD EX.RATE 0.9172208 WITH BROWN | 135.27 | 31 Jul 14 | | | | 0.00 | 135.27 | 135.27 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / EUR EX.RATE 1.3383 WITH BROWN BROTHERS | 78,581.28 | 31 Jul 14 | | | | 0.00 | 78,581.28 | 78,581.28 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1288877 WITH BROWN | 2,423.97 | 31 Mar 14 | | | | 0.00 | 2,423.97 | 2,423.97 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1289007 WITH BROWN | 6,626.96 | 31 Mar 14 | | | | 0.00 | 6,626.96 | 6,626.96 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *BROWN BROTHERS HARRIMAN AND CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 OCT 2014 EUR / USD EX.RATE 0.7974418 WITH BROWN | -8,371.49 | 31 Oct 14 | | | | 0.00 | -8,371.49 | -8,371.49 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 EUR / USD EX.RATE 0.7977599 WITH BROWN | -4,535.30 | 31 Oct 14 | | | | 0.00 | -4,535.30 | -4,535.30 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 HKD / USD EX.RATE 7.75511 WITH BROWN BROTHERS | -146,739.34 | 31 Oct 14 | | | | 0.00 | -146,739.34 | -146,739.34 | 0.00 |
| **Total BROWN BROTHERS HARRIMAN AND CO.** | | | | | | | **.000.00** | **-62,691.81** | **-62,691.81** |
| *CREDIT SUISSE INTERNATIONAL* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 MAR 2014 EUR / USD EX.RATE 0.7190417 WITH CREDIT SUISSE | 47,000.00 | 19 Mar 14 | | | | 0.00 | 65,364.78 | 65,374.65 | 9.87 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / EUR EX.RATE 1.390706 WITH CREDIT SUISSE | -47,000.00 | 19 Mar 14 | | | | 0.00 | -65,363.18 | -64,834.15 | 529.03 |
| FX DEAL TRANSACTED ON 27 JAN 2014 EUR / USD EX.RATE 0.7320644 WITH CREDIT SUISSE | 5,488,000.00 | 27 Jan 14 | | | | 0.00 | 7,496,608.00 | 7,418,953.21 | -77,654.79 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / EUR EX.RATE 1.365965 WITH CREDIT SUISSE | -5,488,000.00 | 27 Jan 14 | | | | 0.00 | -7,496,415.92 | -7,558,896.52 | -62,480.60 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 AUG 2014 MXN / USD EX.RATE 13.0593 WITH CREDIT SUISSE | 11,601,000.00 | 19 Aug 14 | | | | 0.00 | 888,332.45 | 887,147.04 | -1,185.41 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / MXN EX.RATE 0.0759746 WITH CREDIT SUISSE | -11,601,000.00 | 19 Aug 14 | | | | 0.00 | -881,380.91 | -833,775.67 | 47,605.24 |
| FX DEAL TRANSACTED ON 26 NOV 2014 MXN / USD EX.RATE 13.725 WITH CREDIT SUISSE | 16,407,519.91 | 26 Nov 14 | | | | 0.00 | 1,195,447.72 | 1,193,078.94 | -2,368.78 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *CREDIT SUISSE INTERNATIONAL* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 NOV 2014 USD / MXN EX.RATE 0.0720591 WITH CREDIT SUISSE | -16,407,519.91 | 26 Nov 14 | | | | 0.00 | -1,182,310.93 | -1,167,652.53 | 14,658.40 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 AUG 2014 MXN / USD EX.RATE 13.0593 WITH CREDIT SUISSE | -888,332.45 | 19 Aug 14 | | | | 0.00 | -888,332.45 | -888,332.45 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / MXN EX.RATE 0.0759746 WITH CREDIT SUISSE | 881,380.91 | 19 Aug 14 | | | | 0.00 | 881,380.91 | 881,380.91 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 EUR / USD EX.RATE 0.7190417 WITH CREDIT SUISSE | -65,364.78 | 19 Mar 14 | | | | 0.00 | -65,364.78 | -65,364.78 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / EUR EX.RATE 1.390706 WITH CREDIT SUISSE | 65,363.18 | 19 Mar 14 | | | | 0.00 | 65,363.18 | 65,363.18 | 0.00 |
| FX DEAL TRANSACTED ON 26 NOV 2014 MXN / USD EX.RATE 13.725 WITH CREDIT SUISSE | -1,195,447.72 | 26 Nov 14 | | | | 0.00 | -1,195,447.72 | -1,195,447.72 | 0.00 |
| FX DEAL TRANSACTED ON 26 NOV 2014 USD / MXN EX.RATE 0.0720591 WITH CREDIT SUISSE | 1,182,310.93 | 26 Nov 14 | | | | 0.00 | 1,182,310.93 | 1,182,310.93 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 EUR / USD EX.RATE 0.7320644 WITH CREDIT SUISSE | -7,496,608.00 | 27 Jan 14 | | | | 0.00 | -7,496,608.00 | -7,496,608.00 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / EUR EX.RATE 1.365965 WITH CREDIT SUISSE | 7,496,415.92 | 27 Jan 14 | | | | 0.00 | 7,496,415.92 | 7,496,415.92 | 0.00 |
| **Total CREDIT SUISSE INTERNATIONAL** | | | | | | | **.000.00** | **-80,887.04** | **-80,887.04** |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / AUD EX.RATE 0.931333 WITH DEUTSCHE BANK | -3,086.36 | 5 Jun 14 | | | | 0.00 | -2,874.43 | -2,889.30 | -14.87 |
| FX DEAL TRANSACTED ON 15 MAY 2014 AUD / USD EX.RATE 1.0677008 WITH DEUTSCHE BANK | 67,000.00 | 15 May 14 | | | | 0.00 | 62,751.66 | 62,641.65 | -110.01 |
| FX DEAL TRANSACTED ON 18 MAR 2014 AUD / USD EX.RATE 1.0964491 WITH DEUTSCHE BANK | 1,217.36 | 18 Mar 14 | | | | 0.00 | 1,110.27 | 1,100.68 | -9.59 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / AUD EX.RATE 0.909599 WITH DEUTSCHE BANK | -2,037.32 | 19 Mar 14 | | | | 0.00 | -1,853.14 | -1,851.82 | 1.32 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / AUD EX.RATE 0.862213 WITH DEUTSCHE BANK | -287,944.96 | 19 Nov 14 | | | | 0.00 | -248,269.89 | -250,037.00 | -1,767.11 |
| FX DEAL TRANSACTED ON 20 MAR 2014 AUD / USD EX.RATE 1.1067628 WITH DEUTSCHE BANK | 4,643.20 | 20 Mar 14 | | | | 0.00 | 4,195.30 | 4,236.22 | 40.92 |
| FX DEAL TRANSACTED ON 25 MAR 2014 AUD / USD EX.RATE 1.0936922 WITH DEUTSCHE BANK | 4,890.20 | 25 Mar 14 | | | | 0.00 | 4,471.28 | 4,527.10 | 55.82 |
| FX DEAL TRANSACTED ON 28 MAR 2014 AUD / USD EX.RATE 1.0824432 WITH DEUTSCHE BANK | 5,185.35 | 28 Mar 14 | | | | 0.00 | 4,790.41 | 4,794.12 | 3.71 |
| FX DEAL TRANSACTED ON 29 APR 2014 AUD / USD EX.RATE 1.0775862 WITH DEUTSCHE BANK | 430,655.47 | 29 Apr 14 | | | | 0.00 | 399,648.28 | 399,325.29 | -322.99 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / GBP EX.RATE 1.663786 WITH DEUTSCHE BANK | -10,540.15 | 1 Apr 14 | | | | 0.00 | -17,536.55 | -17,482.95 | 53.60 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.648487 WITH DEUTSCHE BANK | -8,669.08 | 2 Sep 14 | | | | 0.00 | -14,290.87 | -14,215.12 | 75.75 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.651 WITH DEUTSCHE BANK AG | -10,525.62 | 2 Sep 14 | | | | 0.00 | -17,377.80 | -17,316.22 | 61.58 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 NOV 2014 GBP / USD EX.RATE 0.6254691 WITH DEUTSCHE BANK | 31,307.80 | 3 Nov 14 | | | | 0.00 | 50,054.91 | 50,115.96 | 61.05 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64506 WITH DEUTSCHE BANK | -39,220.29 | 3 Sep 14 | | | | 0.00 | -64,519.73 | -64,009.48 | 510.25 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / GBP EX.RATE 1.637762 WITH DEUTSCHE BANK | -17,733.84 | 4 Dec 13 | | | | 0.00 | -29,043.81 | -28,999.26 | 44.55 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / GBP EX.RATE 1.635386 WITH DEUTSCHE BANK | -138,997.50 | 4 Sep 14 | | | | 0.00 | -227,314.57 | -224,640.83 | 2,673.74 |
| FX DEAL TRANSACTED ON 05 SEP 2014 GBP / USD EX.RATE 0.6128255 WITH DEUTSCHE BANK | 12,754.60 | 5 Sep 14 | | | | 0.00 | 20,812.78 | 20,543.20 | -269.58 |
| FX DEAL TRANSACTED ON 06 MAY 2014 GBP / USD EX.RATE 0.5887936 WITH DEUTSCHE BANK | 20,269.32 | 6 May 14 | | | | 0.00 | 34,425.17 | 34,361.57 | -63.60 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / GBP EX.RATE 1.5851 WITH DEUTSCHE BANK AG | -32,872.66 | 7 Nov 14 | | | | 0.00 | -52,106.45 | -52,177.13 | -70.68 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / GBP EX.RATE 1.693688 WITH DEUTSCHE BANK | -3,375.45 | 8 May 14 | | | | 0.00 | -5,716.96 | -5,694.89 | 22.07 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / GBP EX.RATE 1.638863 WITH DEUTSCHE BANK | -50,102.18 | 11 Dec 13 | | | | 0.00 | -82,110.61 | -81,556.33 | 554.28 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / GBP EX.RATE 1.644487 WITH DEUTSCHE BANK | -98,030.96 | 11 Feb 14 | | | | 0.00 | -161,210.64 | -163,089.20 | -1,878.56 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.663086 WITH DEUTSCHE BANK | -27,548.77 | 11 Mar 14 | | | | 0.00 | -45,815.97 | -45,941.71 | -125.74 |
| FX DEAL TRANSACTED ON 13 AUG 2014 USD / GBP EX.RATE 1.66905 WITH DEUTSCHE BANK | -110,117.82 | 13 Aug 14 | | | | 0.00 | -183,792.15 | -183,731.59 | 60.56 |
| FX DEAL TRANSACTED ON 14 MAY 2014 GBP / USD EX.RATE 0.5961753 WITH DEUTSCHE BANK | 6,906.47 | 14 May 14 | | | | 0.00 | 11,584.63 | 11,623.24 | 38.61 |
| FX DEAL TRANSACTED ON 15 AUG 2014 USD / GBP EX.RATE 1.668085 WITH DEUTSCHE BANK | -58,345.03 | 15 Aug 14 | | | | 0.00 | -97,324.47 | -96,960.69 | 363.78 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / GBP EX.RATE 1.679286 WITH DEUTSCHE BANK | -14,216.59 | 16 Apr 14 | | | | 0.00 | -23,873.72 | -23,917.28 | -43.56 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.679786 WITH DEUTSCHE BANK | -20,581.92 | 17 Apr 14 | | | | 0.00 | -34,573.22 | -34,532.35 | 40.87 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / GBP EX.RATE 1.661486 WITH DEUTSCHE BANK | -21,405.07 | 19 Aug 14 | | | | 0.00 | -35,564.22 | -35,526.00 | 38.22 |
| FX DEAL TRANSACTED ON 19 FEB 2014 GBP / USD EX.RATE 0.5982045 WITH DEUTSCHE BANK | 200,678.46 | 19 Feb 14 | | | | 0.00 | 335,467.96 | 334,872.14 | -595.82 |
| FX DEAL TRANSACTED ON 20 MAY 2014 GBP / USD EX.RATE 0.5937586 WITH DEUTSCHE BANK | 19,447.06 | 20 May 14 | | | | 0.00 | 32,752.47 | 32,788.72 | 36.25 |
| FX DEAL TRANSACTED ON 21 FEB 2014 GBP / USD EX.RATE 0.6010381 WITH DEUTSCHE BANK | 182,150.96 | 21 Feb 14 | | | | 0.00 | 303,060.58 | 303,873.36 | 812.78 |
| FX DEAL TRANSACTED ON 21 OCT 2014 GBP / USD EX.RATE 0.6197323 WITH DEUTSCHE BANK | 113,905.43 | 21 Oct 14 | | | | 0.00 | 183,797.80 | 182,841.01 | -956.79 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / GBP EX.RATE 1.682586 WITH DEUTSCHE BANK | -36,470.22 | 22 Apr 14 | | | | 0.00 | -61,364.28 | -61,268.15 | 96.13 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / GBP EX.RATE 1.706083 WITH DEUTSCHE BANK | -53,252.60 | 22 Jul 14 | | | | 0.00 | -90,853.36 | -90,385.64 | 467.72 |
| FX DEAL TRANSACTED ON 23 OCT 2014 GBP / USD EX.RATE 0.6235969 WITH DEUTSCHE BANK | 17,484.05 | 23 Oct 14 | | | | 0.00 | 28,037.42 | 28,117.85 | 80.43 |
| FX DEAL TRANSACTED ON 24 SEP 2014 GBP / USD EX.RATE 0.6117495 WITH DEUTSCHE BANK | 3,646.73 | 24 Sep 14 | | | | 0.00 | 5,961.15 | 5,923.75 | -37.40 |
| FX DEAL TRANSACTED ON 25 JUL 2014 GBP / USD EX.RATE 0.589211 WITH DEUTSCHE BANK | 14,552.48 | 25 Jul 14 | | | | 0.00 | 24,698.25 | 24,659.90 | -38.35 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / GBP EX.RATE 1.668388 WITH DEUTSCHE BANK | -37,044.22 | 27 Feb 14 | | | | 0.00 | -61,804.13 | -61,928.67 | -124.54 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / GBP EX.RATE 1.676586 WITH DEUTSCHE BANK | -152,140.95 | 30 May 14 | | | | 0.00 | -255,077.39 | -254,668.76 | 408.63 |
| FX DEAL TRANSACTED ON 30 OCT 2014 GBP / USD EX.RATE 0.6250781 WITH DEUTSCHE BANK | 162,070.53 | 30 Oct 14 | | | | 0.00 | 259,280.43 | 259,288.54 | 8.11 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 CAD / USD EX.RATE 1.107626 WITH DEUTSCHE BANK | 48,239.14 | 4 Mar 14 | | | | 0.00 | 43,551.83 | 43,606.00 | 54.17 |
| FX DEAL TRANSACTED ON 07 AUG 2014 CAD / USD EX.RATE 1.090975 WITH DEUTSCHE BANK | 26,957.84 | 7 Aug 14 | | | | 0.00 | 24,709.86 | 24,557.36 | -152.50 |
| FX DEAL TRANSACTED ON 09 APR 2014 CAD / USD EX.RATE 1.089726 WITH DEUTSCHE BANK | 23,861.77 | 9 Apr 14 | | | | 0.00 | 21,897.04 | 21,866.46 | -30.58 |
| FX DEAL TRANSACTED ON 11 JUN 2014 CAD / USD EX.RATE 1.087329 WITH DEUTSCHE BANK | 18,281.13 | 11 Jun 14 | | | | 0.00 | 16,812.88 | 16,846.64 | 33.76 |
| FX DEAL TRANSACTED ON 16 MAY 2014 CAD / USD EX.RATE 1.088026 WITH DEUTSCHE BANK | 12,823.74 | 16 May 14 | | | | 0.00 | 11,786.24 | 11,767.60 | -18.64 |
| FX DEAL TRANSACTED ON 19 MAR 2014 CAD / USD EX.RATE 1.118624 WITH DEUTSCHE BANK | 57,299.20 | 19 Mar 14 | | | | 0.00 | 51,222.93 | 50,925.83 | -297.10 |
| FX DEAL TRANSACTED ON 24 MAR 2014 CAD / USD EX.RATE 1.121024 WITH DEUTSCHE BANK | 45,564.89 | 24 Mar 14 | | | | 0.00 | 40,645.78 | 40,768.48 | 122.70 |
| FX DEAL TRANSACTED ON 25 MAR 2014 CAD / USD EX.RATE 1.118224 WITH DEUTSCHE BANK | 64,665.41 | 25 Mar 14 | | | | 0.00 | 57,828.67 | 58,034.92 | 206.25 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / CAD EX.RATE 0.902177 WITH DEUTSCHE BANK | -52,903.20 | 28 Feb 14 | | | | 0.00 | -47,728.05 | -47,748.73 | -20.68 |
| FX DEAL TRANSACTED ON 28 MAR 2014 CAD / USD EX.RATE 1.104923 WITH DEUTSCHE BANK | 49,660.77 | 28 Mar 14 | | | | 0.00 | 44,945.01 | 44,992.77 | 47.76 |
| FX DEAL TRANSACTED ON 29 APR 2014 CAD / USD EX.RATE 1.0958 WITH DEUTSCHE BANK AG | 195,837.16 | 29 Apr 14 | | | | 0.00 | 178,716.15 | 178,447.46 | -268.69 |
| FX DEAL TRANSACTED ON 30 JUN 2014 CAD / USD EX.RATE 1.068726 WITH DEUTSCHE BANK | 2,802.80 | 30 Jun 14 | | | | 0.00 | 2,622.56 | 2,627.91 | 5.35 |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / DKK EX.RATE 0.1832116 WITH DEUTSCHE BANK | -229,337.10 | 2 Jan 14 | | | | 0.00 | -42,017.21 | -41,942.06 | 75.15 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 DKK / USD EX.RATE 5.433165 WITH DEUTSCHE BANK | 332,282.18 | 4 Mar 14 | | | | 0.00 | 61,158.12 | 61,621.61 | 463.49 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / DKK EX.RATE 0.179286 WITH DEUTSCHE BANK | -22,482.12 | 5 Aug 14 | | | | 0.00 | -4,030.73 | -4,026.17 | 4.56 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / DKK EX.RATE 0.1735304 WITH DEUTSCHE BANK | -152,694.13 | 9 Sep 14 | | | | 0.00 | -26,497.08 | -26,549.04 | -51.96 |
| FX DEAL TRANSACTED ON 10 FEB 2014 DKK / USD EX.RATE 5.469964 WITH DEUTSCHE BANK | 307,796.08 | 10 Feb 14 | | | | 0.00 | 56,270.22 | 56,051.08 | -219.14 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / DKK EX.RATE 0.1775827 WITH DEUTSCHE BANK | -1,223.16 | 22 Aug 14 | | | | 0.00 | -217.21 | -216.64 | 0.57 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / DKK EX.RATE 0.1801328 WITH DEUTSCHE BANK | -211,246.00 | 25 Jul 14 | | | | 0.00 | -38,052.33 | -37,994.91 | 57.42 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7247427 WITH DEUTSCHE BANK | 31,648.53 | 1 Apr 14 | | | | 0.00 | 43,668.64 | 43,573.70 | -94.94 |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7247453 WITH DEUTSCHE BANK | 181,633.05 | 1 Apr 14 | | | | 0.00 | 250,616.37 | 249,136.96 | -1,479.41 |
| FX DEAL TRANSACTED ON 05 AUG 2014 EUR / USD EX.RATE 0.7481625 WITH DEUTSCHE BANK | 11,922.70 | 5 Aug 14 | | | | 0.00 | 15,935.98 | 15,918.59 | -17.39 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / EUR EX.RATE 1.3366 WITH DEUTSCHE BANK AG | -1,866.05 | 5 Aug 14 | | | | 0.00 | -2,494.16 | -2,492.39 | 1.77 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / EUR EX.RATE 1.392893 WITH DEUTSCHE BANK | -80,720.37 | 6 May 14 | | | | 0.00 | -112,434.84 | -111,902.65 | 532.19 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / EUR EX.RATE 1.3929 WITH DEUTSCHE BANK AG | -11,125.89 | 6 May 14 | | | | 0.00 | -15,497.25 | -15,490.02 | 7.23 |
| FX DEAL TRANSACTED ON 07 JAN 2014 EUR / USD EX.RATE 0.7343761 WITH DEUTSCHE BANK | 20,859.99 | 7 Jan 14 | | | | 0.00 | 28,405.05 | 28,339.34 | -65.71 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / EUR EX.RATE 1.377102 WITH DEUTSCHE BANK | -61,942.39 | 10 Dec 13 | | | | 0.00 | -85,300.99 | -85,192.47 | 108.52 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 EUR / USD EX.RATE 0.7330309 WITH DEUTSCHE BANK | 175,272.86 | 10 Feb 14 | | | | 0.00 | 239,107.06 | 238,169.53 | -937.53 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / EUR EX.RATE 1.3385 WITH DEUTSCHE BANK AG | -7,707.66 | 11 Aug 14 | | | | 0.00 | -10,316.70 | -10,295.51 | 21.19 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / EUR EX.RATE 1.338505 WITH DEUTSCHE BANK | -54,971.22 | 11 Aug 14 | | | | 0.00 | -73,579.25 | -73,554.24 | 25.01 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.3743 WITH DEUTSCHE BANK AG | -60,403.04 | 12 Dec 13 | | | | 0.00 | -83,011.90 | -83,078.34 | -66.44 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / EUR EX.RATE 1.390196 WITH DEUTSCHE BANK | -31,103.52 | 12 Mar 14 | | | | 0.00 | -43,239.99 | -43,311.66 | -71.67 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / EUR EX.RATE 1.353006 WITH DEUTSCHE BANK | -30,220.08 | 13 Jun 14 | | | | 0.00 | -40,887.95 | -40,930.08 | -42.13 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / EUR EX.RATE 1.3816 WITH DEUTSCHE BANK AG | -143,282.63 | 14 Apr 14 | | | | 0.00 | -197,959.28 | -197,823.17 | 136.11 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / EUR EX.RATE 1.3816 WITH DEUTSCHE BANK AG | -24,308.84 | 14 Apr 14 | | | | 0.00 | -33,585.09 | -33,604.54 | -19.45 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / EUR EX.RATE 1.3613 WITH DEUTSCHE BANK AG | -4,256.11 | 14 Jul 14 | | | | 0.00 | -5,793.84 | -5,760.86 | 32.98 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / EUR EX.RATE 1.381798 WITH DEUTSCHE BANK | -104,648.60 | 16 Apr 14 | | | | 0.00 | -144,603.23 | -144,378.44 | 224.79 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / EUR EX.RATE 1.3818 WITH DEUTSCHE BANK AG | -18,285.74 | 16 Apr 14 | | | | 0.00 | -25,267.24 | -25,241.64 | 25.60 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / EUR EX.RATE 1.374898 WITH DEUTSCHE BANK | -57,106.67 | 16 Dec 13 | | | | 0.00 | -78,515.85 | -78,593.05 | -77.20 |
| FX DEAL TRANSACTED ON 16 OCT 2014 EUR / USD EX.RATE 0.7801529 WITH DEUTSCHE BANK | 2,784.95 | 16 Oct 14 | | | | 0.00 | 3,569.75 | 3,555.69 | -14.06 |
| FX DEAL TRANSACTED ON 16 OCT 2014 USD / EUR EX.RATE 1.281809 WITH DEUTSCHE BANK | -11,899.59 | 16 Oct 14 | | | | 0.00 | -15,253.00 | -15,208.27 | 44.73 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.727802 WITH DEUTSCHE BANK | 15,220.54 | 18 Feb 14 | | | | 0.00 | 20,913.02 | 20,933.57 | 20.55 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / EUR EX.RATE 1.3316 WITH DEUTSCHE BANK AG | -2,774.81 | 19 Aug 14 | | | | 0.00 | -3,694.94 | -3,687.03 | 7.91 |
| FX DEAL TRANSACTED ON 19 DEC 2013 EUR / USD EX.RATE 0.7319567 WITH DEUTSCHE BANK | 18,254.22 | 19 Dec 13 | | | | 0.00 | 24,938.93 | 25,020.15 | 81.22 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / EUR EX.RATE 1.366201 WITH DEUTSCHE BANK | -68,067.73 | 19 Dec 13 | | | | 0.00 | -92,994.20 | -93,028.16 | -33.96 |
| FX DEAL TRANSACTED ON 21 JAN 2014 EUR / USD EX.RATE 0.7388509 WITH DEUTSCHE BANK | 94,393.91 | 21 Jan 14 | | | | 0.00 | 127,757.72 | 127,851.83 | 94.11 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.3239 WITH DEUTSCHE BANK AG | -383.59 | 22 Aug 14 | | | | 0.00 | -507.83 | -506.28 | 1.55 |
| FX DEAL TRANSACTED ON 23 JAN 2014 EUR / USD EX.RATE 0.7310481 WITH DEUTSCHE BANK | 99,577.47 | 23 Jan 14 | | | | 0.00 | 136,211.92 | 136,157.26 | -54.66 |
| FX DEAL TRANSACTED ON 23 OCT 2014 EUR / USD EX.RATE 0.7907014 WITH DEUTSCHE BANK | 3,807.13 | 23 Oct 14 | | | | 0.00 | 4,814.88 | 4,823.06 | 8.18 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / EUR EX.RATE 1.373401 WITH DEUTSCHE BANK | -28,582.45 | 24 Feb 14 | | | | 0.00 | -39,255.17 | -39,063.63 | 191.54 |
| FX DEAL TRANSACTED ON 24 JUN 2014 EUR / USD EX.RATE 0.735781 WITH DEUTSCHE BANK | 6,876,000.00 | 24 Jun 14 | | | | 0.00 | 9,345,171.60 | 9,406,023.82 | 60,852.22 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / EUR EX.RATE 1.359265 WITH DEUTSCHE BANK | -6,876,000.00 | 24 Jun 14 | | | | 0.00 | -9,346,306.14 | -9,227,248.78 | 119,057.36 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.343406 WITH DEUTSCHE BANK | -17,135.90 | 25 Jul 14 | | | | 0.00 | -23,020.47 | -22,980.95 | 39.52 |
| FX DEAL TRANSACTED ON 25 JUN 2014 USD / EUR EX.RATE 1.363619 WITH DEUTSCHE BANK | -49,797.36 | 25 Jun 14 | | | | 0.00 | -67,904.63 | -67,926.09 | -21.46 |
| FX DEAL TRANSACTED ON 27 AUG 2014 EUR / USD EX.RATE 0.7586551 WITH DEUTSCHE BANK | 46,000.00 | 27 Aug 14 | | | | 0.00 | 60,633.61 | 60,733.80 | 100.19 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / EUR EX.RATE 1.3635 WITH DEUTSCHE BANK AG | -2,962.45 | 27 May 14 | | | | 0.00 | -4,039.30 | -4,028.19 | 11.11 |
| FX DEAL TRANSACTED ON 28 MAR 2014 EUR / USD EX.RATE 0.7281226 WITH DEUTSCHE BANK | 40,000.00 | 28 Mar 14 | | | | 0.00 | 54,935.80 | 55,010.00 | 74.20 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 MAY 2014 EUR / USD EX.RATE 0.7331943 WITH DEUTSCHE BANK | 31,073.57 | 30 May 14 | | | | 0.00 | 42,381.09 | 42,323.76 | -57.33 |
| FX DEAL TRANSACTED ON 30 OCT 2014 EUR / USD EX.RATE 0.7929585 WITH DEUTSCHE BANK | 40,486.37 | 30 Oct 14 | | | | 0.00 | 51,057.36 | 50,725.37 | -331.99 |
| FX DEAL TRANSACTED ON 30 OCT 2014 USD / EUR EX.RATE 1.261108 WITH DEUTSCHE BANK | -179,587.31 | 30 Oct 14 | | | | 0.00 | -226,478.99 | -224,205.79 | 2,273.20 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289823 WITH DEUTSCHE BANK | -145,235.54 | 2 May 14 | | | | 0.00 | -18,732.82 | -18,735.11 | -2.29 |
| FX DEAL TRANSACTED ON 04 AUG 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | 136,013.64 | 4 Aug 14 | | | | 0.00 | 17,550.15 | 17,550.03 | -0.12 |
| FX DEAL TRANSACTED ON 05 JUN 2014 HKD / USD EX.RATE 7.7525 WITH DEUTSCHE BANK AG | 155,179.18 | 5 Jun 14 | | | | 0.00 | 20,016.66 | 20,016.28 | -0.38 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / HKD EX.RATE 0.128851 WITH DEUTSCHE BANK | -45,150.47 | 6 Mar 14 | | | | 0.00 | -5,817.68 | -5,817.95 | -0.27 |
| FX DEAL TRANSACTED ON 07 AUG 2014 HKD / USD EX.RATE 7.7506 WITH DEUTSCHE BANK AG | 324,202.35 | 7 Aug 14 | | | | 0.00 | 41,829.32 | 41,826.36 | -2.96 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / HKD EX.RATE 0.1289607 WITH DEUTSCHE BANK | -20,635.94 | 7 Jan 14 | | | | 0.00 | -2,661.23 | -2,661.17 | 0.06 |
| FX DEAL TRANSACTED ON 07 JUL 2014 HKD / USD EX.RATE 7.749782 WITH DEUTSCHE BANK | 92,516.07 | 7 Jul 14 | | | | 0.00 | 11,937.89 | 11,937.17 | -0.72 |
| FX DEAL TRANSACTED ON 07 JUL 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | 126,355.99 | 7 Jul 14 | | | | 0.00 | 16,304.00 | 16,303.89 | -0.11 |
| FX DEAL TRANSACTED ON 09 DEC 2013 HKD / USD EX.RATE 7.7534 WITH DEUTSCHE BANK AG | 87,524.54 | 9 Dec 13 | | | | 0.00 | 11,288.54 | 11,288.39 | -0.15 |
| FX DEAL TRANSACTED ON 09 JUL 2014 HKD / USD EX.RATE 7.7501 WITH DEUTSCHE BANK AG | 90,939.00 | 9 Jul 14 | | | | 0.00 | 11,733.91 | 11,733.99 | 0.08 |
| FX DEAL TRANSACTED ON 11 DEC 2013 HKD / USD EX.RATE 7.7543 WITH DEUTSCHE BANK AG | 220,528.39 | 11 Dec 13 | | | | 0.00 | 28,439.50 | 28,441.15 | 1.65 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / HKD EX.RATE 0.1289408 WITH DEUTSCHE BANK | -59,634.77 | 12 Feb 14 | | | | 0.00 | -7,689.35 | -7,688.81 | 0.54 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1290006 WITH DEUTSCHE BANK | -446,858.06 | 12 May 14 | | | | 0.00 | -57,644.97 | -57,646.83 | -1.86 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / HKD EX.RATE 0.1289557 WITH DEUTSCHE BANK | -745,785.88 | 13 Jan 14 | | | | 0.00 | -96,173.35 | -96,179.55 | -6.20 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.129004 WITH DEUTSCHE BANK | -143,746.93 | 13 May 14 | | | | 0.00 | -18,543.92 | -18,543.56 | 0.36 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / HKD EX.RATE 0.1289441 WITH DEUTSCHE BANK | -17,021.89 | 14 Feb 14 | | | | 0.00 | -2,194.87 | -2,194.91 | -0.04 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH DEUTSCHE BANK | -82,273.40 | 15 May 14 | | | | 0.00 | -10,613.46 | -10,613.39 | 0.07 |
| FX DEAL TRANSACTED ON 16 APR 2014 HKD / USD EX.RATE 7.7546 WITH DEUTSCHE BANK AG | 92,827.43 | 16 Apr 14 | | | | 0.00 | 11,970.63 | 11,971.79 | 1.16 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.7518 WITH DEUTSCHE BANK AG | 728,053.92 | 16 May 14 | | | | 0.00 | 93,920.63 | 93,916.99 | -3.64 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / HKD EX.RATE 0.1289341 WITH DEUTSCHE BANK | -118,703.04 | 17 Jan 14 | | | | 0.00 | -15,304.87 | -15,303.98 | 0.89 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / HKD EX.RATE 0.1289352 WITH DEUTSCHE BANK | -16,948.35 | 18 Feb 14 | | | | 0.00 | -2,185.24 | -2,185.26 | -0.02 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / HKD EX.RATE 0.1287523 WITH DEUTSCHE BANK | -565,319.45 | 18 Mar 14 | | | | 0.00 | -72,786.19 | -72,804.00 | -17.81 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / HKD EX.RATE 0.1290123 WITH DEUTSCHE BANK | -401,162.11 | 19 Sep 14 | | | | 0.00 | -51,754.84 | -51,753.84 | 1.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.1287963 WITH DEUTSCHE BANK | -173,504.95 | 20 Mar 14 | | | | 0.00 | -22,346.79 | -22,362.20 | -15.41 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / HKD EX.RATE 0.129009 WITH DEUTSCHE BANK | -138,004.90 | 23 Sep 14 | | | | 0.00 | -17,803.87 | -17,802.61 | 1.26 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288876 WITH DEUTSCHE BANK | -153,818.45 | 24 Mar 14 | | | | 0.00 | -19,825.29 | -19,830.27 | -4.98 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289142 WITH DEUTSCHE BANK | -210,043.49 | 25 Mar 14 | | | | 0.00 | -27,077.58 | -27,073.22 | 4.36 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / HKD EX.RATE 0.128974 WITH DEUTSCHE BANK | -145,772.39 | 25 Sep 14 | | | | 0.00 | -18,800.85 | -18,789.70 | 11.15 |
| FX DEAL TRANSACTED ON 26 AUG 2014 HKD / USD EX.RATE 7.7507 WITH DEUTSCHE BANK AG | 196,580.32 | 26 Aug 14 | | | | 0.00 | 25,362.91 | 25,365.04 | 2.13 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288826 WITH DEUTSCHE BANK | -166,190.47 | 26 Mar 14 | | | | 0.00 | -21,419.06 | -21,421.13 | -2.07 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / HKD EX.RATE 0.1288984 WITH DEUTSCHE BANK | -99,387.74 | 26 Sep 14 | | | | 0.00 | -12,810.92 | -12,799.95 | 10.97 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / HKD EX.RATE 0.128984 WITH DEUTSCHE BANK | -295,418.92 | 28 Apr 14 | | | | 0.00 | -38,104.31 | -38,103.08 | 1.23 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289757 WITH DEUTSCHE BANK | -633,115.78 | 29 Apr 14 | | | | 0.00 | -81,656.54 | -81,660.22 | -3.68 |
| FX DEAL TRANSACTED ON 29 JUL 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | 1,759,487.21 | 29 Jul 14 | | | | 0.00 | 227,030.61 | 227,029.14 | -1.47 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / HKD EX.RATE 0.1287614 WITH DEUTSCHE BANK | -297,644.33 | 30 Jan 14 | | | | 0.00 | -38,325.11 | -38,332.76 | -7.65 |
| FX DEAL TRANSACTED ON 30 MAY 2014 HKD / USD EX.RATE 7.7528 WITH DEUTSCHE BANK AG | 461,257.83 | 30 May 14 | | | | 0.00 | 59,495.64 | 59,496.03 | 0.39 |
| **Indian rupee - INR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 SEP 2014 INR / USD EX.RATE 60.8256 WITH DEUTSCHE BANK | 16,866,203.70 | 10 Sep 14 | | | | 0.00 | 277,287.91 | 277,153.95 | -133.96 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / INR EX.RATE 0.0164408 WITH DEUTSCHE BANK | -16,866,203.70 | 18 Jul 14 | | | | 0.00 | -277,294.16 | -277,153.95 | 140.21 |
| **Indonesian rupiah - IDR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 MAY 2014 IDR / USD EX.RATE 11531.0 WITH DEUTSCHE BANK | 3,446,701,146.00 | 2 May 14 | | | | 0.00 | 298,907.39 | 291,845.99 | -7,061.40 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / IDR EX.RATE 0.0000848 WITH DEUTSCHE BANK | -3,446,701,146.00 | 9 Jun 14 | | | | 0.00 | -292,341.06 | -291,845.99 | 495.07 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / JPY EX.RATE 0.0097267 WITH DEUTSCHE BANK | -6,843,202.00 | 2 May 14 | | | | 0.00 | -66,562.09 | -67,351.04 | -788.95 |
| FX DEAL TRANSACTED ON 03 FEB 2014 JPY / USD EX.RATE 101.2995 WITH DEUTSCHE BANK | 3,355,385.00 | 3 Feb 14 | | | | 0.00 | 33,123.41 | 33,155.98 | 32.57 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / JPY EX.RATE 0.0098571 WITH DEUTSCHE BANK | -24,097,780.00 | 4 Feb 14 | | | | 0.00 | -237,534.50 | -236,577.46 | 957.04 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / JPY EX.RATE 0.0097809 WITH DEUTSCHE BANK | -2,553,362.00 | 4 Mar 14 | | | | 0.00 | -24,974.27 | -24,769.48 | 204.79 |
| FX DEAL TRANSACTED ON 04 NOV 2014 JPY / USD EX.RATE 113.5615 WITH DEUTSCHE BANK | 49,392,735.00 | 4 Nov 14 | | | | 0.00 | 434,942.61 | 430,569.11 | -4,373.50 |
| FX DEAL TRANSACTED ON 05 JUN 2014 JPY / USD EX.RATE 102.51945 WITH DEUTSCHE BANK | 20,574,082.00 | 5 Jun 14 | | | | 0.00 | 200,684.67 | 200,615.10 | -69.57 |
| FX DEAL TRANSACTED ON 06 MAR 2014 JPY / USD EX.RATE 103.0197 WITH DEUTSCHE BANK | 46,696.00 | 6 Mar 14 | | | | 0.00 | 453.27 | 452.33 | -0.94 |
| FX DEAL TRANSACTED ON 07 AUG 2014 JPY / USD EX.RATE 102.31949 WITH DEUTSCHE BANK | 6,093,613.00 | 7 Aug 14 | | | | 0.00 | 59,554.76 | 59,674.02 | 119.26 |
| FX DEAL TRANSACTED ON 07 JUL 2014 JPY / USD EX.RATE 101.84956 WITH DEUTSCHE BANK | 6,609,131.00 | 7 Jul 14 | | | | 0.00 | 64,891.11 | 64,996.13 | 105.02 |
| FX DEAL TRANSACTED ON 07 JUL 2014 JPY / USD EX.RATE 101.85 WITH DEUTSCHE BANK AG | 3,610,239.00 | 7 Jul 14 | | | | 0.00 | 35,446.63 | 35,551.34 | 104.71 |
| FX DEAL TRANSACTED ON 07 OCT 2014 JPY / USD EX.RATE 108.28924 WITH DEUTSCHE BANK | 1,709,907.00 | 7 Oct 14 | | | | 0.00 | 15,790.18 | 15,845.68 | 55.50 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / JPY EX.RATE 0.0098251 WITH DEUTSCHE BANK | -9,706,711.00 | 9 Apr 14 | | | | 0.00 | -95,369.53 | -95,500.90 | -131.37 |
| FX DEAL TRANSACTED ON 09 JUL 2014 JPY / USD EX.RATE 101.69827 WITH DEUTSCHE BANK | 6,090,964.00 | 9 Jul 14 | | | | 0.00 | 59,892.50 | 60,125.01 | 232.51 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / JPY EX.RATE 0.0097838 WITH DEUTSCHE BANK | -1,493,517.00 | 10 Feb 14 | | | | 0.00 | -14,612.31 | -14,618.68 | -6.37 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / JPY EX.RATE 0.009609 WITH DEUTSCHE BANK | -34,177,825.00 | 10 Jan 14 | | | | 0.00 | -328,413.46 | -327,138.79 | 1,274.67 |
| FX DEAL TRANSACTED ON 10 JUN 2014 JPY / USD EX.RATE 102.24967 WITH DEUTSCHE BANK | 5,069,183.00 | 10 Jun 14 | | | | 0.00 | 49,576.52 | 49,788.18 | 211.66 |
| FX DEAL TRANSACTED ON 11 MAR 2014 JPY / USD EX.RATE 103.0295 WITH DEUTSCHE BANK | 756,084.00 | 11 Mar 14 | | | | 0.00 | 7,338.52 | 7,403.15 | 64.63 |
| FX DEAL TRANSACTED ON 11 SEP 2014 JPY / USD EX.RATE 106.94902 WITH DEUTSCHE BANK | 1,021,798.00 | 11 Sep 14 | | | | 0.00 | 9,554.07 | 9,533.03 | -21.04 |
| FX DEAL TRANSACTED ON 12 MAY 2014 JPY / USD EX.RATE 101.93153 WITH DEUTSCHE BANK | 2,600,000.00 | 12 May 14 | | | | 0.00 | 25,507.32 | 25,461.49 | -45.83 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / JPY EX.RATE 0.0098011 WITH DEUTSCHE BANK | -4,969,576.00 | 12 May 14 | | | | 0.00 | -48,707.26 | -48,814.66 | -107.40 |
| FX DEAL TRANSACTED ON 13 FEB 2014 JPY / USD EX.RATE 102.0 WITH DEUTSCHE BANK AG | 14,889,134.00 | 13 Feb 14 | | | | 0.00 | 145,971.90 | 146,107.98 | 136.08 |
| FX DEAL TRANSACTED ON 14 JAN 2014 JPY / USD EX.RATE 103.6692 WITH DEUTSCHE BANK | 14,803,562.00 | 14 Jan 14 | | | | 0.00 | 142,796.14 | 142,014.22 | -781.92 |
| FX DEAL TRANSACTED ON 14 OCT 2014 JPY / USD EX.RATE 106.9794 WITH DEUTSCHE BANK | 1,674,144.00 | 14 Oct 14 | | | | 0.00 | 15,649.22 | 15,779.67 | 130.45 |
| FX DEAL TRANSACTED ON 16 JAN 2014 JPY / USD EX.RATE 104.26 WITH DEUTSCHE BANK AG | 11,871,584.00 | 16 Jan 14 | | | | 0.00 | 113,865.18 | 114,111.44 | 246.26 |
| FX DEAL TRANSACTED ON 16 MAY 2014 JPY / USD EX.RATE 101.43931 WITH DEUTSCHE BANK | 15,199,152.00 | 16 May 14 | | | | 0.00 | 149,834.93 | 149,974.37 | 139.44 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / JPY EX.RATE 0.0093216 WITH DEUTSCHE BANK | -290,052.00 | 17 Sep 14 | | | | 0.00 | -2,703.75 | -2,661.39 | 42.36 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / JPY EX.RATE 0.0098524 WITH DEUTSCHE BANK | -1,710,442.00 | 18 Mar 14 | | | | 0.00 | -16,852.03 | -16,706.80 | 145.23 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / JPY EX.RATE 0.0085874 WITH DEUTSCHE BANK | -16,970,066.00 | 18 Nov 14 | | | | 0.00 | -145,728.76 | -143,637.62 | 2,091.14 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 NOV 2014 JPY / USD EX.RATE 117.698 WITH DEUTSCHE BANK | 6,439,055.00 | 19 Nov 14 | | | | 0.00 | 54,708.28 | 54,386.21 | -322.07 |
| FX DEAL TRANSACTED ON 20 AUG 2014 JPY / USD EX.RATE 103.30845 WITH DEUTSCHE BANK | 2,288,722.00 | 20 Aug 14 | | | | 0.00 | 22,154.26 | 21,986.86 | -167.40 |
| FX DEAL TRANSACTED ON 20 MAY 2014 JPY / USD EX.RATE 101.24957 WITH DEUTSCHE BANK | 3,598,368.00 | 20 May 14 | | | | 0.00 | 35,539.59 | 35,394.36 | -145.23 |
| FX DEAL TRANSACTED ON 22 JUL 2014 JPY / USD EX.RATE 101.43957 WITH DEUTSCHE BANK | 3,792,650.00 | 22 Jul 14 | | | | 0.00 | 37,388.27 | 37,261.38 | -126.89 |
| FX DEAL TRANSACTED ON 23 JAN 2014 JPY / USD EX.RATE 103.5294 WITH DEUTSCHE BANK | 3,574,495.00 | 23 Jan 14 | | | | 0.00 | 34,526.38 | 34,895.25 | 368.87 |
| FX DEAL TRANSACTED ON 24 DEC 2013 JPY / USD EX.RATE 104.31 WITH DEUTSCHE BANK AG | 1,502,797.00 | 24 Dec 13 | | | | 0.00 | 14,407.03 | 14,410.48 | 3.45 |
| FX DEAL TRANSACTED ON 24 JAN 2014 JPY / USD EX.RATE 102.3693 WITH DEUTSCHE BANK | 21,331,548.00 | 24 Jan 14 | | | | 0.00 | 208,378.37 | 207,525.52 | -852.85 |
| FX DEAL TRANSACTED ON 24 OCT 2014 JPY / USD EX.RATE 108.06954 WITH DEUTSCHE BANK | 1,015,556.00 | 24 Oct 14 | | | | 0.00 | 9,397.25 | 9,401.99 | 4.74 |
| FX DEAL TRANSACTED ON 25 SEP 2014 JPY / USD EX.RATE 108.9293 WITH DEUTSCHE BANK | 2,832,826.00 | 25 Sep 14 | | | | 0.00 | 26,006.10 | 25,906.05 | -100.05 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / JPY EX.RATE 0.0096256 WITH DEUTSCHE BANK | -398,569.00 | 26 Aug 14 | | | | 0.00 | -3,836.47 | -3,841.44 | -4.97 |
| FX DEAL TRANSACTED ON 27 JUN 2014 JPY / USD EX.RATE 101.39924 WITH DEUTSCHE BANK | 11,410,552.00 | 27 Jun 14 | | | | 0.00 | 112,530.94 | 112,391.55 | -139.39 |
| FX DEAL TRANSACTED ON 28 JAN 2014 JPY / USD EX.RATE 102.8495 WITH DEUTSCHE BANK | 3,981,054.00 | 28 Jan 14 | | | | 0.00 | 38,707.57 | 38,758.25 | 50.68 |
| FX DEAL TRANSACTED ON 28 JUL 2014 JPY / USD EX.RATE 101.76971 WITH DEUTSCHE BANK | 5,031,032.00 | 28 Jul 14 | | | | 0.00 | 49,435.46 | 48,937.62 | -497.84 |
| FX DEAL TRANSACTED ON 29 JAN 2014 JPY / USD EX.RATE 102.2288 WITH DEUTSCHE BANK | 771,690.00 | 29 Jan 14 | | | | 0.00 | 7,548.66 | 7,566.70 | 18.04 |
| FX DEAL TRANSACTED ON 29 JUL 2014 JPY / USD EX.RATE 102.08909 WITH DEUTSCHE BANK | 1,031,346.00 | 29 Jul 14 | | | | 0.00 | 10,102.41 | 10,029.13 | -73.28 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / JPY EX.RATE 0.0098242 WITH DEUTSCHE BANK | -1,639,082.00 | 30 May 14 | | | | 0.00 | -16,102.69 | -16,001.97 | 100.72 |
| FX DEAL TRANSACTED ON 30 SEP 2014 JPY / USD EX.RATE 109.64901 WITH DEUTSCHE BANK | 2,011,190.00 | 30 Sep 14 | | | | 0.00 | 18,342.07 | 18,537.17 | 195.10 |
| FX DEAL TRANSACTED ON 31 JAN 2014 JPY / USD EX.RATE 102.2596 WITH DEUTSCHE BANK | 499,479.00 | 31 Jan 14 | | | | 0.00 | 4,884.42 | 4,926.07 | 41.65 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 AUG 2014 MXN / USD EX.RATE 13.2011 WITH DEUTSCHE BANK | 235,319.70 | 4 Aug 14 | | | | 0.00 | 17,825.76 | 17,735.68 | -90.08 |
| FX DEAL TRANSACTED ON 07 AUG 2014 MXN / USD EX.RATE 13.2228 WITH DEUTSCHE BANK | 687,174.49 | 7 Aug 14 | | | | 0.00 | 51,968.91 | 51,911.59 | -57.32 |
| FX DEAL TRANSACTED ON 08 SEP 2014 MXN / USD EX.RATE 13.071 WITH DEUTSCHE BANK AG | 138,245.96 | 8 Sep 14 | | | | 0.00 | 10,576.54 | 10,473.77 | -102.77 |
| FX DEAL TRANSACTED ON 11 AUG 2014 MXN / USD EX.RATE 13.2036 WITH DEUTSCHE BANK | 452,702.25 | 11 Aug 14 | | | | 0.00 | 34,286.27 | 34,414.25 | 127.98 |
| FX DEAL TRANSACTED ON 11 SEP 2014 MXN / USD EX.RATE 13.217 WITH DEUTSCHE BANK AG | 423,168.75 | 11 Sep 14 | | | | 0.00 | 32,017.00 | 31,889.73 | -127.27 |
| FX DEAL TRANSACTED ON 13 JAN 2014 MXN / USD EX.RATE 12.9671 WITH DEUTSCHE BANK | 228,684.46 | 13 Jan 14 | | | | 0.00 | 17,635.74 | 17,499.58 | -136.16 |
| FX DEAL TRANSACTED ON 15 SEP 2014 MXN / USD EX.RATE 13.2051 WITH DEUTSCHE BANK | 87,668.58 | 15 Sep 14 | | | | 0.00 | 6,638.99 | 6,651.86 | 12.87 |
| FX DEAL TRANSACTED ON 19 SEP 2014 MXN / USD EX.RATE 13.2035 WITH DEUTSCHE BANK | 87,822.70 | 19 Sep 14 | | | | 0.00 | 6,651.47 | 6,618.39 | -33.08 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / MXN EX.RATE 0.0752899 WITH DEUTSCHE BANK | -474,653.79 | 20 Mar 14 | | | | 0.00 | -35,736.62 | -35,900.83 | -164.21 |
| FX DEAL TRANSACTED ON 23 SEP 2014 MXN / USD EX.RATE 13.245 WITH DEUTSCHE BANK AG | 48,994.64 | 23 Sep 14 | | | | 0.00 | 3,699.10 | 3,684.50 | -14.60 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / MXN EX.RATE 0.075714 WITH DEUTSCHE BANK | -464,699.94 | 24 Mar 14 | | | | 0.00 | -35,184.28 | -35,361.93 | -177.65 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 NOV 2014 MXN / USD EX.RATE 13.65 WITH DEUTSCHE BANK AG | 48,072,894.43 | 25 Nov 14 | | | | 0.00 | 3,521,823.77 | 3,525,762.81 | 3,939.04 |
| FX DEAL TRANSACTED ON 25 NOV 2014 USD / MXN EX.RATE 0.0724365 WITH DEUTSCHE BANK | -48,072,894.43 | 25 Nov 14 | | | | 0.00 | -3,482,230.93 | -3,421,140.85 | 61,090.08 |
| FX DEAL TRANSACTED ON 26 AUG 2014 MXN / USD EX.RATE 13.1011 WITH DEUTSCHE BANK | 115,059.95 | 26 Aug 14 | | | | 0.00 | 8,782.46 | 8,794.28 | 11.82 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / NOK EX.RATE 0.1652611 WITH DEUTSCHE BANK | -49,184.76 | 3 Mar 14 | | | | 0.00 | -8,128.33 | -8,212.04 | -83.71 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / NOK EX.RATE 0.1622874 WITH DEUTSCHE BANK | -174,442.30 | 4 Dec 13 | | | | 0.00 | -28,309.79 | -28,297.19 | 12.60 |
| FX DEAL TRANSACTED ON 05 AUG 2014 NOK / USD EX.RATE 6.282207 WITH DEUTSCHE BANK | 66,811.48 | 5 Aug 14 | | | | 0.00 | 10,635.03 | 10,681.63 | 46.60 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / NOK EX.RATE 0.161623 WITH DEUTSCHE BANK | -31,767.37 | 7 Feb 14 | | | | 0.00 | -5,134.34 | -5,197.16 | -62.82 |
| FX DEAL TRANSACTED ON 14 APR 2014 NOK / USD EX.RATE 5.965886 WITH DEUTSCHE BANK | 13,149.78 | 14 Apr 14 | | | | 0.00 | 2,204.16 | 2,192.84 | -11.32 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / NOK EX.RATE 0.1643862 WITH DEUTSCHE BANK | -625,610.44 | 14 Feb 14 | | | | 0.00 | -102,841.72 | -103,434.89 | -593.17 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / NOK EX.RATE 0.1624449 WITH DEUTSCHE BANK | -23,226.18 | 16 Dec 13 | | | | 0.00 | -3,772.97 | -3,799.26 | -26.29 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / NOK EX.RATE 0.1622763 WITH DEUTSCHE BANK | -49,005.61 | 20 Dec 13 | | | | 0.00 | -7,952.45 | -8,003.20 | -50.75 |
| **Polish zloty - PLN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / PLN EX.RATE 0.319264 WITH DEUTSCHE BANK | -72,981.43 | 5 Aug 14 | | | | 0.00 | -23,300.34 | -23,185.27 | 115.07 |
| FX DEAL TRANSACTED ON 06 FEB 2014 PLN / USD EX.RATE 3.075087 WITH DEUTSCHE BANK | 292,720.02 | 6 Feb 14 | | | | 0.00 | 95,190.81 | 95,610.15 | 419.34 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / PLN EX.RATE 0.3270754 WITH DEUTSCHE BANK | -161,321.04 | 14 May 14 | | | | 0.00 | -52,764.14 | -52,815.95 | -51.81 |
| FX DEAL TRANSACTED ON 28 JAN 2014 PLN / USD EX.RATE 3.07549 WITH DEUTSCHE BANK | 132,266.57 | 28 Jan 14 | | | | 0.00 | 43,006.67 | 42,416.24 | -590.43 |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / SGD EX.RATE 0.8025624 WITH DEUTSCHE BANK | -7,574.51 | 4 Aug 14 | | | | 0.00 | -6,079.02 | -6,063.73 | 15.29 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / SGD EX.RATE 0.7930214 WITH DEUTSCHE BANK | -3,792.49 | 18 Feb 14 | | | | 0.00 | -3,007.53 | -3,008.84 | -1.31 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / SGD EX.RATE 0.79346 WITH DEUTSCHE BANK | -7,581.76 | 18 Feb 14 | | | | 0.00 | -6,015.82 | -5,994.67 | 21.15 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / SGD EX.RATE 0.7877675 WITH DEUTSCHE BANK | -56,373.88 | 25 Mar 14 | | | | 0.00 | -44,409.51 | -44,580.19 | -170.68 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / SGD EX.RATE 0.7888781 WITH DEUTSCHE BANK | -15,268.00 | 26 Mar 14 | | | | 0.00 | -12,044.59 | -12,122.27 | -77.68 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / SGD EX.RATE 0.8048335 WITH DEUTSCHE BANK | -3,799.15 | 29 Jul 14 | | | | 0.00 | -3,057.68 | -3,044.56 | 13.12 |
| **South African rand - ZAR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 NOV 2014 ZAR / USD EX.RATE 11.089052 WITH DEUTSCHE BANK | 46,867.31 | 3 Nov 14 | | | | 0.00 | 4,226.45 | 4,165.61 | -60.84 |
| FX DEAL TRANSACTED ON 07 NOV 2014 ZAR / USD EX.RATE 11.268 WITH DEUTSCHE BANK AG | 35,816.54 | 7 Nov 14 | | | | 0.00 | 3,178.61 | 3,202.65 | 24.04 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / ZAR EX.RATE 0.0946019 WITH DEUTSCHE BANK | -286,830.18 | 16 Apr 14 | | | | 0.00 | -27,134.68 | -26,976.11 | 158.57 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / ZAR EX.RATE 0.0931296 WITH DEUTSCHE BANK | -347,143.75 | 17 Mar 14 | | | | 0.00 | -32,329.34 | -31,962.41 | 366.93 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / ZAR EX.RATE 0.0964859 WITH DEUTSCHE BANK | -225,135.93 | 20 Dec 13 | | | | 0.00 | -21,722.45 | -21,531.75 | 190.70 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 NOV 2014 ZAR / USD EX.RATE 10.965525 WITH DEUTSCHE BANK | 145,723.96 | 25 Nov 14 | | | | 0.00 | 13,289.28 | 13,191.87 | -97.41 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / ZAR EX.RATE 0.0960266 WITH DEUTSCHE BANK | -144,024.00 | 29 May 14 | | | | 0.00 | -13,830.14 | -13,367.12 | 463.02 |
| FX DEAL TRANSACTED ON 30 OCT 2014 ZAR / USD EX.RATE 10.865111 WITH DEUTSCHE BANK | 325,599.76 | 30 Oct 14 | | | | 0.00 | 29,967.46 | 29,180.44 | -787.02 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / SEK EX.RATE 0.1410134 WITH DEUTSCHE BANK | -121,345.45 | 5 Sep 14 | | | | 0.00 | -17,111.34 | -17,052.84 | 58.50 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / SEK EX.RATE 0.147253 WITH DEUTSCHE BANK | -161,426.50 | 10 Jul 14 | | | | 0.00 | -23,770.53 | -23,766.63 | 3.90 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SEK / USD EX.RATE 7.106159 WITH DEUTSCHE BANK | 101,823.88 | 10 Sep 14 | | | | 0.00 | 14,328.96 | 14,271.74 | -57.22 |
| FX DEAL TRANSACTED ON 17 SEP 2014 SEK / USD EX.RATE 7.118068 WITH DEUTSCHE BANK | 250,641.40 | 17 Sep 14 | | | | 0.00 | 35,212.00 | 35,031.71 | -180.29 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / SEK EX.RATE 0.1492444 WITH DEUTSCHE BANK | -95,714.87 | 19 Jun 14 | | | | 0.00 | -14,284.91 | -14,215.78 | 69.13 |
| FX DEAL TRANSACTED ON 21 OCT 2014 SEK / USD EX.RATE 7.226 WITH DEUTSCHE BANK AG | 199,614.23 | 21 Oct 14 | | | | 0.00 | 27,624.44 | 27,484.28 | -140.16 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / SEK EX.RATE 0.1504294 WITH DEUTSCHE BANK | -110,387.92 | 23 May 14 | | | | 0.00 | -16,605.59 | -16,639.35 | -33.76 |
| FX DEAL TRANSACTED ON 23 OCT 2014 SEK / USD EX.RATE 7.2596 WITH DEUTSCHE BANK AG | 25,010.49 | 23 Oct 14 | | | | 0.00 | 3,445.16 | 3,449.22 | 4.06 |
| FX DEAL TRANSACTED ON 30 OCT 2014 SEK / USD EX.RATE 7.3383 WITH DEUTSCHE BANK AG | 295,139.16 | 30 Oct 14 | | | | 0.00 | 40,219.01 | 39,882.32 | -336.69 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 JUN 2014 CHF / USD EX.RATE 0.896093 WITH DEUTSCHE BANK | 193,553.86 | 3 Jun 14 | | | | 0.00 | 215,997.51 | 216,237.14 | 239.63 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / CHF EX.RATE 1.0730823 WITH DEUTSCHE BANK | -52,882.68 | 4 Sep 14 | | | | 0.00 | -56,747.47 | -56,768.48 | -21.01 |
| FX DEAL TRANSACTED ON 05 MAY 2014 CHF / USD EX.RATE 0.8773 WITH DEUTSCHE BANK AG | 22,344.88 | 5 May 14 | | | | 0.00 | 25,470.06 | 25,522.42 | 52.36 |
| FX DEAL TRANSACTED ON 06 MAY 2014 CHF / USD EX.RATE 0.873493 WITH DEUTSCHE BANK | 77,324.86 | 6 May 14 | | | | 0.00 | 88,523.73 | 88,059.29 | -464.44 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / CHF EX.RATE 1.112477 WITH DEUTSCHE BANK | -136,143.87 | 7 Feb 14 | | | | 0.00 | -151,456.92 | -152,184.07 | -727.15 |
| FX DEAL TRANSACTED ON 10 DEC 2013 CHF / USD EX.RATE 0.886895 WITH DEUTSCHE BANK | 1,983.47 | 10 Dec 13 | | | | 0.00 | 2,236.42 | 2,229.87 | -6.55 |
| FX DEAL TRANSACTED ON 16 DEC 2013 CHF / USD EX.RATE 0.888292 WITH DEUTSCHE BANK | 481.44 | 16 Dec 13 | | | | 0.00 | 541.98 | 542.77 | 0.79 |
| FX DEAL TRANSACTED ON 21 OCT 2014 USD / CHF EX.RATE 1.0548523 WITH DEUTSCHE BANK | -4,908.13 | 21 Oct 14 | | | | 0.00 | -5,177.35 | -5,153.43 | 23.92 |
| FX DEAL TRANSACTED ON 27 MAY 2014 CHF / USD EX.RATE 0.8961 WITH DEUTSCHE BANK AG | 11,767.55 | 27 May 14 | | | | 0.00 | 13,131.96 | 13,128.30 | -3.66 |
| FX DEAL TRANSACTED ON 28 MAY 2014 CHF / USD EX.RATE 0.898091 WITH DEUTSCHE BANK | 14,234.27 | 28 May 14 | | | | 0.00 | 15,849.47 | 15,859.91 | 10.44 |
| FX DEAL TRANSACTED ON 30 MAY 2014 CHF / USD EX.RATE 0.89439 WITH DEUTSCHE BANK | 61,981.84 | 30 May 14 | | | | 0.00 | 69,300.69 | 69,110.60 | -190.09 |
| FX DEAL TRANSACTED ON 30 OCT 2014 CHF / USD EX.RATE 0.9557 WITH DEUTSCHE BANK AG | 62,115.93 | 30 Oct 14 | | | | 0.00 | 64,995.22 | 64,539.38 | -455.84 |
| FX DEAL TRANSACTED ON 31 OCT 2014 CHF / USD EX.RATE 0.9619 WITH DEUTSCHE BANK AG | 56,278.86 | 31 Oct 14 | | | | 0.00 | 58,508.02 | 58,268.74 | -239.28 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7247427 WITH DEUTSCHE BANK | -43,668.64 | 1 Apr 14 | | | | 0.00 | -43,668.64 | -43,668.64 | 0.00 |
| FX DEAL TRANSACTED ON 01 APR 2014 EUR / USD EX.RATE 0.7247453 WITH DEUTSCHE BANK | -250,616.37 | 1 Apr 14 | | | | 0.00 | -250,616.37 | -250,616.37 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / GBP EX.RATE 1.663786 WITH DEUTSCHE BANK | 17,536.55 | 1 Apr 14 | | | | 0.00 | 17,536.55 | 17,536.55 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / DKK EX.RATE 0.1832116 WITH DEUTSCHE BANK | 42,017.21 | 2 Jan 14 | | | | 0.00 | 42,017.21 | 42,017.21 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 IDR / USD EX.RATE 11531.0 WITH DEUTSCHE BANK | -298,907.39 | 2 May 14 | | | | 0.00 | -298,907.39 | -298,907.39 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / HKD EX.RATE 0.1289823 WITH DEUTSCHE BANK | 18,732.82 | 2 May 14 | | | | 0.00 | 18,732.82 | 18,732.82 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / JPY EX.RATE 0.0097267 WITH DEUTSCHE BANK | 66,562.09 | 2 May 14 | | | | 0.00 | 66,562.09 | 66,562.09 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.648487 WITH DEUTSCHE BANK | 14,290.87 | 2 Sep 14 | | | | 0.00 | 14,290.87 | 14,290.87 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / GBP EX.RATE 1.651 WITH DEUTSCHE BANK AG | 17,377.80 | 2 Sep 14 | | | | 0.00 | 17,377.80 | 17,377.80 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 JPY / USD EX.RATE 101.2995 WITH DEUTSCHE BANK | -33,123.41 | 3 Feb 14 | | | | 0.00 | -33,123.41 | -33,123.41 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 CHF / USD EX.RATE 0.896093 WITH DEUTSCHE BANK | -215,997.51 | 3 Jun 14 | | | | 0.00 | -215,997.51 | -215,997.51 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / NOK EX.RATE 0.1652611 WITH DEUTSCHE BANK | 8,128.33 | 3 Mar 14 | | | | 0.00 | 8,128.33 | 8,128.33 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 GBP / USD EX.RATE 0.6254691 WITH DEUTSCHE BANK | -50,054.91 | 3 Nov 14 | | | | 0.00 | -50,054.91 | -50,054.91 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 ZAR / USD EX.RATE 11.089052 WITH DEUTSCHE BANK | -4,226.45 | 3 Nov 14 | | | | 0.00 | -4,226.45 | -4,226.45 | 0.00 |
| FX DEAL TRANSACTED ON 03 SEP 2014 USD / GBP EX.RATE 1.64506 WITH DEUTSCHE BANK | 64,519.73 | 3 Sep 14 | | | | 0.00 | 64,519.73 | 64,519.73 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | -17,550.15 | 4 Aug 14 | | | | 0.00 | -17,550.15 | -17,550.15 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 MXN / USD EX.RATE 13.2011 WITH DEUTSCHE BANK | -17,825.76 | 4 Aug 14 | | | | 0.00 | -17,825.76 | -17,825.76 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / SGD EX.RATE 0.8025624 WITH DEUTSCHE BANK | 6,079.02 | 4 Aug 14 | | | | 0.00 | 6,079.02 | 6,079.02 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / GBP EX.RATE 1.637762 WITH DEUTSCHE BANK | 29,043.81 | 4 Dec 13 | | | | 0.00 | 29,043.81 | 29,043.81 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / NOK EX.RATE 0.1622874 WITH DEUTSCHE BANK | 28,309.79 | 4 Dec 13 | | | | 0.00 | 28,309.79 | 28,309.79 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / JPY EX.RATE 0.0098571 WITH DEUTSCHE BANK | 237,534.50 | 4 Feb 14 | | | | 0.00 | 237,534.50 | 237,534.50 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 CAD / USD EX.RATE 1.107626 WITH DEUTSCHE BANK | -43,551.83 | 4 Mar 14 | | | | 0.00 | -43,551.83 | -43,551.83 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 DKK / USD EX.RATE 5.433165 WITH DEUTSCHE BANK | -61,158.12 | 4 Mar 14 | | | | 0.00 | -61,158.12 | -61,158.12 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / JPY EX.RATE 0.0097809 WITH DEUTSCHE BANK | 24,974.27 | 4 Mar 14 | | | | 0.00 | 24,974.27 | 24,974.27 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 JPY / USD EX.RATE 113.5615 WITH DEUTSCHE BANK | -434,942.61 | 4 Nov 14 | | | | 0.00 | -434,942.61 | -434,942.61 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / CHF EX.RATE 1.0730823 WITH DEUTSCHE BANK | 56,747.47 | 4 Sep 14 | | | | 0.00 | 56,747.47 | 56,747.47 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / GBP EX.RATE 1.635386 WITH DEUTSCHE BANK | 227,314.57 | 4 Sep 14 | | | | 0.00 | 227,314.57 | 227,314.57 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 EUR / USD EX.RATE 0.7481625 WITH DEUTSCHE BANK | -15,935.98 | 5 Aug 14 | | | | 0.00 | -15,935.98 | -15,935.98 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 NOK / USD EX.RATE 6.282207 WITH DEUTSCHE BANK | -10,635.03 | 5 Aug 14 | | | | 0.00 | -10,635.03 | -10,635.03 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / DKK EX.RATE 0.179286 WITH DEUTSCHE BANK | 4,030.73 | 5 Aug 14 | | | | 0.00 | 4,030.73 | 4,030.73 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / EUR EX.RATE 1.3366 WITH DEUTSCHE BANK AG | 2,494.16 | 5 Aug 14 | | | | 0.00 | 2,494.16 | 2,494.16 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / PLN EX.RATE 0.319264 WITH DEUTSCHE BANK | 23,300.34 | 5 Aug 14 | | | | 0.00 | 23,300.34 | 23,300.34 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 JUN 2014 HKD / USD EX.RATE 7.7525 WITH DEUTSCHE BANK AG | -20,016.66 | 5 Jun 14 | | | | 0.00 | -20,016.66 | -20,016.66 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 JPY / USD EX.RATE 102.51945 WITH DEUTSCHE BANK | -200,684.67 | 5 Jun 14 | | | | 0.00 | -200,684.67 | -200,684.67 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / AUD EX.RATE 0.931333 WITH DEUTSCHE BANK | 2,874.43 | 5 Jun 14 | | | | 0.00 | 2,874.43 | 2,874.43 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2014 CHF / USD EX.RATE 0.8773 WITH DEUTSCHE BANK AG | -25,470.06 | 5 May 14 | | | | 0.00 | -25,470.06 | -25,470.06 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 GBP / USD EX.RATE 0.6128255 WITH DEUTSCHE BANK | -20,812.78 | 5 Sep 14 | | | | 0.00 | -20,812.78 | -20,812.78 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / SEK EX.RATE 0.1410134 WITH DEUTSCHE BANK | 17,111.34 | 5 Sep 14 | | | | 0.00 | 17,111.34 | 17,111.34 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 PLN / USD EX.RATE 3.075087 WITH DEUTSCHE BANK | -95,190.81 | 6 Feb 14 | | | | 0.00 | -95,190.81 | -95,190.81 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 JPY / USD EX.RATE 103.0197 WITH DEUTSCHE BANK | -453.27 | 6 Mar 14 | | | | 0.00 | -453.27 | -453.27 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / HKD EX.RATE 0.128851 WITH DEUTSCHE BANK | 5,817.68 | 6 Mar 14 | | | | 0.00 | 5,817.68 | 5,817.68 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 CHF / USD EX.RATE 0.873493 WITH DEUTSCHE BANK | -88,523.73 | 6 May 14 | | | | 0.00 | -88,523.73 | -88,523.73 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 GBP / USD EX.RATE 0.5887936 WITH DEUTSCHE BANK | -34,425.17 | 6 May 14 | | | | 0.00 | -34,425.17 | -34,425.17 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / EUR EX.RATE 1.392893 WITH DEUTSCHE BANK | 112,434.84 | 6 May 14 | | | | 0.00 | 112,434.84 | 112,434.84 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAY 2014 USD / EUR EX.RATE 1.3929 WITH DEUTSCHE BANK AG | 15,497.25 | 6 May 14 | | | | 0.00 | 15,497.25 | 15,497.25 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 CAD / USD EX.RATE 1.090975 WITH DEUTSCHE BANK | -24,709.86 | 7 Aug 14 | | | | 0.00 | -24,709.86 | -24,709.86 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 HKD / USD EX.RATE 7.7506 WITH DEUTSCHE BANK AG | -41,829.32 | 7 Aug 14 | | | | 0.00 | -41,829.32 | -41,829.32 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 AUG 2014 JPY / USD EX.RATE 102.31949 WITH DEUTSCHE BANK | -59,554.76 | 7 Aug 14 | | | | 0.00 | -59,554.76 | -59,554.76 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 MXN / USD EX.RATE 13.2228 WITH DEUTSCHE BANK | -51,968.91 | 7 Aug 14 | | | | 0.00 | -51,968.91 | -51,968.91 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / CHF EX.RATE 1.112477 WITH DEUTSCHE BANK | 151,456.92 | 7 Feb 14 | | | | 0.00 | 151,456.92 | 151,456.92 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / NOK EX.RATE 0.161623 WITH DEUTSCHE BANK | 5,134.34 | 7 Feb 14 | | | | 0.00 | 5,134.34 | 5,134.34 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 EUR / USD EX.RATE 0.7343761 WITH DEUTSCHE BANK | -28,405.05 | 7 Jan 14 | | | | 0.00 | -28,405.05 | -28,405.05 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / HKD EX.RATE 0.1289607 WITH DEUTSCHE BANK | 2,661.23 | 7 Jan 14 | | | | 0.00 | 2,661.23 | 2,661.23 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2014 HKD / USD EX.RATE 7.749782 WITH DEUTSCHE BANK | -11,937.89 | 7 Jul 14 | | | | 0.00 | -11,937.89 | -11,937.89 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | -16,304.00 | 7 Jul 14 | | | | 0.00 | -16,304.00 | -16,304.00 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2014 JPY / USD EX.RATE 101.84956 WITH DEUTSCHE BANK | -64,891.11 | 7 Jul 14 | | | | 0.00 | -64,891.11 | -64,891.11 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2014 JPY / USD EX.RATE 101.85 WITH DEUTSCHE BANK AG | -35,446.63 | 7 Jul 14 | | | | 0.00 | -35,446.63 | -35,446.63 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / GBP EX.RATE 1.5851 WITH DEUTSCHE BANK AG | 52,106.45 | 7 Nov 14 | | | | 0.00 | 52,106.45 | 52,106.45 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 ZAR / USD EX.RATE 11.268 WITH DEUTSCHE BANK AG | -3,178.61 | 7 Nov 14 | | | | 0.00 | -3,178.61 | -3,178.61 | 0.00 |
| FX DEAL TRANSACTED ON 07 OCT 2014 JPY / USD EX.RATE 108.28924 WITH DEUTSCHE BANK | -15,790.18 | 7 Oct 14 | | | | 0.00 | -15,790.18 | -15,790.18 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / GBP EX.RATE 1.693688 WITH DEUTSCHE BANK | 5,716.96 | 8 May 14 | | | | 0.00 | 5,716.96 | 5,716.96 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 MXN / USD EX.RATE 13.071 WITH DEUTSCHE BANK AG | -10,576.54 | 8 Sep 14 | | | | 0.00 | -10,576.54 | -10,576.54 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 APR 2014 CAD / USD EX.RATE 1.089726 WITH DEUTSCHE BANK | -21,897.04 | 9 Apr 14 | | | | 0.00 | -21,897.04 | -21,897.04 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / JPY EX.RATE 0.0098251 WITH DEUTSCHE BANK | 95,369.53 | 9 Apr 14 | | | | 0.00 | 95,369.53 | 95,369.53 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 HKD / USD EX.RATE 7.7534 WITH DEUTSCHE BANK AG | -11,288.54 | 9 Dec 13 | | | | 0.00 | -11,288.54 | -11,288.54 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 HKD / USD EX.RATE 7.7501 WITH DEUTSCHE BANK AG | -11,733.91 | 9 Jul 14 | | | | 0.00 | -11,733.91 | -11,733.91 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 JPY / USD EX.RATE 101.69827 WITH DEUTSCHE BANK | -59,892.50 | 9 Jul 14 | | | | 0.00 | -59,892.50 | -59,892.50 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / IDR EX.RATE 0.0000848 WITH DEUTSCHE BANK | 292,341.06 | 9 Jun 14 | | | | 0.00 | 292,341.06 | 292,341.06 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / DKK EX.RATE 0.1735304 WITH DEUTSCHE BANK | 26,497.08 | 9 Sep 14 | | | | 0.00 | 26,497.08 | 26,497.08 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 CHF / USD EX.RATE 0.886895 WITH DEUTSCHE BANK | -2,236.42 | 10 Dec 13 | | | | 0.00 | -2,236.42 | -2,236.42 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / EUR EX.RATE 1.377102 WITH DEUTSCHE BANK | 85,300.99 | 10 Dec 13 | | | | 0.00 | 85,300.99 | 85,300.99 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 DKK / USD EX.RATE 5.469964 WITH DEUTSCHE BANK | -56,270.22 | 10 Feb 14 | | | | 0.00 | -56,270.22 | -56,270.22 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 EUR / USD EX.RATE 0.7330309 WITH DEUTSCHE BANK | -239,107.06 | 10 Feb 14 | | | | 0.00 | -239,107.06 | -239,107.06 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / JPY EX.RATE 0.0097838 WITH DEUTSCHE BANK | 14,612.31 | 10 Feb 14 | | | | 0.00 | 14,612.31 | 14,612.31 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / JPY EX.RATE 0.009609 WITH DEUTSCHE BANK | 328,413.46 | 10 Jan 14 | | | | 0.00 | 328,413.46 | 328,413.46 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / SEK EX.RATE 0.147253 WITH DEUTSCHE BANK | 23,770.53 | 10 Jul 14 | | | | 0.00 | 23,770.53 | 23,770.53 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 JPY / USD EX.RATE 102.24967 WITH DEUTSCHE BANK | -49,576.52 | 10 Jun 14 | | | | 0.00 | -49,576.52 | -49,576.52 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 SEP 2014 INR / USD EX.RATE 60.8256 WITH DEUTSCHE BANK | -277,287.91 | 10 Sep 14 | | | | 0.00 | -277,287.91 | -277,287.91 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 SEK / USD EX.RATE 7.106159 WITH DEUTSCHE BANK | -14,328.96 | 10 Sep 14 | | | | 0.00 | -14,328.96 | -14,328.96 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 MXN / USD EX.RATE 13.2036 WITH DEUTSCHE BANK | -34,286.27 | 11 Aug 14 | | | | 0.00 | -34,286.27 | -34,286.27 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / EUR EX.RATE 1.3385 WITH DEUTSCHE BANK AG | 10,316.70 | 11 Aug 14 | | | | 0.00 | 10,316.70 | 10,316.70 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / EUR EX.RATE 1.338505 WITH DEUTSCHE BANK | 73,579.25 | 11 Aug 14 | | | | 0.00 | 73,579.25 | 73,579.25 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 HKD / USD EX.RATE 7.7543 WITH DEUTSCHE BANK AG | -28,439.50 | 11 Dec 13 | | | | 0.00 | -28,439.50 | -28,439.50 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / GBP EX.RATE 1.638863 WITH DEUTSCHE BANK | 82,110.61 | 11 Dec 13 | | | | 0.00 | 82,110.61 | 82,110.61 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / GBP EX.RATE 1.644487 WITH DEUTSCHE BANK | 161,210.64 | 11 Feb 14 | | | | 0.00 | 161,210.64 | 161,210.64 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 CAD / USD EX.RATE 1.087329 WITH DEUTSCHE BANK | -16,812.88 | 11 Jun 14 | | | | 0.00 | -16,812.88 | -16,812.88 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 JPY / USD EX.RATE 103.0295 WITH DEUTSCHE BANK | -7,338.52 | 11 Mar 14 | | | | 0.00 | -7,338.52 | -7,338.52 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.663086 WITH DEUTSCHE BANK | 45,815.97 | 11 Mar 14 | | | | 0.00 | 45,815.97 | 45,815.97 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 JPY / USD EX.RATE 106.94902 WITH DEUTSCHE BANK | -9,554.07 | 11 Sep 14 | | | | 0.00 | -9,554.07 | -9,554.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 MXN / USD EX.RATE 13.217 WITH DEUTSCHE BANK AG | -32,017.00 | 11 Sep 14 | | | | 0.00 | -32,017.00 | -32,017.00 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.3743 WITH DEUTSCHE BANK AG | 83,011.90 | 12 Dec 13 | | | | 0.00 | 83,011.90 | 83,011.90 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / HKD EX.RATE 0.1289408 WITH DEUTSCHE BANK | 7,689.35 | 12 Feb 14 | | | | 0.00 | 7,689.35 | 7,689.35 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / EUR EX.RATE 1.390196 WITH DEUTSCHE BANK | 43,239.99 | 12 Mar 14 | | | | 0.00 | 43,239.99 | 43,239.99 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 JPY / USD EX.RATE 101.93153 WITH DEUTSCHE BANK | -25,507.32 | 12 May 14 | | | | 0.00 | -25,507.32 | -25,507.32 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / HKD EX.RATE 0.1290006 WITH DEUTSCHE BANK | 57,644.97 | 12 May 14 | | | | 0.00 | 57,644.97 | 57,644.97 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / JPY EX.RATE 0.0098011 WITH DEUTSCHE BANK | 48,707.26 | 12 May 14 | | | | 0.00 | 48,707.26 | 48,707.26 | 0.00 |
| FX DEAL TRANSACTED ON 13 AUG 2014 USD / GBP EX.RATE 1.66905 WITH DEUTSCHE BANK | 183,792.15 | 13 Aug 14 | | | | 0.00 | 183,792.15 | 183,792.15 | 0.00 |
| FX DEAL TRANSACTED ON 13 FEB 2014 JPY / USD EX.RATE 102.0 WITH DEUTSCHE BANK AG | -145,971.90 | 13 Feb 14 | | | | 0.00 | -145,971.90 | -145,971.90 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 MXN / USD EX.RATE 12.9671 WITH DEUTSCHE BANK | -17,635.74 | 13 Jan 14 | | | | 0.00 | -17,635.74 | -17,635.74 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / HKD EX.RATE 0.1289557 WITH DEUTSCHE BANK | 96,173.35 | 13 Jan 14 | | | | 0.00 | 96,173.35 | 96,173.35 | 0.00 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / EUR EX.RATE 1.353006 WITH DEUTSCHE BANK | 40,887.95 | 13 Jun 14 | | | | 0.00 | 40,887.95 | 40,887.95 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / HKD EX.RATE 0.129004 WITH DEUTSCHE BANK | 18,543.92 | 13 May 14 | | | | 0.00 | 18,543.92 | 18,543.92 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 NOK / USD EX.RATE 5.965886 WITH DEUTSCHE BANK | -2,204.16 | 14 Apr 14 | | | | 0.00 | -2,204.16 | -2,204.16 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / EUR EX.RATE 1.3816 WITH DEUTSCHE BANK AG | 197,959.28 | 14 Apr 14 | | | | 0.00 | 197,959.28 | 197,959.28 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / EUR EX.RATE 1.3816 WITH DEUTSCHE BANK AG | 33,585.09 | 14 Apr 14 | | | | 0.00 | 33,585.09 | 33,585.09 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / HKD EX.RATE 0.1289441 WITH DEUTSCHE BANK | 2,194.87 | 14 Feb 14 | | | | 0.00 | 2,194.87 | 2,194.87 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / NOK EX.RATE 0.1643862 WITH DEUTSCHE BANK | 102,841.72 | 14 Feb 14 | | | | 0.00 | 102,841.72 | 102,841.72 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 JAN 2014 JPY / USD EX.RATE 103.6692 WITH DEUTSCHE BANK | -142,796.14 | 14 Jan 14 | | | | 0.00 | -142,796.14 | -142,796.14 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / EUR EX.RATE 1.3613 WITH DEUTSCHE BANK AG | 5,793.84 | 14 Jul 14 | | | | 0.00 | 5,793.84 | 5,793.84 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 GBP / USD EX.RATE 0.5961753 WITH DEUTSCHE BANK | -11,584.63 | 14 May 14 | | | | 0.00 | -11,584.63 | -11,584.63 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / PLN EX.RATE 0.3270754 WITH DEUTSCHE BANK | 52,764.14 | 14 May 14 | | | | 0.00 | 52,764.14 | 52,764.14 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 JPY / USD EX.RATE 106.9794 WITH DEUTSCHE BANK | -15,649.22 | 14 Oct 14 | | | | 0.00 | -15,649.22 | -15,649.22 | 0.00 |
| FX DEAL TRANSACTED ON 15 AUG 2014 USD / GBP EX.RATE 1.668085 WITH DEUTSCHE BANK | 97,324.47 | 15 Aug 14 | | | | 0.00 | 97,324.47 | 97,324.47 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 AUD / USD EX.RATE 1.0677008 WITH DEUTSCHE BANK | -62,751.66 | 15 May 14 | | | | 0.00 | -62,751.66 | -62,751.66 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH DEUTSCHE BANK | 10,613.46 | 15 May 14 | | | | 0.00 | 10,613.46 | 10,613.46 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 MXN / USD EX.RATE 13.2051 WITH DEUTSCHE BANK | -6,638.99 | 15 Sep 14 | | | | 0.00 | -6,638.99 | -6,638.99 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 HKD / USD EX.RATE 7.7546 WITH DEUTSCHE BANK AG | -11,970.63 | 16 Apr 14 | | | | 0.00 | -11,970.63 | -11,970.63 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / EUR EX.RATE 1.381798 WITH DEUTSCHE BANK | 144,603.23 | 16 Apr 14 | | | | 0.00 | 144,603.23 | 144,603.23 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / EUR EX.RATE 1.3818 WITH DEUTSCHE BANK AG | 25,267.24 | 16 Apr 14 | | | | 0.00 | 25,267.24 | 25,267.24 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / GBP EX.RATE 1.679286 WITH DEUTSCHE BANK | 23,873.72 | 16 Apr 14 | | | | 0.00 | 23,873.72 | 23,873.72 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / ZAR EX.RATE 0.0946019 WITH DEUTSCHE BANK | 27,134.68 | 16 Apr 14 | | | | 0.00 | 27,134.68 | 27,134.68 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 CHF / USD EX.RATE 0.888292 WITH DEUTSCHE BANK | -541.98 | 16 Dec 13 | | | | 0.00 | -541.98 | -541.98 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / EUR EX.RATE 1.374898 WITH DEUTSCHE BANK | 78,515.85 | 16 Dec 13 | | | | 0.00 | 78,515.85 | 78,515.85 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / NOK EX.RATE 0.1624449 WITH DEUTSCHE BANK | 3,772.97 | 16 Dec 13 | | | | 0.00 | 3,772.97 | 3,772.97 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 JPY / USD EX.RATE 104.26 WITH DEUTSCHE BANK AG | -113,865.18 | 16 Jan 14 | | | | 0.00 | -113,865.18 | -113,865.18 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 CAD / USD EX.RATE 1.088026 WITH DEUTSCHE BANK | -11,786.24 | 16 May 14 | | | | 0.00 | -11,786.24 | -11,786.24 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 HKD / USD EX.RATE 7.7518 WITH DEUTSCHE BANK AG | -93,920.63 | 16 May 14 | | | | 0.00 | -93,920.63 | -93,920.63 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 JPY / USD EX.RATE 101.43931 WITH DEUTSCHE BANK | -149,834.93 | 16 May 14 | | | | 0.00 | -149,834.93 | -149,834.93 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 EUR / USD EX.RATE 0.7801529 WITH DEUTSCHE BANK | -3,569.75 | 16 Oct 14 | | | | 0.00 | -3,569.75 | -3,569.75 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 USD / EUR EX.RATE 1.281809 WITH DEUTSCHE BANK | 15,253.00 | 16 Oct 14 | | | | 0.00 | 15,253.00 | 15,253.00 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.679786 WITH DEUTSCHE BANK | 34,573.22 | 17 Apr 14 | | | | 0.00 | 34,573.22 | 34,573.22 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / HKD EX.RATE 0.1289341 WITH DEUTSCHE BANK | 15,304.87 | 17 Jan 14 | | | | 0.00 | 15,304.87 | 15,304.87 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / ZAR EX.RATE 0.0931296 WITH DEUTSCHE BANK | 32,329.34 | 17 Mar 14 | | | | 0.00 | 32,329.34 | 32,329.34 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 SEK / USD EX.RATE 7.118068 WITH DEUTSCHE BANK | -35,212.00 | 17 Sep 14 | | | | 0.00 | -35,212.00 | -35,212.00 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / JPY EX.RATE 0.0093216 WITH DEUTSCHE BANK | 2,703.75 | 17 Sep 14 | | | | 0.00 | 2,703.75 | 2,703.75 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.727802 WITH DEUTSCHE BANK | -20,913.02 | 18 Feb 14 | | | | 0.00 | -20,913.02 | -20,913.02 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / HKD EX.RATE 0.1289352 WITH DEUTSCHE BANK | 2,185.24 | 18 Feb 14 | | | | 0.00 | 2,185.24 | 2,185.24 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / SGD EX.RATE 0.7930214 WITH DEUTSCHE BANK | 3,007.53 | 18 Feb 14 | | | | 0.00 | 3,007.53 | 3,007.53 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / SGD EX.RATE 0.79346 WITH DEUTSCHE BANK | 6,015.82 | 18 Feb 14 | | | | 0.00 | 6,015.82 | 6,015.82 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / INR EX.RATE 0.0164408 WITH DEUTSCHE BANK | 277,294.16 | 18 Jul 14 | | | | 0.00 | 277,294.16 | 277,294.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 AUD / USD EX.RATE 1.0964491 WITH DEUTSCHE BANK | -1,110.27 | 18 Mar 14 | | | | 0.00 | -1,110.27 | -1,110.27 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / HKD EX.RATE 0.1287523 WITH DEUTSCHE BANK | 72,786.19 | 18 Mar 14 | | | | 0.00 | 72,786.19 | 72,786.19 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / JPY EX.RATE 0.0098524 WITH DEUTSCHE BANK | 16,852.03 | 18 Mar 14 | | | | 0.00 | 16,852.03 | 16,852.03 | 0.00 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / JPY EX.RATE 0.0085874 WITH DEUTSCHE BANK | 145,728.76 | 18 Nov 14 | | | | 0.00 | 145,728.76 | 145,728.76 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / EUR EX.RATE 1.3316 WITH DEUTSCHE BANK AG | 3,694.94 | 19 Aug 14 | | | | 0.00 | 3,694.94 | 3,694.94 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / GBP EX.RATE 1.661486 WITH DEUTSCHE BANK | 35,564.22 | 19 Aug 14 | | | | 0.00 | 35,564.22 | 35,564.22 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 EUR / USD EX.RATE 0.7319567 WITH DEUTSCHE BANK | -24,938.93 | 19 Dec 13 | | | | 0.00 | -24,938.93 | -24,938.93 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / EUR EX.RATE 1.366201 WITH DEUTSCHE BANK | 92,994.20 | 19 Dec 13 | | | | 0.00 | 92,994.20 | 92,994.20 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 GBP / USD EX.RATE 0.5982045 WITH DEUTSCHE BANK | -335,467.96 | 19 Feb 14 | | | | 0.00 | -335,467.96 | -335,467.96 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / SEK EX.RATE 0.1492444 WITH DEUTSCHE BANK | 14,284.91 | 19 Jun 14 | | | | 0.00 | 14,284.91 | 14,284.91 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 CAD / USD EX.RATE 1.118624 WITH DEUTSCHE BANK | -51,222.93 | 19 Mar 14 | | | | 0.00 | -51,222.93 | -51,222.93 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / AUD EX.RATE 0.909599 WITH DEUTSCHE BANK | 1,853.14 | 19 Mar 14 | | | | 0.00 | 1,853.14 | 1,853.14 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 NOV 2014 JPY / USD EX.RATE 117.698 WITH DEUTSCHE BANK | -54,708.28 | 19 Nov 14 | | | | 0.00 | -54,708.28 | -54,708.28 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / AUD EX.RATE 0.862213 WITH DEUTSCHE BANK | 248,269.89 | 19 Nov 14 | | | | 0.00 | 248,269.89 | 248,269.89 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 MXN / USD EX.RATE 13.2035 WITH DEUTSCHE BANK | -6,651.47 | 19 Sep 14 | | | | 0.00 | -6,651.47 | -6,651.47 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 USD / HKD EX.RATE 0.1290123 WITH DEUTSCHE BANK | 51,754.84 | 19 Sep 14 | | | | 0.00 | 51,754.84 | 51,754.84 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 JPY / USD EX.RATE 103.30845 WITH DEUTSCHE BANK | -22,154.26 | 20 Aug 14 | | | | 0.00 | -22,154.26 | -22,154.26 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / NOK EX.RATE 0.1622763 WITH DEUTSCHE BANK | 7,952.45 | 20 Dec 13 | | | | 0.00 | 7,952.45 | 7,952.45 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / ZAR EX.RATE 0.0964859 WITH DEUTSCHE BANK | 21,722.45 | 20 Dec 13 | | | | 0.00 | 21,722.45 | 21,722.45 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 AUD / USD EX.RATE 1.1067628 WITH DEUTSCHE BANK | -4,195.30 | 20 Mar 14 | | | | 0.00 | -4,195.30 | -4,195.30 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / HKD EX.RATE 0.1287963 WITH DEUTSCHE BANK | 22,346.79 | 20 Mar 14 | | | | 0.00 | 22,346.79 | 22,346.79 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 USD / MXN EX.RATE 0.0752899 WITH DEUTSCHE BANK | 35,736.62 | 20 Mar 14 | | | | 0.00 | 35,736.62 | 35,736.62 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 GBP / USD EX.RATE 0.5937586 WITH DEUTSCHE BANK | -32,752.47 | 20 May 14 | | | | 0.00 | -32,752.47 | -32,752.47 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 JPY / USD EX.RATE 101.24957 WITH DEUTSCHE BANK | -35,539.59 | 20 May 14 | | | | 0.00 | -35,539.59 | -35,539.59 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 GBP / USD EX.RATE 0.6010381 WITH DEUTSCHE BANK | -303,060.58 | 21 Feb 14 | | | | 0.00 | -303,060.58 | -303,060.58 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 EUR / USD EX.RATE 0.7388509 WITH DEUTSCHE BANK | -127,757.72 | 21 Jan 14 | | | | 0.00 | -127,757.72 | -127,757.72 | 0.00 |
| FX DEAL TRANSACTED ON 21 OCT 2014 GBP / USD EX.RATE 0.6197323 WITH DEUTSCHE BANK | -183,797.80 | 21 Oct 14 | | | | 0.00 | -183,797.80 | -183,797.80 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 OCT 2014 SEK / USD EX.RATE 7.226 WITH DEUTSCHE BANK AG | -27,624.44 | 21 Oct 14 | | | | 0.00 | -27,624.44 | -27,624.44 | 0.00 |
| FX DEAL TRANSACTED ON 21 OCT 2014 USD / CHF EX.RATE 1.0548523 WITH DEUTSCHE BANK | 5,177.35 | 21 Oct 14 | | | | 0.00 | 5,177.35 | 5,177.35 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / GBP EX.RATE 1.682586 WITH DEUTSCHE BANK | 61,364.28 | 22 Apr 14 | | | | 0.00 | 61,364.28 | 61,364.28 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / DKK EX.RATE 0.1775827 WITH DEUTSCHE BANK | 217.21 | 22 Aug 14 | | | | 0.00 | 217.21 | 217.21 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.3239 WITH DEUTSCHE BANK AG | 507.83 | 22 Aug 14 | | | | 0.00 | 507.83 | 507.83 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 JPY / USD EX.RATE 101.43957 WITH DEUTSCHE BANK | -37,388.27 | 22 Jul 14 | | | | 0.00 | -37,388.27 | -37,388.27 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / GBP EX.RATE 1.706083 WITH DEUTSCHE BANK | 90,853.36 | 22 Jul 14 | | | | 0.00 | 90,853.36 | 90,853.36 | 0.00 |
| FX DEAL TRANSACTED ON 23 JAN 2014 EUR / USD EX.RATE 0.7310481 WITH DEUTSCHE BANK | -136,211.92 | 23 Jan 14 | | | | 0.00 | -136,211.92 | -136,211.92 | 0.00 |
| FX DEAL TRANSACTED ON 23 JAN 2014 JPY / USD EX.RATE 103.5294 WITH DEUTSCHE BANK | -34,526.38 | 23 Jan 14 | | | | 0.00 | -34,526.38 | -34,526.38 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / SEK EX.RATE 0.1504294 WITH DEUTSCHE BANK | 16,605.59 | 23 May 14 | | | | 0.00 | 16,605.59 | 16,605.59 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 EUR / USD EX.RATE 0.7907014 WITH DEUTSCHE BANK | -4,814.88 | 23 Oct 14 | | | | 0.00 | -4,814.88 | -4,814.88 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 GBP / USD EX.RATE 0.6235969 WITH DEUTSCHE BANK | -28,037.42 | 23 Oct 14 | | | | 0.00 | -28,037.42 | -28,037.42 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 SEK / USD EX.RATE 7.2596 WITH DEUTSCHE BANK AG | -3,445.16 | 23 Oct 14 | | | | 0.00 | -3,445.16 | -3,445.16 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 MXN / USD EX.RATE 13.245 WITH DEUTSCHE BANK AG | -3,699.10 | 23 Sep 14 | | | | 0.00 | -3,699.10 | -3,699.10 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / HKD EX.RATE 0.129009 WITH DEUTSCHE BANK | 17,803.87 | 23 Sep 14 | | | | 0.00 | 17,803.87 | 17,803.87 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 DEC 2013 JPY / USD EX.RATE 104.31 WITH DEUTSCHE BANK AG | -14,407.03 | 24 Dec 13 | | | | 0.00 | -14,407.03 | -14,407.03 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 USD / EUR EX.RATE 1.373401 WITH DEUTSCHE BANK | 39,255.17 | 24 Feb 14 | | | | 0.00 | 39,255.17 | 39,255.17 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 JPY / USD EX.RATE 102.3693 WITH DEUTSCHE BANK | -208,378.37 | 24 Jan 14 | | | | 0.00 | -208,378.37 | -208,378.37 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 EUR / USD EX.RATE 0.735781 WITH DEUTSCHE BANK | -9,345,171.60 | 24 Jun 14 | | | | 0.00 | -9,345,171.60 | -9,345,171.60 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / EUR EX.RATE 1.359265 WITH DEUTSCHE BANK | 9,346,306.14 | 24 Jun 14 | | | | 0.00 | 9,346,306.14 | 9,346,306.14 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 CAD / USD EX.RATE 1.121024 WITH DEUTSCHE BANK | -40,645.78 | 24 Mar 14 | | | | 0.00 | -40,645.78 | -40,645.78 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / HKD EX.RATE 0.1288876 WITH DEUTSCHE BANK | 19,825.29 | 24 Mar 14 | | | | 0.00 | 19,825.29 | 19,825.29 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / MXN EX.RATE 0.075714 WITH DEUTSCHE BANK | 35,184.28 | 24 Mar 14 | | | | 0.00 | 35,184.28 | 35,184.28 | 0.00 |
| FX DEAL TRANSACTED ON 24 OCT 2014 JPY / USD EX.RATE 108.06954 WITH DEUTSCHE BANK | -9,397.25 | 24 Oct 14 | | | | 0.00 | -9,397.25 | -9,397.25 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 GBP / USD EX.RATE 0.6117495 WITH DEUTSCHE BANK | -5,961.15 | 24 Sep 14 | | | | 0.00 | -5,961.15 | -5,961.15 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 GBP / USD EX.RATE 0.589211 WITH DEUTSCHE BANK | -24,698.25 | 25 Jul 14 | | | | 0.00 | -24,698.25 | -24,698.25 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / DKK EX.RATE 0.1801328 WITH DEUTSCHE BANK | 38,052.33 | 25 Jul 14 | | | | 0.00 | 38,052.33 | 38,052.33 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 USD / EUR EX.RATE 1.343406 WITH DEUTSCHE BANK | 23,020.47 | 25 Jul 14 | | | | 0.00 | 23,020.47 | 23,020.47 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 USD / EUR EX.RATE 1.363619 WITH DEUTSCHE BANK | 67,904.63 | 25 Jun 14 | | | | 0.00 | 67,904.63 | 67,904.63 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 AUD / USD EX.RATE 1.0936922 WITH DEUTSCHE BANK | -4,471.28 | 25 Mar 14 | | | | 0.00 | -4,471.28 | -4,471.28 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAR 2014 CAD / USD EX.RATE 1.118224 WITH DEUTSCHE BANK | -57,828.67 | 25 Mar 14 | | | | 0.00 | -57,828.67 | -57,828.67 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / HKD EX.RATE 0.1289142 WITH DEUTSCHE BANK | 27,077.58 | 25 Mar 14 | | | | 0.00 | 27,077.58 | 27,077.58 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / SGD EX.RATE 0.7877675 WITH DEUTSCHE BANK | 44,409.51 | 25 Mar 14 | | | | 0.00 | 44,409.51 | 44,409.51 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 MXN / USD EX.RATE 13.65 WITH DEUTSCHE BANK AG | -3,521,823.77 | 25 Nov 14 | | | | 0.00 | -3,521,823.77 | -3,521,823.77 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 USD / MXN EX.RATE 0.0724365 WITH DEUTSCHE BANK | 3,482,230.93 | 25 Nov 14 | | | | 0.00 | 3,482,230.93 | 3,482,230.93 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 ZAR / USD EX.RATE 10.965525 WITH DEUTSCHE BANK | -13,289.28 | 25 Nov 14 | | | | 0.00 | -13,289.28 | -13,289.28 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 JPY / USD EX.RATE 108.9293 WITH DEUTSCHE BANK | -26,006.10 | 25 Sep 14 | | | | 0.00 | -26,006.10 | -26,006.10 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / HKD EX.RATE 0.128974 WITH DEUTSCHE BANK | 18,800.85 | 25 Sep 14 | | | | 0.00 | 18,800.85 | 18,800.85 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 HKD / USD EX.RATE 7.7507 WITH DEUTSCHE BANK AG | -25,362.91 | 26 Aug 14 | | | | 0.00 | -25,362.91 | -25,362.91 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 MXN / USD EX.RATE 13.1011 WITH DEUTSCHE BANK | -8,782.46 | 26 Aug 14 | | | | 0.00 | -8,782.46 | -8,782.46 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / JPY EX.RATE 0.0096256 WITH DEUTSCHE BANK | 3,836.47 | 26 Aug 14 | | | | 0.00 | 3,836.47 | 3,836.47 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / HKD EX.RATE 0.1288826 WITH DEUTSCHE BANK | 21,419.06 | 26 Mar 14 | | | | 0.00 | 21,419.06 | 21,419.06 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / SGD EX.RATE 0.7888781 WITH DEUTSCHE BANK | 12,044.59 | 26 Mar 14 | | | | 0.00 | 12,044.59 | 12,044.59 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / HKD EX.RATE 0.1288984 WITH DEUTSCHE BANK | 12,810.92 | 26 Sep 14 | | | | 0.00 | 12,810.92 | 12,810.92 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 EUR / USD EX.RATE 0.7586551 WITH DEUTSCHE BANK | -60,633.61 | 27 Aug 14 | | | | 0.00 | -60,633.61 | -60,633.61 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / GBP EX.RATE 1.668388 WITH DEUTSCHE BANK | 61,804.13 | 27 Feb 14 | | | | 0.00 | 61,804.13 | 61,804.13 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 JPY / USD EX.RATE 101.39924 WITH DEUTSCHE BANK | -112,530.94 | 27 Jun 14 | | | | 0.00 | -112,530.94 | -112,530.94 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 CHF / USD EX.RATE 0.8961 WITH DEUTSCHE BANK AG | -13,131.96 | 27 May 14 | | | | 0.00 | -13,131.96 | -13,131.96 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / EUR EX.RATE 1.3635 WITH DEUTSCHE BANK AG | 4,039.30 | 27 May 14 | | | | 0.00 | 4,039.30 | 4,039.30 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / HKD EX.RATE 0.128984 WITH DEUTSCHE BANK | 38,104.31 | 28 Apr 14 | | | | 0.00 | 38,104.31 | 38,104.31 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / CAD EX.RATE 0.902177 WITH DEUTSCHE BANK | 47,728.05 | 28 Feb 14 | | | | 0.00 | 47,728.05 | 47,728.05 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 JPY / USD EX.RATE 102.8495 WITH DEUTSCHE BANK | -38,707.57 | 28 Jan 14 | | | | 0.00 | -38,707.57 | -38,707.57 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 PLN / USD EX.RATE 3.07549 WITH DEUTSCHE BANK | -43,006.67 | 28 Jan 14 | | | | 0.00 | -43,006.67 | -43,006.67 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 JPY / USD EX.RATE 101.76971 WITH DEUTSCHE BANK | -49,435.46 | 28 Jul 14 | | | | 0.00 | -49,435.46 | -49,435.46 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 AUD / USD EX.RATE 1.0824432 WITH DEUTSCHE BANK | -4,790.41 | 28 Mar 14 | | | | 0.00 | -4,790.41 | -4,790.41 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 CAD / USD EX.RATE 1.104923 WITH DEUTSCHE BANK | -44,945.01 | 28 Mar 14 | | | | 0.00 | -44,945.01 | -44,945.01 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 EUR / USD EX.RATE 0.7281226 WITH DEUTSCHE BANK | -54,935.80 | 28 Mar 14 | | | | 0.00 | -54,935.80 | -54,935.80 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 CHF / USD EX.RATE 0.898091 WITH DEUTSCHE BANK | -15,849.47 | 28 May 14 | | | | 0.00 | -15,849.47 | -15,849.47 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 AUD / USD EX.RATE 1.0775862 WITH DEUTSCHE BANK | -399,648.28 | 29 Apr 14 | | | | 0.00 | -399,648.28 | -399,648.28 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 CAD / USD EX.RATE 1.0958 WITH DEUTSCHE BANK AG | -178,716.15 | 29 Apr 14 | | | | 0.00 | -178,716.15 | -178,716.15 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / HKD EX.RATE 0.1289757 WITH DEUTSCHE BANK | 81,656.54 | 29 Apr 14 | | | | 0.00 | 81,656.54 | 81,656.54 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 JPY / USD EX.RATE 102.2288 WITH DEUTSCHE BANK | -7,548.66 | 29 Jan 14 | | | | 0.00 | -7,548.66 | -7,548.66 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG | -227,030.61 | 29 Jul 14 | | | | 0.00 | -227,030.61 | -227,030.61 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 JPY / USD EX.RATE 102.08909 WITH DEUTSCHE BANK | -10,102.41 | 29 Jul 14 | | | | 0.00 | -10,102.41 | -10,102.41 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / SGD EX.RATE 0.8048335 WITH DEUTSCHE BANK | 3,057.68 | 29 Jul 14 | | | | 0.00 | 3,057.68 | 3,057.68 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / ZAR EX.RATE 0.0960266 WITH DEUTSCHE BANK | 13,830.14 | 29 May 14 | | | | 0.00 | 13,830.14 | 13,830.14 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / HKD EX.RATE 0.1287614 WITH DEUTSCHE BANK | 38,325.11 | 30 Jan 14 | | | | 0.00 | 38,325.11 | 38,325.11 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 CAD / USD EX.RATE 1.068726 WITH DEUTSCHE BANK | -2,622.56 | 30 Jun 14 | | | | 0.00 | -2,622.56 | -2,622.56 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 CHF / USD EX.RATE 0.89439 WITH DEUTSCHE BANK | -69,300.69 | 30 May 14 | | | | 0.00 | -69,300.69 | -69,300.69 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 EUR / USD EX.RATE 0.7331943 WITH DEUTSCHE BANK | -42,381.09 | 30 May 14 | | | | 0.00 | -42,381.09 | -42,381.09 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 HKD / USD EX.RATE 7.7528 WITH DEUTSCHE BANK AG | -59,495.64 | 30 May 14 | | | | 0.00 | -59,495.64 | -59,495.64 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / GBP EX.RATE 1.676586 WITH DEUTSCHE BANK | 255,077.39 | 30 May 14 | | | | 0.00 | 255,077.39 | 255,077.39 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / JPY EX.RATE 0.0098242 WITH DEUTSCHE BANK | 16,102.69 | 30 May 14 | | | | 0.00 | 16,102.69 | 16,102.69 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 CHF / USD EX.RATE 0.9557 WITH DEUTSCHE BANK AG | -64,995.22 | 30 Oct 14 | | | | 0.00 | -64,995.22 | -64,995.22 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 EUR / USD EX.RATE 0.7929585 WITH DEUTSCHE BANK | -51,057.36 | 30 Oct 14 | | | | 0.00 | -51,057.36 | -51,057.36 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *DEUTSCHE BANK AG* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 OCT 2014 GBP / USD EX.RATE 0.6250781 WITH DEUTSCHE BANK | -259,280.43 | 30 Oct 14 | | | | 0.00 | -259,280.43 | -259,280.43 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 SEK / USD EX.RATE 7.3383 WITH DEUTSCHE BANK AG | -40,219.01 | 30 Oct 14 | | | | 0.00 | -40,219.01 | -40,219.01 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 USD / EUR EX.RATE 1.261108 WITH DEUTSCHE BANK | 226,478.99 | 30 Oct 14 | | | | 0.00 | 226,478.99 | 226,478.99 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 ZAR / USD EX.RATE 10.865111 WITH DEUTSCHE BANK | -29,967.46 | 30 Oct 14 | | | | 0.00 | -29,967.46 | -29,967.46 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 JPY / USD EX.RATE 109.64901 WITH DEUTSCHE BANK | -18,342.07 | 30 Sep 14 | | | | 0.00 | -18,342.07 | -18,342.07 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 JPY / USD EX.RATE 102.2596 WITH DEUTSCHE BANK | -4,884.42 | 31 Jan 14 | | | | 0.00 | -4,884.42 | -4,884.42 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 CHF / USD EX.RATE 0.9619 WITH DEUTSCHE BANK AG | -58,508.02 | 31 Oct 14 | | | | 0.00 | -58,508.02 | -58,508.02 | 0.00 |
| **Total DEUTSCHE BANK AG** | | | | | | | **.000.00** | **233,572.61** | **233,572.61** |
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 AUD / USD EX.RATE 1.1467403 WITH GOLDMAN SACHS | 277,000.00 | 1 Oct 14 | | | | 0.00 | 241,554.25 | 241,170.04 | -384.21 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / AUD EX.RATE 0.87 WITH GOLDMAN SACHS BANK | -277,000.00 | 1 Oct 14 | | | | 0.00 | -240,990.00 | -241,086.94 | -96.94 |
| **Brazilian real - BRL** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / BRL EX.RATE 0.390503 WITH GOLDMAN SACHS | -468,981.35 | 4 Nov 14 | | | | 0.00 | -183,138.61 | -180,374.88 | 2,763.73 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 NOV 2014 USD / BRL EX.RATE 0.3857281 WITH GOLDMAN SACHS | -49,509.50 | 6 Nov 14 | | | | 0.00 | -19,097.20 | -19,041.84 | 55.36 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / BRL EX.RATE 0.3837593 WITH GOLDMAN SACHS | -25,773.55 | 7 Nov 14 | | | | 0.00 | -9,890.84 | -9,912.76 | -21.92 |
| FX DEAL TRANSACTED ON 10 JUL 2014 BRL / USD EX.RATE 2.234 WITH GOLDMAN SACHS | 250,076.28 | 10 Jul 14 | | | | 0.00 | 111,941.04 | 110,977.31 | -963.73 |
| FX DEAL TRANSACTED ON 19 SEP 2014 BRL / USD EX.RATE 2.375 WITH GOLDMAN SACHS | 364,266.52 | 19 Sep 14 | | | | 0.00 | 153,375.38 | 148,208.37 | -5,167.01 |
| FX DEAL TRANSACTED ON 24 SEP 2014 BRL / USD EX.RATE 2.4268 WITH GOLDMAN SACHS | 607,113.37 | 24 Sep 14 | | | | 0.00 | 250,170.34 | 242,568.82 | -7,601.52 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / BRL EX.RATE 0.415714 WITH GOLDMAN SACHS | -607,113.37 | 24 Sep 14 | | | | 0.00 | -252,385.52 | -247,014.96 | 5,370.56 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / BRL EX.RATE 0.4047764 WITH GOLDMAN SACHS | -600,287.27 | 29 Sep 14 | | | | 0.00 | -242,982.10 | -239,841.49 | 3,140.61 |
| FX DEAL TRANSACTED ON 30 SEP 2014 BRL / USD EX.RATE 2.451 WITH GOLDMAN SACHS | 607,113.37 | 30 Sep 14 | | | | 0.00 | 247,700.27 | 247,014.96 | -685.31 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / BRL EX.RATE 0.4079967 WITH GOLDMAN SACHS | -364,266.52 | 30 Sep 14 | | | | 0.00 | -148,619.55 | -148,208.37 | 411.18 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / BRL EX.RATE 0.4410338 WITH GOLDMAN SACHS | -250,076.28 | 31 Jul 14 | | | | 0.00 | -110,292.09 | -110,977.31 | -685.22 |
| FX DEAL TRANSACTED ON 31 OCT 2014 BRL / USD EX.RATE 2.4442 WITH GOLDMAN SACHS | 600,287.27 | 31 Oct 14 | | | | 0.00 | 245,596.62 | 239,841.49 | -5,755.13 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / BRL EX.RATE 0.4091318 WITH GOLDMAN SACHS | -607,113.37 | 31 Oct 14 | | | | 0.00 | -248,389.40 | -242,568.82 | 5,820.58 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 MAR 2014 GBP / USD EX.RATE 0.5964096 WITH GOLDMAN SACHS | 156,000.00 | 6 Mar 14 | | | | 0.00 | 261,565.20 | 259,389.01 | -2,176.19 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.675515 WITH GOLDMAN SACHS | -156,000.00 | 6 Mar 14 | | | | 0.00 | -261,380.34 | -261,908.40 | -528.06 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 MAY 2014 EUR / USD EX.RATE 0.7301402 WITH GOLDMAN SACHS | 7,057,000.00 | 20 May 14 | | | | 0.00 | 9,665,267.20 | 9,602,813.38 | -62,453.82 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.369556 WITH GOLDMAN SACHS | -7,057,000.00 | 20 May 14 | | | | 0.00 | -9,664,956.69 | -9,653,622.76 | 11,333.93 |
| FX DEAL TRANSACTED ON 24 FEB 2014 EUR / USD EX.RATE 0.7285125 WITH GOLDMAN SACHS | 115,833.49 | 24 Feb 14 | | | | 0.00 | 159,000.00 | 159,079.92 | 79.92 |
| **Indian rupee - INR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / INR EX.RATE 0.0164404 WITH GOLDMAN SACHS | -16,979,756.89 | 10 Sep 14 | | | | 0.00 | -279,154.78 | -279,019.91 | 134.87 |
| FX DEAL TRANSACTED ON 14 JUL 2014 INR / USD EX.RATE 60.535 WITH GOLDMAN SACHS | 16,979,756.89 | 14 Jul 14 | | | | 0.00 | 280,494.87 | 279,019.91 | -1,474.96 |
| **Indonesian rupiah - IDR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 AUG 2014 IDR / USD EX.RATE 11756.0 WITH GOLDMAN SACHS | 3,333,469,388.00 | 6 Aug 14 | | | | 0.00 | 283,554.73 | 282,617.16 | -937.57 |
| FX DEAL TRANSACTED ON 14 OCT 2014 IDR / USD EX.RATE 12180.0 WITH GOLDMAN SACHS | 4,605,394,000.00 | 14 Oct 14 | | | | 0.00 | 378,111.17 | 376,027.27 | -2,083.90 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / IDR EX.RATE 0.0000814 WITH GOLDMAN SACHS | -4,605,394,000.00 | 14 Oct 14 | | | | 0.00 | -375,032.08 | -378,266.45 | -3,234.37 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / IDR EX.RATE 0.0000818 WITH GOLDMAN SACHS | -4,605,394,000.00 | 15 Oct 14 | | | | 0.00 | -376,596.12 | -376,027.27 | 568.85 |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / IDR EX.RATE 0.0000851 WITH GOLDMAN SACHS | -3,333,469,388.00 | 18 Jul 14 | | | | 0.00 | -283,820.30 | -282,617.16 | 1,203.14 |
| FX DEAL TRANSACTED ON 18 NOV 2014 IDR / USD EX.RATE 12080.0 WITH GOLDMAN SACHS | 4,435,920,200.00 | 18 Nov 14 | | | | 0.00 | 367,211.94 | 364,346.63 | -2,865.31 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / IDR EX.RATE 0.0000823 WITH GOLDMAN SACHS | -4,435,920,200.00 | 18 Nov 14 | | | | 0.00 | -364,946.13 | -359,637.54 | 5,308.59 |
| FX DEAL TRANSACTED ON 19 NOV 2014 IDR / USD EX.RATE 12124.0 WITH GOLDMAN SACHS | 4,605,394,000.00 | 19 Nov 14 | | | | 0.00 | 379,857.64 | 378,266.45 | -1,591.19 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / IDR EX.RATE 0.0000825 WITH GOLDMAN SACHS | -4,435,920,200.00 | 19 Nov 14 | | | | 0.00 | -365,879.26 | -364,346.63 | 1,532.63 |
| FX DEAL TRANSACTED ON 21 NOV 2014 IDR / USD EX.RATE 12145.0 WITH GOLDMAN SACHS | 2,631,524,370.00 | 21 Nov 14 | | | | 0.00 | 216,675.53 | 213,348.06 | -3,327.47 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 JUN 2014 MXN / USD EX.RATE 12.974 WITH GOLDMAN SACHS | 2,631,948.02 | 4 Jun 14 | | | | 0.00 | 202,863.27 | 202,173.72 | -689.55 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / MXN EX.RATE 0.0765492 WITH GOLDMAN SACHS | -2,631,948.02 | 4 Jun 14 | | | | 0.00 | -201,473.42 | -198,345.68 | 3,127.74 |
| **South Korean won - KRW** | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / KRW EX.RATE 0.0009684 WITH GOLDMAN SACHS | -316,510,686.00 | 16 Jul 14 | | | | 0.00 | -306,518.19 | -303,360.03 | 3,158.16 |
| FX DEAL TRANSACTED ON 17 SEP 2014 KRW / USD EX.RATE 1033.9 WITH GOLDMAN SACHS | 316,510,686.00 | 17 Sep 14 | | | | 0.00 | 306,132.78 | 303,360.03 | -2,772.75 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 AUD / USD EX.RATE 1.1467403 WITH GOLDMAN SACHS | -241,554.25 | 1 Oct 14 | | | | 0.00 | -241,554.25 | -241,554.25 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / AUD EX.RATE 0.87 WITH GOLDMAN SACHS BANK | 240,990.00 | 1 Oct 14 | | | | 0.00 | 240,990.00 | 240,990.00 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 MXN / USD EX.RATE 12.974 WITH GOLDMAN SACHS | -202,863.27 | 4 Jun 14 | | | | 0.00 | -202,863.27 | -202,863.27 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / MXN EX.RATE 0.0765492 WITH GOLDMAN SACHS | 201,473.42 | 4 Jun 14 | | | | 0.00 | 201,473.42 | 201,473.42 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / BRL EX.RATE 0.390503 WITH GOLDMAN SACHS | 183,138.61 | 4 Nov 14 | | | | 0.00 | 183,138.61 | 183,138.61 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 IDR / USD EX.RATE 11756.0 WITH GOLDMAN SACHS | -283,554.73 | 6 Aug 14 | | | | 0.00 | -283,554.73 | -283,554.73 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 GBP / USD EX.RATE 0.5964096 WITH GOLDMAN SACHS | -261,565.20 | 6 Mar 14 | | | | 0.00 | -261,565.20 | -261,565.20 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.675515 WITH GOLDMAN SACHS | 261,380.34 | 6 Mar 14 | | | | 0.00 | 261,380.34 | 261,380.34 | 0.00 |
| FX DEAL TRANSACTED ON 06 NOV 2014 USD / BRL EX.RATE 0.3857281 WITH GOLDMAN SACHS | 19,097.20 | 6 Nov 14 | | | | 0.00 | 19,097.20 | 19,097.20 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / BRL EX.RATE 0.3837593 WITH GOLDMAN SACHS | 9,890.84 | 7 Nov 14 | | | | 0.00 | 9,890.84 | 9,890.84 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 BRL / USD EX.RATE 2.234 WITH GOLDMAN SACHS | -111,941.04 | 10 Jul 14 | | | | 0.00 | -111,941.04 | -111,941.04 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / INR EX.RATE 0.0164404 WITH GOLDMAN SACHS | 279,154.78 | 10 Sep 14 | | | | 0.00 | 279,154.78 | 279,154.78 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 INR / USD EX.RATE 60.535 WITH GOLDMAN SACHS | -280,494.87 | 14 Jul 14 | | | | 0.00 | -280,494.87 | -280,494.87 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 IDR / USD EX.RATE 12180.0 WITH GOLDMAN SACHS | -378,111.17 | 14 Oct 14 | | | | 0.00 | -378,111.17 | -378,111.17 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / IDR EX.RATE 0.0000814 WITH GOLDMAN SACHS | 375,032.08 | 14 Oct 14 | | | | 0.00 | 375,032.08 | 375,032.08 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / IDR EX.RATE 0.0000818 WITH GOLDMAN SACHS | 376,596.12 | 15 Oct 14 | | | | 0.00 | 376,596.12 | 376,596.12 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / KRW EX.RATE 0.0009684 WITH GOLDMAN SACHS | 306,518.19 | 16 Jul 14 | | | | 0.00 | 306,518.19 | 306,518.19 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 KRW / USD EX.RATE 1033.9 WITH GOLDMAN SACHS | -306,132.78 | 17 Sep 14 | | | | 0.00 | -306,132.78 | -306,132.78 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 JUL 2014 USD / IDR EX.RATE 0.0000851 WITH GOLDMAN SACHS | 283,820.30 | 18 Jul 14 | | | | 0.00 | 283,820.30 | 283,820.30 | 0.00 |
| FX DEAL TRANSACTED ON 18 NOV 2014 IDR / USD EX.RATE 12080.0 WITH GOLDMAN SACHS | -367,211.94 | 18 Nov 14 | | | | 0.00 | -367,211.94 | -367,211.94 | 0.00 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / IDR EX.RATE 0.0000823 WITH GOLDMAN SACHS | 364,946.13 | 18 Nov 14 | | | | 0.00 | 364,946.13 | 364,946.13 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 IDR / USD EX.RATE 12124.0 WITH GOLDMAN SACHS | -379,857.64 | 19 Nov 14 | | | | 0.00 | -379,857.64 | -379,857.64 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / IDR EX.RATE 0.0000825 WITH GOLDMAN SACHS | 365,879.26 | 19 Nov 14 | | | | 0.00 | 365,879.26 | 365,879.26 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 BRL / USD EX.RATE 2.375 WITH GOLDMAN SACHS | -153,375.38 | 19 Sep 14 | | | | 0.00 | -153,375.38 | -153,375.38 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 EUR / USD EX.RATE 0.7301402 WITH GOLDMAN SACHS | -9,665,267.20 | 20 May 14 | | | | 0.00 | -9,665,267.20 | -9,665,267.20 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.369556 WITH GOLDMAN SACHS | 9,664,956.69 | 20 May 14 | | | | 0.00 | 9,664,956.69 | 9,664,956.69 | 0.00 |
| FX DEAL TRANSACTED ON 21 NOV 2014 IDR / USD EX.RATE 12145.0 WITH GOLDMAN SACHS | -216,675.53 | 21 Nov 14 | | | | 0.00 | -216,675.53 | -216,675.53 | 0.00 |
| FX DEAL TRANSACTED ON 24 FEB 2014 EUR / USD EX.RATE 0.7285125 WITH GOLDMAN SACHS | -159,000.00 | 24 Feb 14 | | | | 0.00 | -159,000.00 | -159,000.00 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 BRL / USD EX.RATE 2.4268 WITH GOLDMAN SACHS | -250,170.34 | 24 Sep 14 | | | | 0.00 | -250,170.34 | -250,170.34 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / BRL EX.RATE 0.415714 WITH GOLDMAN SACHS | 252,385.52 | 24 Sep 14 | | | | 0.00 | 252,385.52 | 252,385.52 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / BRL EX.RATE 0.4047764 WITH GOLDMAN SACHS | 242,982.10 | 29 Sep 14 | | | | 0.00 | 242,982.10 | 242,982.10 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 BRL / USD EX.RATE 2.451 WITH GOLDMAN SACHS | -247,700.27 | 30 Sep 14 | | | | 0.00 | -247,700.27 | -247,700.27 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / BRL EX.RATE 0.4079967 WITH GOLDMAN SACHS | 148,619.55 | 30 Sep 14 | | | | 0.00 | 148,619.55 | 148,619.55 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *GOLDMAN SACHS BANK USA.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / BRL EX.RATE 0.4410338 WITH GOLDMAN SACHS | 110,292.09 | 31 Jul 14 | | | | 0.00 | 110,292.09 | 110,292.09 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 BRL / USD EX.RATE 2.4442 WITH GOLDMAN SACHS | -245,596.62 | 31 Oct 14 | | | | 0.00 | -245,596.62 | -245,596.62 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / BRL EX.RATE 0.4091318 WITH GOLDMAN SACHS | 248,389.40 | 31 Oct 14 | | | | 0.00 | 248,389.40 | 248,389.40 | 0.00 |
| **Total GOLDMAN SACHS BANK USA.** | | | | | | | **.000.00** | **-61,486.28** | **-61,486.28** |
| *JPMORGAN CHASE BANK, N.A.* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 AUD / USD EX.RATE 1.0772653 WITH JPMORGAN | 331,000.00 | 1 Aug 14 | | | | 0.00 | 307,259.49 | 308,773.35 | 1,513.86 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / AUD EX.RATE 0.9264028 WITH JPMORGAN | -331,000.00 | 1 Aug 14 | | | | 0.00 | -306,639.33 | -307,035.60 | -396.27 |
| FX DEAL TRANSACTED ON 03 NOV 2014 AUD / USD EX.RATE 1.1452806 WITH JPMORGAN | 246,000.00 | 3 Nov 14 | | | | 0.00 | 214,794.53 | 214,106.09 | -688.44 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / AUD EX.RATE 0.8714558 WITH JPMORGAN | -246,000.00 | 3 Nov 14 | | | | 0.00 | -214,378.13 | -209,960.99 | 4,417.14 |
| FX DEAL TRANSACTED ON 14 MAR 2014 AUD / USD EX.RATE 1.1068608 WITH JPMORGAN | 59,000.00 | 14 Mar 14 | | | | 0.00 | 53,303.90 | 53,327.15 | 23.25 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / AUD EX.RATE 0.902474 WITH JPMORGAN CHASE | -59,000.00 | 14 Mar 14 | | | | 0.00 | -53,245.97 | -54,548.45 | -1,302.48 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / AUD EX.RATE 0.9440909 WITH JPMORGAN | -173,000.00 | 23 Jul 14 | | | | 0.00 | -163,327.73 | -161,383.05 | 1,944.68 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *JPMORGAN CHASE BANK, N.A.* | | | | | | | | | |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / CAD EX.RATE 0.9010227 WITH JPMORGAN | -162,038.10 | 5 Feb 14 | | | | 0.00 | -146,000.00 | -145,953.97 | 46.03 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.767126 WITH JPMORGAN CHASE | 11,000.00 | 4 Sep 14 | | | | 0.00 | 14,339.24 | 13,855.05 | -484.19 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / EUR EX.RATE 1.303295 WITH JPMORGAN CHASE | -11,000.00 | 4 Sep 14 | | | | 0.00 | -14,336.25 | -14,263.15 | 73.10 |
| FX DEAL TRANSACTED ON 18 JUL 2014 EUR / USD EX.RATE 0.7393757 WITH JPMORGAN | 44,000.00 | 18 Jul 14 | | | | 0.00 | 59,509.66 | 59,441.80 | -67.86 |
| FX DEAL TRANSACTED ON 21 NOV 2014 EUR / USD EX.RATE 0.8065167 WITH JPMORGAN | 6,528,000.00 | 21 Nov 14 | | | | 0.00 | 8,094,067.20 | 8,138,130.81 | 44,063.61 |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / EUR EX.RATE 1.24017 WITH JPMORGAN CHASE | -6,528,000.00 | 21 Nov 14 | | | | 0.00 | -8,095,829.76 | -8,139,644.78 | -43,815.02 |
| FX DEAL TRANSACTED ON 22 APR 2014 EUR / USD EX.RATE 0.7243584 WITH JPMORGAN | 1,553,000.00 | 22 Apr 14 | | | | 0.00 | 2,143,966.20 | 2,142,596.49 | -1,369.71 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / EUR EX.RATE 1.380468 WITH JPMORGAN CHASE | -1,553,000.00 | 22 Apr 14 | | | | 0.00 | -2,143,866.80 | -2,153,312.23 | -9,445.43 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7382259 WITH JPMORGAN | 46,000.00 | 31 Jan 14 | | | | 0.00 | 62,311.55 | 62,033.30 | -278.25 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / EUR EX.RATE 1.354582 WITH JPMORGAN CHASE | -46,000.00 | 31 Jan 14 | | | | 0.00 | -62,310.77 | -63,358.10 | -1,047.33 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 NOV 2014 MXN / USD EX.RATE 13.6035 WITH JPMORGAN CHASE | 4,830,242.09 | 13 Nov 14 | | | | 0.00 | 355,073.48 | 355,386.98 | 313.50 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *JPMORGAN CHASE BANK, N.A.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / MXN EX.RATE 0.0729129 WITH JPMORGAN | -4,830,242.09 | 13 Nov 14 | | | | 0.00 | -352,186.81 | -345,016.99 | 7,169.82 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 AUD / USD EX.RATE 1.0772653 WITH JPMORGAN | -307,259.49 | 1 Aug 14 | | | | 0.00 | -307,259.49 | -307,259.49 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / AUD EX.RATE 0.9264028 WITH JPMORGAN | 306,639.33 | 1 Aug 14 | | | | 0.00 | 306,639.33 | 306,639.33 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 AUD / USD EX.RATE 1.1452806 WITH JPMORGAN | -214,794.53 | 3 Nov 14 | | | | 0.00 | -214,794.53 | -214,794.53 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / AUD EX.RATE 0.8714558 WITH JPMORGAN | 214,378.13 | 3 Nov 14 | | | | 0.00 | 214,378.13 | 214,378.13 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.767126 WITH JPMORGAN CHASE | -14,339.24 | 4 Sep 14 | | | | 0.00 | -14,339.24 | -14,339.24 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / EUR EX.RATE 1.303295 WITH JPMORGAN CHASE | 14,336.25 | 4 Sep 14 | | | | 0.00 | 14,336.25 | 14,336.25 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / CAD EX.RATE 0.9010227 WITH JPMORGAN | 146,000.00 | 5 Feb 14 | | | | 0.00 | 146,000.00 | 146,000.00 | 0.00 |
| FX DEAL TRANSACTED ON 13 NOV 2014 MXN / USD EX.RATE 13.6035 WITH JPMORGAN CHASE | -355,073.48 | 13 Nov 14 | | | | 0.00 | -355,073.48 | -355,073.48 | 0.00 |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / MXN EX.RATE 0.0729129 WITH JPMORGAN | 352,186.81 | 13 Nov 14 | | | | 0.00 | 352,186.81 | 352,186.81 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 AUD / USD EX.RATE 1.1068608 WITH JPMORGAN | -53,303.90 | 14 Mar 14 | | | | 0.00 | -53,303.90 | -53,303.90 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / AUD EX.RATE 0.902474 WITH JPMORGAN CHASE | 53,245.97 | 14 Mar 14 | | | | 0.00 | 53,245.97 | 53,245.97 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUL 2014 EUR / USD EX.RATE 0.7393757 WITH JPMORGAN | -59,509.66 | 18 Jul 14 | | | | 0.00 | -59,509.66 | -59,509.66 | 0.00 |
| FX DEAL TRANSACTED ON 21 NOV 2014 EUR / USD EX.RATE 0.8065167 WITH JPMORGAN | -8,094,067.20 | 21 Nov 14 | | | | 0.00 | -8,094,067.20 | -8,094,067.20 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *JPMORGAN CHASE BANK, N.A.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / EUR EX.RATE 1.24017 WITH JPMORGAN CHASE | 8,095,829.76 | 21 Nov 14 | | | | 0.00 | 8,095,829.76 | 8,095,829.76 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 EUR / USD EX.RATE 0.7243584 WITH JPMORGAN | -2,143,966.20 | 22 Apr 14 | | | | 0.00 | -2,143,966.20 | -2,143,966.20 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / EUR EX.RATE 1.380468 WITH JPMORGAN CHASE | 2,143,866.80 | 22 Apr 14 | | | | 0.00 | 2,143,866.80 | 2,143,866.80 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / AUD EX.RATE 0.9440909 WITH JPMORGAN | 163,327.73 | 23 Jul 14 | | | | 0.00 | 163,327.73 | 163,327.73 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7382259 WITH JPMORGAN | -62,311.55 | 31 Jan 14 | | | | 0.00 | -62,311.55 | -62,311.55 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / EUR EX.RATE 1.354582 WITH JPMORGAN CHASE | 62,310.77 | 31 Jan 14 | | | | 0.00 | 62,310.77 | 62,310.77 | 0.00 |
| **Total JPMORGAN CHASE BANK, N.A.** | | | | | | | **.000.00** | **670.01** | **670.01** |
| *MORGAN STANLEY BANK, N A* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 AUG 2014 EUR / USD EX.RATE 0.757748 WITH MORGAN STANLEY | 6,855,000.00 | 25 Aug 14 | | | | 0.00 | 9,046,543.50 | 8,995,473.92 | -51,069.58 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / EUR EX.RATE 1.319895 WITH MORGAN STANLEY | -6,855,000.00 | 25 Aug 14 | | | | 0.00 | -9,047,880.23 | -8,634,215.70 | 413,664.53 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.074022 WITH MORGAN STANLEY | -35,507,932.92 | 10 Feb 14 | | | | 0.00 | -2,628,367.66 | -2,715,348.46 | -86,980.80 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY BANK, N A* | | | | | | | | | |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / MXN EX.RATE 0.074022 WITH MORGAN STANLEY | 2,628,367.66 | 10 Feb 14 | | | | 0.00 | 2,628,367.66 | 2,628,367.66 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 EUR / USD EX.RATE 0.757748 WITH MORGAN STANLEY | -9,046,543.50 | 25 Aug 14 | | | | 0.00 | -9,046,543.50 | -9,046,543.50 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / EUR EX.RATE 1.319895 WITH MORGAN STANLEY | 9,047,880.23 | 25 Aug 14 | | | | 0.00 | 9,047,880.23 | 9,047,880.23 | 0.00 |
| **Total MORGAN STANLEY BANK, N A** | | | | | | | **.000.00** | **275,614.15** | **275,614.15** |
| *MORGAN STANLEY NY* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / AUD EX.RATE 0.9251389 WITH MORGAN | -4,558.23 | 3 Jun 14 | | | | 0.00 | -4,217.00 | -4,242.80 | -25.80 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / AUD EX.RATE 0.941536 WITH MORGAN STANLEY | -6,581.60 | 10 Apr 14 | | | | 0.00 | -6,196.81 | -6,195.59 | 1.22 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / AUD EX.RATE 0.9402755 WITH MORGAN | -17,048.27 | 11 Apr 14 | | | | 0.00 | -16,030.07 | -15,949.51 | 80.56 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / AUD EX.RATE 0.9006085 WITH MORGAN | -28,310.36 | 11 Mar 14 | | | | 0.00 | -25,496.55 | -25,644.94 | -148.39 |
| FX DEAL TRANSACTED ON 13 OCT 2014 USD / AUD EX.RATE 0.8774412 WITH MORGAN | -12,541.86 | 13 Oct 14 | | | | 0.00 | -11,004.74 | -11,017.40 | -12.66 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / AUD EX.RATE 0.899137 WITH MORGAN STANLEY | -8,637.02 | 14 Jan 14 | | | | 0.00 | -7,765.86 | -7,606.19 | 159.67 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / AUD EX.RATE 0.8809246 WITH MORGAN | -42,924.98 | 15 Oct 14 | | | | 0.00 | -37,813.67 | -37,578.67 | 235.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 MAR 2014 AUD / USD EX.RATE 1.1012282 WITH MORGAN | 9,761.64 | 21 Mar 14 | | | | 0.00 | 8,864.32 | 8,928.48 | 64.16 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / AUD EX.RATE 0.9419315 WITH MORGAN | -1,998.90 | 23 Jun 14 | | | | 0.00 | -1,882.83 | -1,883.06 | -0.23 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / AUD EX.RATE 0.9419315 WITH MORGAN | -393.20 | 23 Jun 14 | | | | 0.00 | -370.37 | -370.41 | -0.04 |
| FX DEAL TRANSACTED ON 24 MAR 2014 AUD / USD EX.RATE 1.0961469 WITH MORGAN | 12,266.72 | 24 Mar 14 | | | | 0.00 | 11,190.76 | 11,315.44 | 124.68 |
| FX DEAL TRANSACTED ON 26 MAR 2014 AUD / USD EX.RATE 1.0839527 WITH MORGAN | 11,891.62 | 26 Mar 14 | | | | 0.00 | 10,970.61 | 10,986.07 | 15.46 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / AUD EX.RATE 0.895587 WITH MORGAN STANLEY | -35,947.31 | 27 Feb 14 | | | | 0.00 | -32,193.94 | -32,113.53 | 80.41 |
| FX DEAL TRANSACTED ON 27 MAR 2014 AUD / USD EX.RATE 1.0816447 WITH MORGAN | 24,331.99 | 27 Mar 14 | | | | 0.00 | 22,495.36 | 22,552.11 | 56.75 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / AUD EX.RATE 0.9284621 WITH MORGAN | -25,150.24 | 29 May 14 | | | | 0.00 | -23,351.04 | -23,275.29 | 75.75 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / GBP EX.RATE 1.6838874 WITH MORGAN | -11,097.93 | 1 Aug 14 | | | | 0.00 | -18,687.66 | -18,723.32 | -35.66 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / GBP EX.RATE 1.71593 WITH MORGAN STANLEY | -12,023.70 | 1 Jul 14 | | | | 0.00 | -20,631.83 | -20,617.64 | 14.19 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / GBP EX.RATE 1.68959 WITH MORGAN STANLEY | -12,480.47 | 1 May 14 | | | | 0.00 | -21,086.88 | -21,207.44 | -120.56 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / GBP EX.RATE 1.66306 WITH MORGAN STANLEY | -41,030.07 | 2 Apr 14 | | | | 0.00 | -68,235.47 | -68,068.88 | 166.59 |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / GBP EX.RATE 1.643789 WITH MORGAN STANLEY | -10,509.14 | 2 Jan 14 | | | | 0.00 | -17,274.81 | -17,246.55 | 28.26 |
| FX DEAL TRANSACTED ON 02 MAY 2014 GBP / USD EX.RATE 0.5927379 WITH MORGAN | 16,534.17 | 2 May 14 | | | | 0.00 | 27,894.57 | 28,051.05 | 156.48 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / GBP EX.RATE 1.658685 WITH MORGAN STANLEY | -44,071.16 | 3 Apr 14 | | | | 0.00 | -73,100.17 | -73,204.41 | -104.24 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / GBP EX.RATE 1.6411298 WITH MORGAN | -24,354.04 | 3 Dec 13 | | | | 0.00 | -39,968.14 | -39,747.01 | 221.13 |
| FX DEAL TRANSACTED ON 04 AUG 2014 GBP / USD EX.RATE 0.5935828 WITH MORGAN | 21,713.14 | 4 Aug 14 | | | | 0.00 | 36,579.80 | 36,550.82 | -28.98 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / GBP EX.RATE 1.63248 WITH MORGAN STANLEY | -36,403.81 | 4 Feb 14 | | | | 0.00 | -59,428.49 | -59,434.68 | -6.19 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / GBP EX.RATE 1.6806879 WITH MORGAN | -16,413.03 | 5 Jun 14 | | | | 0.00 | -27,585.18 | -27,564.04 | 21.14 |
| FX DEAL TRANSACTED ON 05 MAR 2014 GBP / USD EX.RATE 0.597671 WITH MORGAN STANLEY | 771.24 | 5 Mar 14 | | | | 0.00 | 1,290.41 | 1,289.59 | -0.82 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / GBP EX.RATE 1.5972 WITH MORGAN STANLEY | -83,754.06 | 5 Nov 14 | | | | 0.00 | -133,771.98 | -133,189.90 | 582.08 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.6757753 WITH MORGAN | -31,728.26 | 6 Mar 14 | | | | 0.00 | -53,169.43 | -52,770.44 | 398.99 |
| FX DEAL TRANSACTED ON 07 AUG 2014 GBP / USD EX.RATE 0.594111 WITH MORGAN STANLEY | 62,065.56 | 7 Aug 14 | | | | 0.00 | 104,467.96 | 104,201.87 | -266.09 |
| FX DEAL TRANSACTED ON 08 AUG 2014 GBP / USD EX.RATE 0.596165 WITH MORGAN STANLEY | 21,243.02 | 8 Aug 14 | | | | 0.00 | 35,632.79 | 35,697.83 | 65.04 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / GBP EX.RATE 1.64476 WITH MORGAN STANLEY | -10,044.71 | 8 Jan 14 | | | | 0.00 | -16,521.14 | -16,558.20 | -37.06 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / GBP EX.RATE 1.7133877 WITH MORGAN | -22,865.28 | 8 Jul 14 | | | | 0.00 | -39,177.09 | -39,125.92 | 51.17 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / GBP EX.RATE 1.67336 WITH MORGAN STANLEY | -35,206.71 | 9 Apr 14 | | | | 0.00 | -58,913.50 | -58,870.90 | 42.60 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / GBP EX.RATE 1.6405 WITH MORGAN STANLEY | -23,147.99 | 9 Dec 13 | | | | 0.00 | -37,974.28 | -37,887.47 | 86.81 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / GBP EX.RATE 1.644988 WITH MORGAN STANLEY | -33,655.60 | 10 Dec 13 | | | | 0.00 | -55,363.06 | -54,947.81 | 415.25 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.6404563 WITH MORGAN | -63,676.25 | 10 Feb 14 | | | | 0.00 | -104,458.11 | -105,607.06 | -1,148.95 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / GBP EX.RATE 1.6640851 WITH MORGAN | -132,180.59 | 10 Mar 14 | | | | 0.00 | -219,959.75 | -219,485.89 | 473.86 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / GBP EX.RATE 1.6175964 WITH MORGAN | -26,125.24 | 10 Sep 14 | | | | 0.00 | -42,260.09 | -42,398.65 | -138.56 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / GBP EX.RATE 1.67377 WITH MORGAN STANLEY | -20,401.04 | 11 Apr 14 | | | | 0.00 | -34,146.65 | -34,131.96 | 14.69 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / GBP EX.RATE 1.6785847 WITH MORGAN | -10,124.34 | 11 Aug 14 | | | | 0.00 | -16,994.56 | -16,902.08 | 92.48 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / GBP EX.RATE 1.6801989 WITH MORGAN | -2,112.96 | 11 Jun 14 | | | | 0.00 | -3,550.19 | -3,583.69 | -33.50 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / GBP EX.RATE 1.622984 WITH MORGAN STANLEY | -7,113.68 | 11 Sep 14 | | | | 0.00 | -11,545.39 | -11,548.70 | -3.31 |
| FX DEAL TRANSACTED ON 12 DEC 2013 GBP / USD EX.RATE 0.612274 WITH MORGAN STANLEY | 34,833.53 | 12 Dec 13 | | | | 0.00 | 56,892.06 | 56,769.95 | -122.11 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.6814258 WITH MORGAN | -4,058.46 | 12 Jun 14 | | | | 0.00 | -6,824.00 | -6,893.50 | -69.50 |
| FX DEAL TRANSACTED ON 12 SEP 2014 USD / GBP EX.RATE 1.626785 WITH MORGAN STANLEY | -63,883.40 | 12 Sep 14 | | | | 0.00 | -103,924.56 | -103,602.91 | 321.65 |
| FX DEAL TRANSACTED ON 13 OCT 2014 USD / GBP EX.RATE 1.6054 WITH MORGAN STANLEY | -14,511.88 | 13 Oct 14 | | | | 0.00 | -23,297.37 | -23,100.74 | 196.63 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / GBP EX.RATE 1.66257 WITH MORGAN STANLEY | -24,355.35 | 14 Mar 14 | | | | 0.00 | -40,492.47 | -40,365.34 | 127.13 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / GBP EX.RATE 1.63639 WITH MORGAN STANLEY | -51,156.04 | 15 Jan 14 | | | | 0.00 | -83,711.23 | -83,998.22 | -286.99 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / GBP EX.RATE 1.67848 WITH MORGAN STANLEY | -22,932.51 | 15 May 14 | | | | 0.00 | -38,491.76 | -38,590.83 | -99.07 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / GBP EX.RATE 1.6228544 WITH MORGAN | -29,800.38 | 15 Sep 14 | | | | 0.00 | -48,361.68 | -48,647.63 | -285.95 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / GBP EX.RATE 1.6277682 WITH MORGAN | -8,120.50 | 17 Dec 13 | | | | 0.00 | -13,218.29 | -13,288.79 | -70.50 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / GBP EX.RATE 1.64068 WITH MORGAN STANLEY | -80,830.05 | 17 Jan 14 | | | | 0.00 | -132,616.25 | -133,074.54 | -458.29 |
| FX DEAL TRANSACTED ON 17 OCT 2014 GBP / USD EX.RATE 0.6212724 WITH MORGAN | 18,448.16 | 17 Oct 14 | | | | 0.00 | 29,694.16 | 29,758.73 | 64.57 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / GBP EX.RATE 1.63688 WITH MORGAN STANLEY | -295,447.82 | 18 Sep 14 | | | | 0.00 | -483,612.63 | -482,436.72 | 1,175.91 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / GBP EX.RATE 1.6567595 WITH MORGAN | -19,928.29 | 19 Mar 14 | | | | 0.00 | -33,016.38 | -32,870.72 | 145.66 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / GBP EX.RATE 1.5675 WITH MORGAN STANLEY | -54,749.79 | 19 Nov 14 | | | | 0.00 | -85,820.30 | -85,965.39 | -145.09 |
| FX DEAL TRANSACTED ON 20 NOV 2014 USD / GBP EX.RATE 1.5688 WITH MORGAN STANLEY | -33,800.39 | 20 Nov 14 | | | | 0.00 | -53,026.05 | -52,992.25 | 33.80 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / GBP EX.RATE 1.6501861 WITH MORGAN | -43,588.60 | 21 Mar 14 | | | | 0.00 | -71,929.30 | -71,945.16 | -15.86 |
| FX DEAL TRANSACTED ON 22 OCT 2014 USD / GBP EX.RATE 1.6072 WITH MORGAN STANLEY | -11,985.78 | 22 Oct 14 | | | | 0.00 | -19,263.55 | -19,216.20 | 47.35 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / GBP EX.RATE 1.67734 WITH MORGAN STANLEY | -2,684.37 | 23 Apr 14 | | | | 0.00 | -4,502.60 | -4,512.83 | -10.23 |
| FX DEAL TRANSACTED ON 23 JAN 2014 GBP / USD EX.RATE 0.6017877 WITH MORGAN | 6,225.70 | 23 Jan 14 | | | | 0.00 | 10,345.34 | 10,318.17 | -27.17 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / GBP EX.RATE 1.7030552 WITH MORGAN | -23,591.94 | 23 Jul 14 | | | | 0.00 | -40,178.38 | -40,046.14 | 132.24 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / GBP EX.RATE 1.67998 WITH MORGAN STANLEY | -53,372.13 | 24 Apr 14 | | | | 0.00 | -89,664.11 | -89,707.87 | -43.76 |
| FX DEAL TRANSACTED ON 24 JAN 2014 GBP / USD EX.RATE 0.6058082 WITH MORGAN | 2,907.34 | 24 Jan 14 | | | | 0.00 | 4,799.11 | 4,821.68 | 22.57 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / GBP EX.RATE 1.6300844 WITH MORGAN | -9,771.10 | 25 Sep 14 | | | | 0.00 | -15,927.72 | -15,869.73 | 57.99 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.7016883 WITH MORGAN | -1,017,794.69 | 26 Jun 14 | | | | 0.00 | -1,731,969.32 | -1,740,276.32 | -8,307.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / GBP EX.RATE 1.65755 WITH MORGAN STANLEY | -16,310.45 | 27 Aug 14 | | | | 0.00 | -27,035.39 | -27,099.00 | -63.61 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / GBP EX.RATE 1.6705603 WITH MORGAN | -6,691.16 | 28 May 14 | | | | 0.00 | -11,177.99 | -11,223.42 | -45.43 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / GBP EX.RATE 1.626084 WITH MORGAN STANLEY | -13,032.71 | 29 Sep 14 | | | | 0.00 | -21,192.28 | -21,115.60 | 76.68 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / GBP EX.RATE 1.6480863 WITH MORGAN | -36,760.87 | 30 Jan 14 | | | | 0.00 | -60,585.09 | -60,037.85 | 547.24 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.710585 WITH MORGAN STANLEY | -11,471.74 | 30 Jun 14 | | | | 0.00 | -19,623.39 | -19,696.98 | -73.59 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / GBP EX.RATE 1.62179 WITH MORGAN STANLEY | -11,072.75 | 30 Sep 14 | | | | 0.00 | -17,957.68 | -17,847.06 | 110.62 |
| FX DEAL TRANSACTED ON 31 MAR 2014 GBP / USD EX.RATE 0.5995463 WITH MORGAN | 28,748.28 | 31 Mar 14 | | | | 0.00 | 47,950.06 | 47,818.45 | -131.61 |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 CAD / USD EX.RATE 1.089519 WITH MORGAN STANLEY | 41,853.10 | 1 Aug 14 | | | | 0.00 | 38,414.29 | 38,206.31 | -207.98 |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / CAD EX.RATE 0.9183495 WITH MORGAN | -45,980.21 | 5 Sep 14 | | | | 0.00 | -42,225.90 | -42,139.22 | 86.68 |
| FX DEAL TRANSACTED ON 06 AUG 2014 CAD / USD EX.RATE 1.093623 WITH MORGAN STANLEY | 20,828.56 | 6 Aug 14 | | | | 0.00 | 19,045.47 | 19,078.14 | 32.67 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / CAD EX.RATE 0.907788 WITH MORGAN STANLEY | -19,090.55 | 9 Sep 14 | | | | 0.00 | -17,330.17 | -17,409.65 | -79.48 |
| FX DEAL TRANSACTED ON 12 JUN 2014 CAD / USD EX.RATE 1.085583 WITH MORGAN STANLEY | 27,512.40 | 12 Jun 14 | | | | 0.00 | 25,343.43 | 25,311.56 | -31.87 |
| FX DEAL TRANSACTED ON 14 APR 2014 CAD / USD EX.RATE 1.09622 WITH MORGAN STANLEY | 151,394.39 | 14 Apr 14 | | | | 0.00 | 138,105.85 | 137,900.80 | -205.05 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAR 2014 CAD / USD EX.RATE 1.10778 WITH MORGAN STANLEY | 10,035.41 | 14 Mar 14 | | | | 0.00 | 9,059.03 | 9,080.59 | 21.56 |
| FX DEAL TRANSACTED ON 15 MAY 2014 CAD / USD EX.RATE 1.08765 WITH MORGAN STANLEY | 68,935.36 | 15 May 14 | | | | 0.00 | 63,380.09 | 63,502.70 | 122.61 |
| FX DEAL TRANSACTED ON 15 OCT 2014 CAD / USD EX.RATE 1.1274303 WITH MORGAN | 49,350.15 | 15 Oct 14 | | | | 0.00 | 43,772.24 | 43,752.07 | -20.17 |
| FX DEAL TRANSACTED ON 17 OCT 2014 CAD / USD EX.RATE 1.1221387 WITH MORGAN | 12,523.73 | 17 Oct 14 | | | | 0.00 | 11,160.59 | 11,110.48 | -50.11 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CAD / USD EX.RATE 1.125653 WITH MORGAN STANLEY | 33,409.02 | 20 Mar 14 | | | | 0.00 | 29,679.68 | 29,849.47 | 169.79 |
| FX DEAL TRANSACTED ON 21 JUL 2014 CAD / USD EX.RATE 1.0747463 WITH MORGAN | 10,930.15 | 21 Jul 14 | | | | 0.00 | 10,169.98 | 10,168.05 | -1.93 |
| FX DEAL TRANSACTED ON 22 APR 2014 CAD / USD EX.RATE 1.10062 WITH MORGAN STANLEY | 46,785.84 | 22 Apr 14 | | | | 0.00 | 42,508.62 | 42,378.48 | -130.14 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CAD EX.RATE 0.9013644 WITH MORGAN | -10,896.20 | 26 Feb 14 | | | | 0.00 | -9,821.45 | -9,776.32 | 45.13 |
| FX DEAL TRANSACTED ON 27 MAR 2014 CAD / USD EX.RATE 1.106367 WITH MORGAN STANLEY | 33,495.37 | 27 Mar 14 | | | | 0.00 | 30,275.10 | 30,268.72 | -6.38 |
| FX DEAL TRANSACTED ON 28 JAN 2014 CAD / USD EX.RATE 1.1160463 WITH MORGAN | 51,598.71 | 28 Jan 14 | | | | 0.00 | 46,233.49 | 46,272.72 | 39.23 |
| FX DEAL TRANSACTED ON 30 APR 2014 CAD / USD EX.RATE 1.0974513 WITH MORGAN | 56,603.93 | 30 Apr 14 | | | | 0.00 | 51,577.62 | 51,572.99 | -4.63 |
| FX DEAL TRANSACTED ON 31 JAN 2014 CAD / USD EX.RATE 1.12062 WITH MORGAN STANLEY | 11,756.92 | 31 Jan 14 | | | | 0.00 | 10,491.44 | 10,636.38 | 144.94 |
| FX DEAL TRANSACTED ON 31 OCT 2014 CAD / USD EX.RATE 1.1283327 WITH MORGAN | 14,844.74 | 31 Oct 14 | | | | 0.00 | 13,156.35 | 13,123.58 | -32.77 |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / DKK EX.RATE 0.184808 WITH MORGAN STANLEY | -196,937.84 | 1 Apr 14 | | | | 0.00 | -36,395.70 | -36,186.84 | 208.86 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / DKK EX.RATE 0.180116 WITH MORGAN STANLEY | -68,924.73 | 1 Aug 14 | | | | 0.00 | -12,414.45 | -12,359.97 | 54.48 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / DKK EX.RATE 0.1843767 WITH MORGAN | -44,519.59 | 2 Apr 14 | | | | 0.00 | -8,208.37 | -8,165.81 | 42.56 |
| FX DEAL TRANSACTED ON 03 DEC 2013 DKK / USD EX.RATE 5.48285 WITH MORGAN STANLEY | 59,591.18 | 3 Dec 13 | | | | 0.00 | 10,868.65 | 10,909.24 | 40.59 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / DKK EX.RATE 0.1835236 WITH MORGAN | -106,696.10 | 4 Apr 14 | | | | 0.00 | -19,581.25 | -19,713.63 | -132.38 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / DKK EX.RATE 0.1799079 WITH MORGAN | -312,173.12 | 4 Aug 14 | | | | 0.00 | -56,162.41 | -55,926.96 | 235.45 |
| FX DEAL TRANSACTED ON 04 DEC 2013 DKK / USD EX.RATE 5.48912 WITH MORGAN STANLEY | 137,184.16 | 4 Dec 13 | | | | 0.00 | 24,992.01 | 25,164.25 | 172.24 |
| FX DEAL TRANSACTED ON 05 FEB 2014 DKK / USD EX.RATE 5.51346 WITH MORGAN STANLEY | 532,976.54 | 5 Feb 14 | | | | 0.00 | 96,668.25 | 97,267.37 | 599.12 |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / DKK EX.RATE 0.1740144 WITH MORGAN | -239,245.23 | 5 Sep 14 | | | | 0.00 | -41,632.10 | -41,497.45 | 134.65 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / DKK EX.RATE 0.1799279 WITH MORGAN | -10,110.00 | 8 Aug 14 | | | | 0.00 | -1,819.07 | -1,811.33 | 7.74 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / DKK EX.RATE 0.1795467 WITH MORGAN | -7,578.62 | 11 Aug 14 | | | | 0.00 | -1,360.72 | -1,360.15 | 0.57 |
| FX DEAL TRANSACTED ON 12 MAR 2014 DKK / USD EX.RATE 5.3676 WITH MORGAN STANLEY | 211,762.98 | 12 Mar 14 | | | | 0.00 | 39,452.08 | 39,511.70 | 59.62 |
| FX DEAL TRANSACTED ON 12 SEP 2014 DKK / USD EX.RATE 5.73867 WITH MORGAN STANLEY | 398,037.65 | 12 Sep 14 | | | | 0.00 | 69,360.61 | 69,199.27 | -161.34 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / DKK EX.RATE 0.1737795 WITH MORGAN | -70,618.42 | 15 Sep 14 | | | | 0.00 | -12,272.04 | -12,291.62 | -19.58 |
| FX DEAL TRANSACTED ON 16 SEP 2014 USD / DKK EX.RATE 0.1743093 WITH MORGAN | -71,689.64 | 16 Sep 14 | | | | 0.00 | -12,496.17 | -12,443.20 | 52.97 |
| FX DEAL TRANSACTED ON 21 MAR 2014 DKK / USD EX.RATE 5.408165 WITH MORGAN STANLEY | 207,137.82 | 21 Mar 14 | | | | 0.00 | 38,300.94 | 38,231.42 | -69.52 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / DKK EX.RATE 0.1825287 WITH MORGAN | -956,602.24 | 26 Jun 14 | | | | 0.00 | -174,607.38 | -175,678.07 | -1,070.69 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1846359 WITH MORGAN | -168,656.63 | 26 Mar 14 | | | | 0.00 | -31,140.07 | -31,067.59 | 72.48 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / DKK EX.RATE 0.1770556 WITH MORGAN | -7,123.29 | 27 Aug 14 | | | | 0.00 | -1,261.22 | -1,256.18 | 5.04 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7265858 WITH MORGAN | 77,207.61 | 2 Apr 14 | | | | 0.00 | 106,260.83 | 105,901.81 | -359.02 |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7265911 WITH MORGAN | 82,086.58 | 2 Apr 14 | | | | 0.00 | 112,974.94 | 112,405.26 | -569.68 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / EUR EX.RATE 1.3870995 WITH MORGAN | -259,971.27 | 2 May 14 | | | | 0.00 | -360,606.02 | -362,217.98 | -1,611.96 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / EUR EX.RATE 1.3871 WITH MORGAN STANLEY | -80,593.47 | 2 May 14 | | | | 0.00 | -111,791.20 | -111,851.64 | -60.44 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.729049 WITH MORGAN STANLEY | 90,610.41 | 3 Apr 14 | | | | 0.00 | 124,285.77 | 124,516.83 | 231.06 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / EUR EX.RATE 1.3414066 WITH MORGAN | -87,068.06 | 4 Aug 14 | | | | 0.00 | -116,793.67 | -116,292.46 | 501.21 |
| FX DEAL TRANSACTED ON 04 JUN 2014 EUR / USD EX.RATE 0.7348074 WITH MORGAN | 7,130.07 | 4 Jun 14 | | | | 0.00 | 9,703.32 | 9,724.70 | 21.38 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7386725 WITH MORGAN | 83,033.95 | 5 Feb 14 | | | | 0.00 | 112,409.70 | 113,079.78 | 670.08 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7386997 WITH MORGAN | 79,187.08 | 5 Feb 14 | | | | 0.00 | 107,197.93 | 107,690.46 | 492.53 |
| FX DEAL TRANSACTED ON 05 JUN 2014 EUR / USD EX.RATE 0.7325471 WITH MORGAN | 98,438.51 | 5 Jun 14 | | | | 0.00 | 134,378.41 | 134,260.28 | -118.13 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / EUR EX.RATE 1.341306 WITH MORGAN STANLEY | -169,614.69 | 8 Aug 14 | | | | 0.00 | -227,505.20 | -226,562.82 | 942.38 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 OCT 2014 EUR / USD EX.RATE 0.7886933 WITH MORGAN | 17,845.18 | 8 Oct 14 | | | | 0.00 | 22,626.26 | 22,685.69 | 59.43 |
| FX DEAL TRANSACTED ON 09 APR 2014 EUR / USD EX.RATE 0.7243542 WITH MORGAN | 19,414.40 | 9 Apr 14 | | | | 0.00 | 26,802.36 | 26,961.75 | 159.39 |
| FX DEAL TRANSACTED ON 09 APR 2014 EUR / USD EX.RATE 0.7243647 WITH MORGAN | 8,403.11 | 9 Apr 14 | | | | 0.00 | 11,600.66 | 11,664.36 | 63.70 |
| FX DEAL TRANSACTED ON 09 OCT 2014 EUR / USD EX.RATE 0.7884166 WITH MORGAN | 46,935.21 | 9 Oct 14 | | | | 0.00 | 59,530.98 | 59,666.39 | 135.41 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / EUR EX.RATE 1.38758 WITH MORGAN STANLEY | -17,436.05 | 10 Mar 14 | | | | 0.00 | -24,193.91 | -24,244.83 | -50.92 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / EUR EX.RATE 1.38991 WITH MORGAN STANLEY | -104,312.56 | 11 Apr 14 | | | | 0.00 | -144,985.07 | -144,201.69 | 783.38 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / EUR EX.RATE 1.38992 WITH MORGAN STANLEY | -104,114.65 | 11 Apr 14 | | | | 0.00 | -144,711.03 | -143,839.59 | 871.44 |
| FX DEAL TRANSACTED ON 11 FEB 2014 EUR / USD EX.RATE 0.7330572 WITH MORGAN | 116,468.03 | 11 Feb 14 | | | | 0.00 | 158,879.86 | 159,165.21 | 285.35 |
| FX DEAL TRANSACTED ON 12 SEP 2014 EUR / USD EX.RATE 0.7710338 WITH MORGAN | 36,823.95 | 12 Sep 14 | | | | 0.00 | 47,759.19 | 47,644.67 | -114.52 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / EUR EX.RATE 1.37237 WITH MORGAN STANLEY | -17,007.49 | 13 Dec 13 | | | | 0.00 | -23,340.57 | -23,352.13 | -11.56 |
| FX DEAL TRANSACTED ON 13 JAN 2014 EUR / USD EX.RATE 0.7322467 WITH MORGAN | 103,890.83 | 13 Jan 14 | | | | 0.00 | 141,879.55 | 141,234.39 | -645.16 |
| FX DEAL TRANSACTED ON 14 MAY 2014 EUR / USD EX.RATE 0.7294531 WITH MORGAN | 38,900.39 | 14 May 14 | | | | 0.00 | 53,328.16 | 53,311.04 | -17.12 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.3709 WITH MORGAN STANLEY | -7,794.42 | 14 May 14 | | | | 0.00 | -10,685.37 | -10,691.22 | -5.85 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37064 WITH MORGAN STANLEY | -121,789.24 | 15 May 14 | | | | 0.00 | -166,929.20 | -167,088.76 | -159.56 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37065 WITH MORGAN STANLEY | -21,519.34 | 15 May 14 | | | | 0.00 | -29,495.48 | -29,491.18 | 4.30 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / EUR EX.RATE 1.3822186 WITH MORGAN | -21,944.48 | 17 Apr 14 | | | | 0.00 | -30,332.07 | -30,348.12 | -16.05 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / EUR EX.RATE 1.3542 WITH MORGAN STANLEY | -102,557.34 | 17 Jun 14 | | | | 0.00 | -138,883.15 | -139,190.82 | -307.67 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / EUR EX.RATE 1.3542057 WITH MORGAN | -107,977.66 | 17 Jun 14 | | | | 0.00 | -146,223.96 | -147,195.14 | -971.18 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / EUR EX.RATE 1.3925978 WITH MORGAN | -108,506.41 | 17 Mar 14 | | | | 0.00 | -151,105.79 | -150,926.99 | 178.80 |
| FX DEAL TRANSACTED ON 17 OCT 2014 USD / EUR EX.RATE 1.2772 WITH MORGAN STANLEY | -36,463.71 | 17 Oct 14 | | | | 0.00 | -46,571.45 | -46,602.45 | -31.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 USD / EUR EX.RATE 1.2772086 WITH MORGAN | -22,729.40 | 17 Oct 14 | | | | 0.00 | -29,030.19 | -28,933.39 | 96.80 |
| FX DEAL TRANSACTED ON 18 JUN 2014 EUR / USD EX.RATE 0.7367174 WITH MORGAN | 14,313.04 | 18 Jun 14 | | | | 0.00 | 19,428.13 | 19,430.67 | 2.54 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / EUR EX.RATE 1.39249 WITH MORGAN STANLEY | -132,635.27 | 18 Mar 14 | | | | 0.00 | -184,693.29 | -182,817.83 | 1,875.46 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / EUR EX.RATE 1.3861951 WITH MORGAN | -70,826.94 | 19 Mar 14 | | | | 0.00 | -98,179.96 | -97,617.23 | 562.73 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37104 WITH MORGAN STANLEY | -13,357.71 | 19 May 14 | | | | 0.00 | -18,313.95 | -18,294.05 | 19.90 |
| FX DEAL TRANSACTED ON 20 MAY 2014 EUR / USD EX.RATE 0.7304068 WITH MORGAN | 44,483.76 | 20 May 14 | | | | 0.00 | 60,902.72 | 60,784.84 | -117.88 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.36909 WITH MORGAN STANLEY | -8,791.52 | 20 May 14 | | | | 0.00 | -12,036.38 | -12,006.14 | 30.24 |
| FX DEAL TRANSACTED ON 20 NOV 2014 EUR / USD EX.RATE 0.7974418 WITH MORGAN | 12,823.50 | 20 Nov 14 | | | | 0.00 | 16,080.80 | 15,947.95 | -132.85 |
| FX DEAL TRANSACTED ON 20 NOV 2014 EUR / USD EX.RATE 0.7974482 WITH MORGAN | 10,241.98 | 20 Nov 14 | | | | 0.00 | 12,843.44 | 12,713.37 | -130.07 |
| FX DEAL TRANSACTED ON 21 FEB 2014 EUR / USD EX.RATE 0.7276583 WITH MORGAN | 7,671.34 | 21 Feb 14 | | | | 0.00 | 10,542.50 | 10,535.44 | -7.06 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 JAN 2014 EUR / USD EX.RATE 0.7381163 WITH MORGAN | 79,142.65 | 21 Jan 14 | | | | 0.00 | 107,222.46 | 107,353.04 | 130.58 |
| FX DEAL TRANSACTED ON 21 MAY 2014 EUR / USD EX.RATE 0.7320376 WITH MORGAN | 13,754.59 | 21 May 14 | | | | 0.00 | 18,789.46 | 18,783.96 | -5.50 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.36601 WITH MORGAN STANLEY | -6,125.54 | 21 May 14 | | | | 0.00 | -8,367.55 | -8,362.28 | 5.27 |
| FX DEAL TRANSACTED ON 22 JUL 2014 EUR / USD EX.RATE 0.7423865 WITH MORGAN | 42,581.09 | 22 Jul 14 | | | | 0.00 | 57,357.03 | 57,352.47 | -4.56 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / EUR EX.RATE 1.347 WITH MORGAN STANLEY | -46,369.44 | 22 Jul 14 | | | | 0.00 | -62,459.64 | -62,429.50 | 30.14 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / EUR EX.RATE 1.36505 WITH MORGAN STANLEY | -23,555.35 | 22 May 14 | | | | 0.00 | -32,154.23 | -32,156.59 | -2.36 |
| FX DEAL TRANSACTED ON 22 OCT 2014 EUR / USD EX.RATE 0.7897647 WITH MORGAN | 33,359.63 | 22 Oct 14 | | | | 0.00 | 42,239.96 | 42,194.93 | -45.03 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / EUR EX.RATE 1.346 WITH MORGAN STANLEY | -122,350.64 | 23 Jul 14 | | | | 0.00 | -164,683.96 | -164,794.08 | -110.12 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / EUR EX.RATE 1.3460148 WITH MORGAN | -31,422.50 | 23 Jul 14 | | | | 0.00 | -42,295.15 | -42,209.84 | 85.31 |
| FX DEAL TRANSACTED ON 23 JUN 2014 EUR / USD EX.RATE 0.7355609 WITH MORGAN | 15,423.73 | 23 Jun 14 | | | | 0.00 | 20,968.66 | 21,027.94 | 59.28 |
| FX DEAL TRANSACTED ON 23 SEP 2014 EUR / USD EX.RATE 0.7783858 WITH MORGAN | 27,286.51 | 23 Sep 14 | | | | 0.00 | 35,055.25 | 34,783.48 | -271.77 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / EUR EX.RATE 1.28471 WITH MORGAN STANLEY | -14,244.50 | 23 Sep 14 | | | | 0.00 | -18,300.05 | -18,231.54 | 68.51 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.382545 WITH MORGAN STANLEY | -5,075.19 | 24 Apr 14 | | | | 0.00 | -7,016.68 | -7,026.35 | -9.67 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.38255 WITH MORGAN STANLEY | -3,055.08 | 24 Apr 14 | | | | 0.00 | -4,223.80 | -4,227.47 | -3.67 |
| FX DEAL TRANSACTED ON 24 OCT 2014 USD / EUR EX.RATE 1.26687 WITH MORGAN STANLEY | -41,399.93 | 24 Oct 14 | | | | 0.00 | -52,448.33 | -52,625.52 | -177.19 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 SEP 2014 EUR / USD EX.RATE 0.7850095 WITH MORGAN | 27,549.34 | 25 Sep 14 | | | | 0.00 | 35,094.28 | 34,950.47 | -143.81 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / EUR EX.RATE 1.27387 WITH MORGAN STANLEY | -25,656.29 | 25 Sep 14 | | | | 0.00 | -32,682.78 | -32,573.23 | 109.55 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.3195 WITH MORGAN STANLEY | -4,445.00 | 27 Aug 14 | | | | 0.00 | -5,865.18 | -5,856.51 | 8.67 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7293946 WITH MORGAN | 43,492.00 | 27 Feb 14 | | | | 0.00 | 59,627.53 | 59,503.58 | -123.95 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7294052 WITH MORGAN | 132,217.03 | 27 Feb 14 | | | | 0.00 | 181,266.90 | 182,109.12 | 842.22 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7294052 WITH MORGAN | 61,816.90 | 27 Feb 14 | | | | 0.00 | 84,749.73 | 85,378.41 | 628.68 |
| FX DEAL TRANSACTED ON 28 JUL 2014 EUR / USD EX.RATE 0.7440436 WITH MORGAN | 52,455.94 | 28 Jul 14 | | | | 0.00 | 70,501.17 | 70,178.18 | -322.99 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / EUR EX.RATE 1.35958 WITH MORGAN STANLEY | -4,708.30 | 28 May 14 | | | | 0.00 | -6,401.31 | -6,424.71 | -23.40 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / EUR EX.RATE 1.38105 WITH MORGAN STANLEY | -114,226.67 | 29 Apr 14 | | | | 0.00 | -157,752.74 | -158,381.00 | -628.26 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / EUR EX.RATE 1.36648 WITH MORGAN STANLEY | -2,817.26 | 29 Jan 14 | | | | 0.00 | -3,849.73 | -3,799.22 | 50.51 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7432443 WITH MORGAN | 82,766.67 | 30 Jan 14 | | | | 0.00 | 111,358.64 | 111,888.13 | 529.49 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7432458 WITH MORGAN | 172,328.59 | 30 Jan 14 | | | | 0.00 | 231,859.50 | 232,393.72 | 534.22 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / EUR EX.RATE 1.2627 WITH MORGAN STANLEY | -15,270.67 | 30 Sep 14 | | | | 0.00 | -19,282.28 | -19,234.17 | 48.11 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / EUR EX.RATE 1.2627071 WITH MORGAN | -51,236.21 | 30 Sep 14 | | | | 0.00 | -64,696.33 | -64,831.74 | -135.41 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7403558 WITH MORGAN | 26,764.06 | 31 Jan 14 | | | | 0.00 | 36,150.27 | 36,159.58 | 9.31 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7403569 WITH MORGAN | 34,753.24 | 31 Jan 14 | | | | 0.00 | 46,941.20 | 46,981.17 | 39.97 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / HKD EX.RATE 0.1290256 WITH MORGAN | -498,858.07 | 4 Sep 14 | | | | 0.00 | -64,365.46 | -64,368.37 | -2.91 |
| FX DEAL TRANSACTED ON 14 APR 2014 HKD / USD EX.RATE 7.7533 WITH MORGAN STANLEY | 69,139.60 | 14 Apr 14 | | | | 0.00 | 8,917.44 | 8,915.77 | -1.67 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287664 WITH MORGAN | -321,912.19 | 14 Mar 14 | | | | 0.00 | -41,451.48 | -41,452.81 | -1.33 |
| FX DEAL TRANSACTED ON 25 AUG 2014 HKD / USD EX.RATE 7.7502 WITH MORGAN STANLEY | 130,139.78 | 25 Aug 14 | | | | 0.00 | 16,791.80 | 16,790.61 | -1.19 |
| FX DEAL TRANSACTED ON 25 NOV 2014 HKD / USD EX.RATE 7.75484 WITH MORGAN STANLEY | 912,582.25 | 25 Nov 14 | | | | 0.00 | 117,679.06 | 117,678.90 | -0.16 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / HKD EX.RATE 0.128783 WITH MORGAN STANLEY | -922,409.34 | 27 Jan 14 | | | | 0.00 | -118,790.64 | -118,800.59 | -9.95 |
| FX DEAL TRANSACTED ON 27 MAY 2014 HKD / USD EX.RATE 7.7532 WITH MORGAN STANLEY | 469,880.75 | 27 May 14 | | | | 0.00 | 60,604.75 | 60,609.05 | 4.30 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / HKD EX.RATE 0.1287921 WITH MORGAN | -1,919,540.77 | 28 Jan 14 | | | | 0.00 | -247,221.73 | -247,224.92 | -3.19 |
| FX DEAL TRANSACTED ON 28 MAY 2014 HKD / USD EX.RATE 7.75259 WITH MORGAN STANLEY | 217,475.43 | 28 May 14 | | | | 0.00 | 28,051.97 | 28,049.76 | -2.21 |
| FX DEAL TRANSACTED ON 31 JUL 2014 HKD / USD EX.RATE 7.75 WITH MORGAN STANLEY AND | 360,202.42 | 31 Jul 14 | | | | 0.00 | 46,477.73 | 46,477.43 | -0.30 |
| FX DEAL TRANSACTED ON 31 OCT 2014 HKD / USD EX.RATE 7.75493 WITH MORGAN STANLEY | 273,824.17 | 31 Oct 14 | | | | 0.00 | 35,309.69 | 35,310.05 | 0.36 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 JPY / USD EX.RATE 109.57768 WITH MORGAN | 2,000,431.00 | 1 Oct 14 | | | | 0.00 | 18,255.83 | 18,226.33 | -29.50 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 APR 2014 JPY / USD EX.RATE 103.7244 WITH MORGAN STANLEY | 11,863,927.00 | 2 Apr 14 | | | | 0.00 | 114,379.33 | 114,544.31 | 164.98 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / JPY EX.RATE 0.0096628 WITH MORGAN | -194,597.00 | 4 Apr 14 | | | | 0.00 | -1,880.35 | -1,905.76 | -25.41 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / JPY EX.RATE 0.0098649 WITH MORGAN | -5,387,670.00 | 5 Feb 14 | | | | 0.00 | -53,149.09 | -52,709.19 | 439.90 |
| FX DEAL TRANSACTED ON 07 APR 2014 JPY / USD EX.RATE 103.07099 WITH MORGAN | 8,745,896.00 | 7 Apr 14 | | | | 0.00 | 84,853.13 | 85,870.36 | 1,017.23 |
| FX DEAL TRANSACTED ON 07 FEB 2014 JPY / USD EX.RATE 102.17241 WITH MORGAN | 8,082,451.00 | 7 Feb 14 | | | | 0.00 | 79,106.00 | 78,826.26 | -279.74 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / JPY EX.RATE 0.0087154 WITH MORGAN | -4,020,920.00 | 7 Nov 14 | | | | 0.00 | -35,043.75 | -34,715.48 | 328.27 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / JPY EX.RATE 0.0098222 WITH MORGAN | -17,165,130.00 | 8 May 14 | | | | 0.00 | -168,599.65 | -168,096.07 | 503.58 |
| FX DEAL TRANSACTED ON 08 OCT 2014 JPY / USD EX.RATE 108.08888 WITH MORGAN | 1,359,218.00 | 8 Oct 14 | | | | 0.00 | 12,575.00 | 12,660.97 | 85.97 |
| FX DEAL TRANSACTED ON 09 JUN 2014 JPY / USD EX.RATE 102.534 WITH MORGAN STANLEY | 4,905,449.00 | 9 Jun 14 | | | | 0.00 | 47,842.17 | 48,132.75 | 290.58 |
| FX DEAL TRANSACTED ON 09 SEP 2014 JPY / USD EX.RATE 106.24335 WITH MORGAN | 453,267.00 | 9 Sep 14 | | | | 0.00 | 4,266.31 | 4,243.08 | -23.23 |
| FX DEAL TRANSACTED ON 10 DEC 2013 JPY / USD EX.RATE 102.9295 WITH MORGAN STANLEY | 14,433,545.00 | 10 Dec 13 | | | | 0.00 | 140,227.49 | 140,097.50 | -129.99 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / JPY EX.RATE 0.0093668 WITH MORGAN | -4,853,832.00 | 10 Sep 14 | | | | 0.00 | -45,464.95 | -45,263.51 | 201.44 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / JPY EX.RATE 0.0098107 WITH MORGAN | -11,524,619.00 | 12 Jun 14 | | | | 0.00 | -113,064.87 | -113,113.99 | -49.12 |
| FX DEAL TRANSACTED ON 12 SEP 2014 JPY / USD EX.RATE 107.30936 WITH MORGAN | 2,645,097.00 | 12 Sep 14 | | | | 0.00 | 24,649.27 | 24,608.99 | -40.28 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / JPY EX.RATE 0.0098308 WITH MORGAN | -8,011,884.00 | 14 Apr 14 | | | | 0.00 | -78,762.95 | -78,336.68 | 426.27 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 MAR 2014 JPY / USD EX.RATE 101.4295 WITH MORGAN STANLEY | 3,111,565.00 | 14 Mar 14 | | | | 0.00 | 30,677.12 | 30,696.64 | 19.52 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / JPY EX.RATE 0.0098242 WITH MORGAN | -7,229,923.00 | 14 May 14 | | | | 0.00 | -71,028.53 | -71,258.85 | -230.32 |
| FX DEAL TRANSACTED ON 17 MAR 2014 JPY / USD EX.RATE 101.60943 WITH MORGAN | 2,769,948.00 | 17 Mar 14 | | | | 0.00 | 27,260.74 | 27,276.69 | 15.95 |
| FX DEAL TRANSACTED ON 20 DEC 2013 JPY / USD EX.RATE 104.2 WITH MORGAN STANLEY | 1,485,341.00 | 20 Dec 13 | | | | 0.00 | 14,254.71 | 14,243.09 | -11.62 |
| FX DEAL TRANSACTED ON 20 FEB 2014 JPY / USD EX.RATE 102.27945 WITH MORGAN | 5,591,240.00 | 20 Feb 14 | | | | 0.00 | 54,666.31 | 54,575.31 | -91.00 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / JPY EX.RATE 0.0097437 WITH MORGAN | -1,476,042.00 | 21 Apr 14 | | | | 0.00 | -14,382.17 | -14,386.37 | -4.20 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / JPY EX.RATE 0.0097438 WITH MORGAN | -10,691,367.00 | 21 Apr 14 | | | | 0.00 | -104,174.20 | -104,423.18 | -248.98 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / JPY EX.RATE 0.0097442 WITH MORGAN | -9,279,727.00 | 21 Feb 14 | | | | 0.00 | -90,423.65 | -90,817.45 | -393.80 |
| FX DEAL TRANSACTED ON 21 OCT 2014 JPY / USD EX.RATE 106.71423 WITH MORGAN | 1,675,786.00 | 21 Oct 14 | | | | 0.00 | 15,703.49 | 15,495.73 | -207.76 |
| FX DEAL TRANSACTED ON 22 SEP 2014 JPY / USD EX.RATE 108.78895 WITH MORGAN | 2,742,111.00 | 22 Sep 14 | | | | 0.00 | 25,205.79 | 25,222.93 | 17.14 |
| FX DEAL TRANSACTED ON 23 APR 2014 JPY / USD EX.RATE 102.27854 WITH MORGAN | 2,255,293.00 | 23 Apr 14 | | | | 0.00 | 22,050.50 | 22,103.13 | 52.63 |
| FX DEAL TRANSACTED ON 23 MAY 2014 JPY / USD EX.RATE 101.83794 WITH MORGAN | 2,049,382.00 | 23 May 14 | | | | 0.00 | 20,123.95 | 20,078.20 | -45.75 |
| FX DEAL TRANSACTED ON 24 APR 2014 JPY / USD EX.RATE 102.2188 WITH MORGAN STANLEY | 4,205,531.00 | 24 Apr 14 | | | | 0.00 | 41,142.44 | 41,009.57 | -132.87 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / JPY EX.RATE 0.0097915 WITH MORGAN | -1,763,938.00 | 24 Jun 14 | | | | 0.00 | -17,271.56 | -17,369.29 | -97.73 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / JPY EX.RATE 0.0096117 WITH MORGAN | -926,601.00 | 25 Aug 14 | | | | 0.00 | -8,906.20 | -8,916.06 | -9.86 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 MAR 2014 JPY / USD EX.RATE 102.35471 WITH MORGAN | 571,563.00 | 26 Mar 14 | | | | 0.00 | 5,584.14 | 5,553.20 | -30.94 |
| FX DEAL TRANSACTED ON 26 SEP 2014 JPY / USD EX.RATE 109.12877 WITH MORGAN | 3,788,538.00 | 26 Sep 14 | | | | 0.00 | 34,716.22 | 34,537.02 | -179.20 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / JPY EX.RATE 0.0096286 WITH MORGAN | -1,691,374.00 | 27 Aug 14 | | | | 0.00 | -16,285.60 | -16,224.99 | 60.61 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / JPY EX.RATE 0.0097884 WITH MORGAN | -5,358,170.00 | 27 Feb 14 | | | | 0.00 | -52,447.93 | -52,823.68 | -375.75 |
| FX DEAL TRANSACTED ON 27 MAY 2014 JPY / USD EX.RATE 101.971 WITH MORGAN STANLEY | 3,089,042.00 | 27 May 14 | | | | 0.00 | 30,293.34 | 30,357.64 | 64.30 |
| FX DEAL TRANSACTED ON 29 MAY 2014 JPY / USD EX.RATE 101.55359 WITH MORGAN | 786,110.00 | 29 May 14 | | | | 0.00 | 7,740.84 | 7,693.76 | -47.08 |
| FX DEAL TRANSACTED ON 31 JUL 2014 JPY / USD EX.RATE 102.79926 WITH MORGAN | 32,996,948.00 | 31 Jul 14 | | | | 0.00 | 320,984.30 | 322,062.84 | 1,078.54 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 AUG 2014 MXN / USD EX.RATE 13.2465 WITH MORGAN STANLEY | 23,421.75 | 5 Aug 14 | | | | 0.00 | 1,768.15 | 1,766.41 | -1.74 |
| FX DEAL TRANSACTED ON 10 FEB 2014 MXN / USD EX.RATE 13.315 WITH MORGAN STANLEY | 35,507,932.92 | 10 Feb 14 | | | | 0.00 | 2,666,761.77 | 2,664,810.44 | -1,951.33 |
| FX DEAL TRANSACTED ON 10 SEP 2014 MXN / USD EX.RATE 13.2298 WITH MORGAN STANLEY | 433,965.44 | 10 Sep 14 | | | | 0.00 | 32,802.12 | 32,833.88 | 31.76 |
| FX DEAL TRANSACTED ON 12 SEP 2014 MXN / USD EX.RATE 13.2667 WITH MORGAN STANLEY | 44,002.17 | 12 Sep 14 | | | | 0.00 | 3,316.74 | 3,328.48 | 11.74 |
| FX DEAL TRANSACTED ON 14 JAN 2014 MXN / USD EX.RATE 13.0993 WITH MORGAN STANLEY | 57,249.27 | 14 Jan 14 | | | | 0.00 | 4,370.41 | 4,345.54 | -24.87 |
| FX DEAL TRANSACTED ON 28 AUG 2014 MXN / USD EX.RATE 13.1035 WITH MORGAN STANLEY | 80,797.81 | 28 Aug 14 | | | | 0.00 | 6,166.12 | 6,163.77 | -2.35 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| **New Zealand dollar - NZD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / NZD EX.RATE 0.792894 WITH MORGAN STANLEY | -4,704.37 | 15 Oct 14 | | | | 0.00 | -3,730.07 | -3,734.80 | -4.73 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / NZD EX.RATE 0.858669 WITH MORGAN STANLEY | -8,888.09 | 17 Apr 14 | | | | 0.00 | -7,631.93 | -7,628.65 | 3.28 |
| FX DEAL TRANSACTED ON 22 OCT 2014 USD / NZD EX.RATE 0.794062 WITH MORGAN STANLEY | -19,901.48 | 22 Oct 14 | | | | 0.00 | -15,803.01 | -15,694.31 | 108.70 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / NZD EX.RATE 0.871426 WITH MORGAN STANLEY | -787.07 | 23 Jun 14 | | | | 0.00 | -685.87 | -685.70 | 0.17 |
| FX DEAL TRANSACTED ON 23 OCT 2014 USD / NZD EX.RATE 0.783173 WITH MORGAN STANLEY | -38,198.83 | 23 Oct 14 | | | | 0.00 | -29,916.29 | -30,285.94 | -369.65 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 NOK / USD EX.RATE 6.262 WITH MORGAN STANLEY | 247,745.76 | 1 Aug 14 | | | | 0.00 | 39,563.36 | 39,470.39 | -92.97 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / NOK EX.RATE 0.1589864 WITH MORGAN | -288,909.80 | 3 Feb 14 | | | | 0.00 | -45,932.72 | -46,278.88 | -346.16 |
| FX DEAL TRANSACTED ON 04 AUG 2014 NOK / USD EX.RATE 6.2722 WITH MORGAN STANLEY | 301,003.99 | 4 Aug 14 | | | | 0.00 | 47,990.18 | 47,921.42 | -68.76 |
| FX DEAL TRANSACTED ON 08 AUG 2014 NOK / USD EX.RATE 6.227695 WITH MORGAN STANLEY | 407,763.95 | 8 Aug 14 | | | | 0.00 | 65,475.90 | 66,042.13 | 566.23 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / NOK EX.RATE 0.1608721 WITH MORGAN | -106,986.05 | 8 Jan 14 | | | | 0.00 | -17,211.07 | -17,365.47 | -154.40 |
| FX DEAL TRANSACTED ON 11 AUG 2014 NOK / USD EX.RATE 6.178195 WITH MORGAN STANLEY | 42,983.35 | 11 Aug 14 | | | | 0.00 | 6,957.27 | 6,979.01 | 21.74 |
| FX DEAL TRANSACTED ON 12 MAY 2014 NOK / USD EX.RATE 5.920985 WITH MORGAN STANLEY | 51,150.02 | 12 May 14 | | | | 0.00 | 8,638.77 | 8,637.14 | -1.63 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / NOK EX.RATE 0.163312 WITH MORGAN STANLEY | -5,762.50 | 13 Jan 14 | | | | 0.00 | -941.09 | -938.86 | 2.23 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / NOK EX.RATE 0.1616371 WITH MORGAN | -177,244.93 | 16 Jan 14 | | | | 0.00 | -28,649.35 | -28,688.07 | -38.72 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / NOK EX.RATE 0.1618843 WITH MORGAN | -11,055.53 | 17 Jan 14 | | | | 0.00 | -1,789.72 | -1,789.82 | -0.10 |
| FX DEAL TRANSACTED ON 19 AUG 2014 NOK / USD EX.RATE 6.1648655 WITH MORGAN | 83,497.76 | 19 Aug 14 | | | | 0.00 | 13,544.13 | 13,576.65 | 32.52 |
| FX DEAL TRANSACTED ON 19 NOV 2014 NOK / USD EX.RATE 6.76 WITH MORGAN STANLEY AND | 240,968.73 | 19 Nov 14 | | | | 0.00 | 35,646.26 | 35,658.66 | 12.40 |
| FX DEAL TRANSACTED ON 20 NOV 2014 NOK / USD EX.RATE 6.7564 WITH MORGAN STANLEY | 426,783.57 | 20 Nov 14 | | | | 0.00 | 63,167.30 | 62,851.95 | -315.35 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / NOK EX.RATE 0.1646838 WITH MORGAN | -215,780.94 | 21 Feb 14 | | | | 0.00 | -35,535.63 | -35,743.96 | -208.33 |
| FX DEAL TRANSACTED ON 21 NOV 2014 NOK / USD EX.RATE 6.797 WITH MORGAN STANLEY | 262,546.72 | 21 Nov 14 | | | | 0.00 | 38,626.85 | 38,737.70 | 110.85 |
| FX DEAL TRANSACTED ON 23 APR 2014 NOK / USD EX.RATE 5.99555 WITH MORGAN STANLEY | 110,629.36 | 23 Apr 14 | | | | 0.00 | 18,451.91 | 18,438.69 | -13.22 |
| FX DEAL TRANSACTED ON 24 APR 2014 NOK / USD EX.RATE 6.0012 WITH MORGAN STANLEY | 109,906.37 | 24 Apr 14 | | | | 0.00 | 18,314.07 | 18,307.66 | -6.41 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.1628598 WITH MORGAN | -73,390.99 | 26 Jun 14 | | | | 0.00 | -11,952.44 | -11,960.14 | -7.70 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / NOK EX.RATE 0.1655155 WITH MORGAN | -43,577.42 | 27 Feb 14 | | | | 0.00 | -7,212.74 | -7,227.97 | -15.23 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / NOK EX.RATE 0.1593638 WITH MORGAN | -334,025.17 | 31 Jan 14 | | | | 0.00 | -53,231.53 | -53,105.01 | 126.52 |
| **Polish zloty - PLN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / PLN EX.RATE 0.3293223 WITH MORGAN | -318.67 | 8 Jul 14 | | | | 0.00 | -104.95 | -104.95 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / PLN EX.RATE 0.3271538 WITH MORGAN | -34,637.95 | 26 Jun 14 | | | | 0.00 | -11,331.94 | -11,406.44 | -74.50 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / SGD EX.RATE 0.7874537 WITH MORGAN | -188,754.28 | 3 Mar 14 | | | | 0.00 | -148,635.25 | -148,683.95 | -48.70 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / SGD EX.RATE 0.7881382 WITH MORGAN | -14,750.82 | 4 Feb 14 | | | | 0.00 | -11,625.68 | -11,638.19 | -12.51 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / SGD EX.RATE 0.7881419 WITH MORGAN | -7,344.33 | 5 Feb 14 | | | | 0.00 | -5,788.37 | -5,793.66 | -5.29 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / SGD EX.RATE 0.7869102 WITH MORGAN | -22,711.77 | 10 Feb 14 | | | | 0.00 | -17,872.12 | -17,935.54 | -63.42 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / SGD EX.RATE 0.7930151 WITH MORGAN | -3,796.67 | 19 Feb 14 | | | | 0.00 | -3,010.82 | -2,995.16 | 15.66 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / SGD EX.RATE 0.7892579 WITH MORGAN | -11,146.08 | 19 Mar 14 | | | | 0.00 | -8,797.13 | -8,746.14 | 50.99 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / SGD EX.RATE 0.7860282 WITH MORGAN | -11,243.05 | 24 Mar 14 | | | | 0.00 | -8,837.35 | -8,868.16 | -30.81 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / SGD EX.RATE 0.7930912 WITH MORGAN | -15,244.53 | 28 Mar 14 | | | | 0.00 | -12,090.30 | -12,107.48 | -17.18 |
| **South African rand - ZAR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / ZAR EX.RATE 0.0926161 WITH MORGAN | -233,310.99 | 8 Sep 14 | | | | 0.00 | -21,608.37 | -21,193.23 | 415.14 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / ZAR EX.RATE 0.0914809 WITH MORGAN | -333,003.34 | 9 Sep 14 | | | | 0.00 | -30,463.46 | -30,275.10 | 188.36 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / ZAR EX.RATE 0.0912867 WITH MORGAN | -113,574.67 | 10 Sep 14 | | | | 0.00 | -10,367.86 | -10,360.05 | 7.81 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / ZAR EX.RATE 0.0963956 WITH MORGAN | -25,190.96 | 11 Dec 13 | | | | 0.00 | -2,428.30 | -2,426.58 | 1.72 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / ZAR EX.RATE 0.0950742 WITH MORGAN | -354,368.90 | 17 Apr 14 | | | | 0.00 | -33,691.34 | -33,370.43 | 320.91 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / ZAR EX.RATE 0.0946701 WITH MORGAN | -212,752.28 | 22 Apr 14 | | | | 0.00 | -20,141.27 | -20,173.26 | -31.99 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / ZAR EX.RATE 0.0898112 WITH MORGAN | -286,117.19 | 31 Jan 14 | | | | 0.00 | -25,696.53 | -25,992.34 | -295.81 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 OCT 2014 SEK / USD EX.RATE 7.1840275 WITH MORGAN | 268,516.76 | 2 Oct 14 | | | | 0.00 | 37,376.91 | 37,127.44 | -249.47 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / SEK EX.RATE 0.1503167 WITH MORGAN | -24,755.38 | 4 Jun 14 | | | | 0.00 | -3,721.15 | -3,706.92 | 14.23 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / SEK EX.RATE 0.1555605 WITH MORGAN | -83,656.30 | 5 Mar 14 | | | | 0.00 | -13,013.61 | -13,085.30 | -71.69 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / SEK EX.RATE 0.1470674 WITH MORGAN | -97,580.43 | 9 Jul 14 | | | | 0.00 | -14,350.90 | -14,363.79 | -12.89 |
| FX DEAL TRANSACTED ON 16 SEP 2014 SEK / USD EX.RATE 7.1063225 WITH MORGAN | 74,469.15 | 16 Sep 14 | | | | 0.00 | 10,479.28 | 10,468.49 | -10.79 |
| FX DEAL TRANSACTED ON 18 SEP 2014 SEK / USD EX.RATE 7.0925225 WITH MORGAN | 73,871.72 | 18 Sep 14 | | | | 0.00 | 10,415.44 | 10,322.33 | -93.11 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / SEK EX.RATE 0.1491398 WITH MORGAN | -94,891.08 | 23 Jun 14 | | | | 0.00 | -14,152.04 | -14,085.90 | 66.14 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / SEK EX.RATE 0.1485636 WITH MORGAN | -68,320.66 | 24 Jun 14 | | | | 0.00 | -10,149.97 | -10,114.24 | 35.73 |
| FX DEAL TRANSACTED ON 24 SEP 2014 SEK / USD EX.RATE 7.1755075 WITH MORGAN | 191,851.76 | 24 Sep 14 | | | | 0.00 | 26,737.03 | 26,440.07 | -296.96 |
| FX DEAL TRANSACTED ON 25 SEP 2014 SEK / USD EX.RATE 7.2185425 WITH MORGAN | 361,894.24 | 25 Sep 14 | | | | 0.00 | 50,133.98 | 49,882.39 | -251.59 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1482543 WITH MORGAN | -860,423.44 | 26 Jun 14 | | | | 0.00 | -127,561.46 | -128,702.83 | -1,141.37 |
| FX DEAL TRANSACTED ON 26 SEP 2014 SEK / USD EX.RATE 7.2646325 WITH MORGAN | 376,504.44 | 26 Sep 14 | | | | 0.00 | 51,827.05 | 52,231.35 | 404.30 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / SEK EX.RATE 0.1508705 WITH MORGAN | -55,474.47 | 27 May 14 | | | | 0.00 | -8,369.46 | -8,360.70 | 8.76 |
| FX DEAL TRANSACTED ON 29 SEP 2014 SEK / USD EX.RATE 7.2410375 WITH MORGAN | 266,575.04 | 29 Sep 14 | | | | 0.00 | 36,814.48 | 36,890.84 | 76.36 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 OCT 2014 USD / CHF EX.RATE 1.0335458 WITH MORGAN | -5,698.44 | 3 Oct 14 | | | | 0.00 | -5,889.60 | -5,933.71 | -44.11 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / CHF EX.RATE 1.1080455 WITH MORGAN | -25,088.66 | 4 Dec 13 | | | | 0.00 | -27,799.38 | -28,042.99 | -243.61 |
| FX DEAL TRANSACTED ON 04 JUN 2014 CHF / USD EX.RATE 0.896275 WITH MORGAN STANLEY | 98,530.47 | 4 Jun 14 | | | | 0.00 | 109,933.30 | 109,795.49 | -137.81 |
| FX DEAL TRANSACTED ON 04 MAR 2014 CHF / USD EX.RATE 0.886493 WITH MORGAN STANLEY | 7,896.55 | 4 Mar 14 | | | | 0.00 | 8,907.63 | 8,955.54 | 47.91 |
| FX DEAL TRANSACTED ON 05 SEP 2014 CHF / USD EX.RATE 0.9306933 WITH MORGAN | 21,644.19 | 5 Sep 14 | | | | 0.00 | 23,255.99 | 23,164.97 | -91.02 |
| FX DEAL TRANSACTED ON 07 APR 2014 CHF / USD EX.RATE 0.8881236 WITH MORGAN | 17,820.35 | 7 Apr 14 | | | | 0.00 | 20,065.17 | 20,235.45 | 170.28 |
| FX DEAL TRANSACTED ON 08 APR 2014 CHF / USD EX.RATE 0.8833837 WITH MORGAN | 27,867.15 | 8 Apr 14 | | | | 0.00 | 31,545.92 | 31,768.30 | 222.38 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / CHF EX.RATE 1.1051006 WITH MORGAN | -26,220.28 | 8 Aug 14 | | | | 0.00 | -28,976.05 | -28,862.66 | 113.39 |
| FX DEAL TRANSACTED ON 08 OCT 2014 USD / CHF EX.RATE 1.045227 WITH MORGAN STANLEY | -1,263.89 | 8 Oct 14 | | | | 0.00 | -1,321.05 | -1,327.96 | -6.91 |
| FX DEAL TRANSACTED ON 09 APR 2014 CHF / USD EX.RATE 0.88238 WITH MORGAN STANLEY | 50,773.73 | 9 Apr 14 | | | | 0.00 | 57,541.80 | 57,970.81 | 429.01 |
| FX DEAL TRANSACTED ON 12 MAR 2014 CHF / USD EX.RATE 0.873933 WITH MORGAN STANLEY | 34,408.89 | 12 Mar 14 | | | | 0.00 | 39,372.46 | 39,498.24 | 125.78 |
| FX DEAL TRANSACTED ON 14 JAN 2014 CHF / USD EX.RATE 0.9019233 WITH MORGAN | 60,801.01 | 14 Jan 14 | | | | 0.00 | 67,412.62 | 67,079.67 | -332.95 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 JAN 2014 CHF / USD EX.RATE 0.90937 WITH MORGAN STANLEY | 59,999.05 | 15 Jan 14 | | | | 0.00 | 65,978.70 | 66,194.89 | 216.19 |
| FX DEAL TRANSACTED ON 17 JUN 2014 CHF / USD EX.RATE 0.8994935 WITH MORGAN | 71,762.72 | 17 Jun 14 | | | | 0.00 | 79,781.25 | 80,478.55 | 697.30 |
| FX DEAL TRANSACTED ON 17 MAR 2014 CHF / USD EX.RATE 0.8730307 WITH MORGAN | 3,453.96 | 17 Mar 14 | | | | 0.00 | 3,956.29 | 3,948.06 | -8.23 |
| FX DEAL TRANSACTED ON 18 MAR 2014 CHF / USD EX.RATE 0.87369 WITH MORGAN STANLEY | 6,908.45 | 18 Mar 14 | | | | 0.00 | 7,907.21 | 7,820.30 | -86.91 |
| FX DEAL TRANSACTED ON 19 FEB 2014 CHF / USD EX.RATE 0.88758 WITH MORGAN STANLEY | 15,599.47 | 19 Feb 14 | | | | 0.00 | 17,575.28 | 17,564.00 | -11.28 |
| FX DEAL TRANSACTED ON 20 FEB 2014 CHF / USD EX.RATE 0.8900133 WITH MORGAN | 39,906.99 | 20 Feb 14 | | | | 0.00 | 44,838.64 | 44,854.43 | 15.79 |
| FX DEAL TRANSACTED ON 21 FEB 2014 CHF / USD EX.RATE 0.8875331 WITH MORGAN | 31,774.47 | 21 Feb 14 | | | | 0.00 | 35,800.88 | 35,776.02 | -24.86 |
| FX DEAL TRANSACTED ON 21 MAR 2014 CHF / USD EX.RATE 0.8822748 WITH MORGAN | 19,111.55 | 21 Mar 14 | | | | 0.00 | 21,661.68 | 21,565.73 | -95.95 |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / CHF EX.RATE 1.0305029 WITH MORGAN | -7,257.12 | 21 Nov 14 | | | | 0.00 | -7,478.48 | -7,504.39 | -25.91 |
| FX DEAL TRANSACTED ON 23 JUN 2014 CHF / USD EX.RATE 0.8944935 WITH MORGAN | 13,447.85 | 23 Jun 14 | | | | 0.00 | 15,034.04 | 15,074.38 | 40.34 |
| FX DEAL TRANSACTED ON 24 JUN 2014 CHF / USD EX.RATE 0.8952235 WITH MORGAN | 4,050.67 | 24 Jun 14 | | | | 0.00 | 4,524.76 | 4,527.91 | 3.15 |
| FX DEAL TRANSACTED ON 25 FEB 2014 CHF / USD EX.RATE 0.8869937 WITH MORGAN | 10,305.77 | 25 Feb 14 | | | | 0.00 | 11,618.76 | 11,587.33 | -31.43 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CHF EX.RATE 1.1224819 WITH MORGAN | -57,491.15 | 26 Feb 14 | | | | 0.00 | -64,532.77 | -65,271.52 | -738.75 |
| FX DEAL TRANSACTED ON 26 MAR 2014 CHF / USD EX.RATE 0.884583 WITH MORGAN STANLEY | 23,691.62 | 26 Mar 14 | | | | 0.00 | 26,782.81 | 26,711.34 | -71.47 |
| FX DEAL TRANSACTED ON 27 FEB 2014 CHF / USD EX.RATE 0.888494 WITH MORGAN STANLEY | 18,530.64 | 27 Feb 14 | | | | 0.00 | 20,856.24 | 21,045.59 | 189.35 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CHF EX.RATE 1.1220896 WITH MORGAN | -200,695.79 | 27 Jun 14 | | | | 0.00 | -225,198.67 | -226,212.57 | -1,013.90 |
| FX DEAL TRANSACTED ON 27 MAR 2014 CHF / USD EX.RATE 0.8865037 WITH MORGAN | 15,264.61 | 27 Mar 14 | | | | 0.00 | 17,218.89 | 17,280.37 | 61.48 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / CHF EX.RATE 1.0523048 WITH MORGAN | -62,373.93 | 29 Sep 14 | | | | 0.00 | -65,636.39 | -65,105.09 | 531.30 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / CHF EX.RATE 1.1044905 WITH MORGAN | -26,083.53 | 31 Jan 14 | | | | 0.00 | -28,809.01 | -28,839.11 | -30.10 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / DKK EX.RATE 0.184808 WITH MORGAN STANLEY | 36,395.70 | 1 Apr 14 | | | | 0.00 | 36,395.70 | 36,395.70 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 CAD / USD EX.RATE 1.089519 WITH MORGAN STANLEY | -38,414.29 | 1 Aug 14 | | | | 0.00 | -38,414.29 | -38,414.29 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 NOK / USD EX.RATE 6.262 WITH MORGAN STANLEY | -39,563.36 | 1 Aug 14 | | | | 0.00 | -39,563.36 | -39,563.36 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / DKK EX.RATE 0.180116 WITH MORGAN STANLEY | 12,414.45 | 1 Aug 14 | | | | 0.00 | 12,414.45 | 12,414.45 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / GBP EX.RATE 1.6838874 WITH MORGAN | 18,687.66 | 1 Aug 14 | | | | 0.00 | 18,687.66 | 18,687.66 | 0.00 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / GBP EX.RATE 1.71593 WITH MORGAN STANLEY | 20,631.83 | 1 Jul 14 | | | | 0.00 | 20,631.83 | 20,631.83 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / GBP EX.RATE 1.68959 WITH MORGAN STANLEY | 21,086.88 | 1 May 14 | | | | 0.00 | 21,086.88 | 21,086.88 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 JPY / USD EX.RATE 109.57768 WITH MORGAN | -18,255.83 | 1 Oct 14 | | | | 0.00 | -18,255.83 | -18,255.83 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7265858 WITH MORGAN | -106,260.83 | 2 Apr 14 | | | | 0.00 | -106,260.83 | -106,260.83 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 EUR / USD EX.RATE 0.7265911 WITH MORGAN | -112,974.94 | 2 Apr 14 | | | | 0.00 | -112,974.94 | -112,974.94 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 APR 2014 JPY / USD EX.RATE 103.7244 WITH MORGAN STANLEY | -114,379.33 | 2 Apr 14 | | | | 0.00 | -114,379.33 | -114,379.33 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / DKK EX.RATE 0.1843767 WITH MORGAN | 8,208.37 | 2 Apr 14 | | | | 0.00 | 8,208.37 | 8,208.37 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / GBP EX.RATE 1.66306 WITH MORGAN STANLEY | 68,235.47 | 2 Apr 14 | | | | 0.00 | 68,235.47 | 68,235.47 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / GBP EX.RATE 1.643789 WITH MORGAN STANLEY | 17,274.81 | 2 Jan 14 | | | | 0.00 | 17,274.81 | 17,274.81 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 GBP / USD EX.RATE 0.5927379 WITH MORGAN | -27,894.57 | 2 May 14 | | | | 0.00 | -27,894.57 | -27,894.57 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / EUR EX.RATE 1.3870995 WITH MORGAN | 360,606.02 | 2 May 14 | | | | 0.00 | 360,606.02 | 360,606.02 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 USD / EUR EX.RATE 1.3871 WITH MORGAN STANLEY | 111,791.20 | 2 May 14 | | | | 0.00 | 111,791.20 | 111,791.20 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 SEK / USD EX.RATE 7.1840275 WITH MORGAN | -37,376.91 | 2 Oct 14 | | | | 0.00 | -37,376.91 | -37,376.91 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 EUR / USD EX.RATE 0.729049 WITH MORGAN STANLEY | -124,285.77 | 3 Apr 14 | | | | 0.00 | -124,285.77 | -124,285.77 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / GBP EX.RATE 1.658685 WITH MORGAN STANLEY | 73,100.17 | 3 Apr 14 | | | | 0.00 | 73,100.17 | 73,100.17 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 DKK / USD EX.RATE 5.48285 WITH MORGAN STANLEY | -10,868.65 | 3 Dec 13 | | | | 0.00 | -10,868.65 | -10,868.65 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / GBP EX.RATE 1.6411298 WITH MORGAN | 39,968.14 | 3 Dec 13 | | | | 0.00 | 39,968.14 | 39,968.14 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / NOK EX.RATE 0.1589864 WITH MORGAN | 45,932.72 | 3 Feb 14 | | | | 0.00 | 45,932.72 | 45,932.72 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / AUD EX.RATE 0.9251389 WITH MORGAN | 4,217.00 | 3 Jun 14 | | | | 0.00 | 4,217.00 | 4,217.00 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / SGD EX.RATE 0.7874537 WITH MORGAN | 148,635.25 | 3 Mar 14 | | | | 0.00 | 148,635.25 | 148,635.25 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 OCT 2014 USD / CHF EX.RATE 1.0335458 WITH MORGAN | 5,889.60 | 3 Oct 14 | | | | 0.00 | 5,889.60 | 5,889.60 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / DKK EX.RATE 0.1835236 WITH MORGAN | 19,581.25 | 4 Apr 14 | | | | 0.00 | 19,581.25 | 19,581.25 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / JPY EX.RATE 0.0096628 WITH MORGAN | 1,880.35 | 4 Apr 14 | | | | 0.00 | 1,880.35 | 1,880.35 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 GBP / USD EX.RATE 0.5935828 WITH MORGAN | -36,579.80 | 4 Aug 14 | | | | 0.00 | -36,579.80 | -36,579.80 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 NOK / USD EX.RATE 6.2722 WITH MORGAN STANLEY | -47,990.18 | 4 Aug 14 | | | | 0.00 | -47,990.18 | -47,990.18 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / DKK EX.RATE 0.1799079 WITH MORGAN | 56,162.41 | 4 Aug 14 | | | | 0.00 | 56,162.41 | 56,162.41 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / EUR EX.RATE 1.3414066 WITH MORGAN | 116,793.67 | 4 Aug 14 | | | | 0.00 | 116,793.67 | 116,793.67 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 DKK / USD EX.RATE 5.48912 WITH MORGAN STANLEY | -24,992.01 | 4 Dec 13 | | | | 0.00 | -24,992.01 | -24,992.01 | 0.00 |
| FX DEAL TRANSACTED ON 04 DEC 2013 USD / CHF EX.RATE 1.1080455 WITH MORGAN | 27,799.38 | 4 Dec 13 | | | | 0.00 | 27,799.38 | 27,799.38 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / GBP EX.RATE 1.63248 WITH MORGAN STANLEY | 59,428.49 | 4 Feb 14 | | | | 0.00 | 59,428.49 | 59,428.49 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / SGD EX.RATE 0.7881382 WITH MORGAN | 11,625.68 | 4 Feb 14 | | | | 0.00 | 11,625.68 | 11,625.68 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 CHF / USD EX.RATE 0.896275 WITH MORGAN STANLEY | -109,933.30 | 4 Jun 14 | | | | 0.00 | -109,933.30 | -109,933.30 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 EUR / USD EX.RATE 0.7348074 WITH MORGAN | -9,703.32 | 4 Jun 14 | | | | 0.00 | -9,703.32 | -9,703.32 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / SEK EX.RATE 0.1503167 WITH MORGAN | 3,721.15 | 4 Jun 14 | | | | 0.00 | 3,721.15 | 3,721.15 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 CHF / USD EX.RATE 0.886493 WITH MORGAN STANLEY | -8,907.63 | 4 Mar 14 | | | | 0.00 | -8,907.63 | -8,907.63 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / HKD EX.RATE 0.1290256 WITH MORGAN | 64,365.46 | 4 Sep 14 | | | | 0.00 | 64,365.46 | 64,365.46 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 MXN / USD EX.RATE 13.2465 WITH MORGAN STANLEY | -1,768.15 | 5 Aug 14 | | | | 0.00 | -1,768.15 | -1,768.15 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 DKK / USD EX.RATE 5.51346 WITH MORGAN STANLEY | -96,668.25 | 5 Feb 14 | | | | 0.00 | -96,668.25 | -96,668.25 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7386725 WITH MORGAN | -112,409.70 | 5 Feb 14 | | | | 0.00 | -112,409.70 | -112,409.70 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 EUR / USD EX.RATE 0.7386997 WITH MORGAN | -107,197.93 | 5 Feb 14 | | | | 0.00 | -107,197.93 | -107,197.93 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / JPY EX.RATE 0.0098649 WITH MORGAN | 53,149.09 | 5 Feb 14 | | | | 0.00 | 53,149.09 | 53,149.09 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / SGD EX.RATE 0.7881419 WITH MORGAN | 5,788.37 | 5 Feb 14 | | | | 0.00 | 5,788.37 | 5,788.37 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 EUR / USD EX.RATE 0.7325471 WITH MORGAN | -134,378.41 | 5 Jun 14 | | | | 0.00 | -134,378.41 | -134,378.41 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / GBP EX.RATE 1.6806879 WITH MORGAN | 27,585.18 | 5 Jun 14 | | | | 0.00 | 27,585.18 | 27,585.18 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 GBP / USD EX.RATE 0.597671 WITH MORGAN STANLEY | -1,290.41 | 5 Mar 14 | | | | 0.00 | -1,290.41 | -1,290.41 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / SEK EX.RATE 0.1555605 WITH MORGAN | 13,013.61 | 5 Mar 14 | | | | 0.00 | 13,013.61 | 13,013.61 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / GBP EX.RATE 1.5972 WITH MORGAN STANLEY | 133,771.98 | 5 Nov 14 | | | | 0.00 | 133,771.98 | 133,771.98 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 CHF / USD EX.RATE 0.9306933 WITH MORGAN | -23,255.99 | 5 Sep 14 | | | | 0.00 | -23,255.99 | -23,255.99 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / CAD EX.RATE 0.9183495 WITH MORGAN | 42,225.90 | 5 Sep 14 | | | | 0.00 | 42,225.90 | 42,225.90 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 USD / DKK EX.RATE 0.1740144 WITH MORGAN | 41,632.10 | 5 Sep 14 | | | | 0.00 | 41,632.10 | 41,632.10 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 AUG 2014 CAD / USD EX.RATE 1.093623 WITH MORGAN STANLEY | -19,045.47 | 6 Aug 14 | | | | 0.00 | -19,045.47 | -19,045.47 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / GBP EX.RATE 1.6757753 WITH MORGAN | 53,169.43 | 6 Mar 14 | | | | 0.00 | 53,169.43 | 53,169.43 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 CHF / USD EX.RATE 0.8881236 WITH MORGAN | -20,065.17 | 7 Apr 14 | | | | 0.00 | -20,065.17 | -20,065.17 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 JPY / USD EX.RATE 103.07099 WITH MORGAN | -84,853.13 | 7 Apr 14 | | | | 0.00 | -84,853.13 | -84,853.13 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 GBP / USD EX.RATE 0.594111 WITH MORGAN STANLEY | -104,467.96 | 7 Aug 14 | | | | 0.00 | -104,467.96 | -104,467.96 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 JPY / USD EX.RATE 102.17241 WITH MORGAN | -79,106.00 | 7 Feb 14 | | | | 0.00 | -79,106.00 | -79,106.00 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / JPY EX.RATE 0.0087154 WITH MORGAN | 35,043.75 | 7 Nov 14 | | | | 0.00 | 35,043.75 | 35,043.75 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 CHF / USD EX.RATE 0.8833837 WITH MORGAN | -31,545.92 | 8 Apr 14 | | | | 0.00 | -31,545.92 | -31,545.92 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 GBP / USD EX.RATE 0.596165 WITH MORGAN STANLEY | -35,632.79 | 8 Aug 14 | | | | 0.00 | -35,632.79 | -35,632.79 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 NOK / USD EX.RATE 6.227695 WITH MORGAN STANLEY | -65,475.90 | 8 Aug 14 | | | | 0.00 | -65,475.90 | -65,475.90 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / CHF EX.RATE 1.1051006 WITH MORGAN | 28,976.05 | 8 Aug 14 | | | | 0.00 | 28,976.05 | 28,976.05 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / DKK EX.RATE 0.1799279 WITH MORGAN | 1,819.07 | 8 Aug 14 | | | | 0.00 | 1,819.07 | 1,819.07 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 USD / EUR EX.RATE 1.341306 WITH MORGAN STANLEY | 227,505.20 | 8 Aug 14 | | | | 0.00 | 227,505.20 | 227,505.20 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / GBP EX.RATE 1.64476 WITH MORGAN STANLEY | 16,521.14 | 8 Jan 14 | | | | 0.00 | 16,521.14 | 16,521.14 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 USD / NOK EX.RATE 0.1608721 WITH MORGAN | 17,211.07 | 8 Jan 14 | | | | 0.00 | 17,211.07 | 17,211.07 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / GBP EX.RATE 1.7133877 WITH MORGAN | 39,177.09 | 8 Jul 14 | | | | 0.00 | 39,177.09 | 39,177.09 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / PLN EX.RATE 0.3293223 WITH MORGAN | 104.95 | 8 Jul 14 | | | | 0.00 | 104.95 | 104.95 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / JPY EX.RATE 0.0098222 WITH MORGAN | 168,599.65 | 8 May 14 | | | | 0.00 | 168,599.65 | 168,599.65 | 0.00 |
| FX DEAL TRANSACTED ON 08 OCT 2014 EUR / USD EX.RATE 0.7886933 WITH MORGAN | -22,626.26 | 8 Oct 14 | | | | 0.00 | -22,626.26 | -22,626.26 | 0.00 |
| FX DEAL TRANSACTED ON 08 OCT 2014 JPY / USD EX.RATE 108.08888 WITH MORGAN | -12,575.00 | 8 Oct 14 | | | | 0.00 | -12,575.00 | -12,575.00 | 0.00 |
| FX DEAL TRANSACTED ON 08 OCT 2014 USD / CHF EX.RATE 1.045227 WITH MORGAN STANLEY | 1,321.05 | 8 Oct 14 | | | | 0.00 | 1,321.05 | 1,321.05 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / ZAR EX.RATE 0.0926161 WITH MORGAN | 21,608.37 | 8 Sep 14 | | | | 0.00 | 21,608.37 | 21,608.37 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 CHF / USD EX.RATE 0.88238 WITH MORGAN STANLEY | -57,541.80 | 9 Apr 14 | | | | 0.00 | -57,541.80 | -57,541.80 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 EUR / USD EX.RATE 0.7243542 WITH MORGAN | -26,802.36 | 9 Apr 14 | | | | 0.00 | -26,802.36 | -26,802.36 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 EUR / USD EX.RATE 0.7243647 WITH MORGAN | -11,600.66 | 9 Apr 14 | | | | 0.00 | -11,600.66 | -11,600.66 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / GBP EX.RATE 1.67336 WITH MORGAN STANLEY | 58,913.50 | 9 Apr 14 | | | | 0.00 | 58,913.50 | 58,913.50 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 USD / GBP EX.RATE 1.6405 WITH MORGAN STANLEY | 37,974.28 | 9 Dec 13 | | | | 0.00 | 37,974.28 | 37,974.28 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / SEK EX.RATE 0.1470674 WITH MORGAN | 14,350.90 | 9 Jul 14 | | | | 0.00 | 14,350.90 | 14,350.90 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 JPY / USD EX.RATE 102.534 WITH MORGAN STANLEY | -47,842.17 | 9 Jun 14 | | | | 0.00 | -47,842.17 | -47,842.17 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2014 EUR / USD EX.RATE 0.7884166 WITH MORGAN | -59,530.98 | 9 Oct 14 | | | | 0.00 | -59,530.98 | -59,530.98 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 SEP 2014 JPY / USD EX.RATE 106.24335 WITH MORGAN | -4,266.31 | 9 Sep 14 | | | | 0.00 | -4,266.31 | -4,266.31 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / CAD EX.RATE 0.907788 WITH MORGAN STANLEY | 17,330.17 | 9 Sep 14 | | | | 0.00 | 17,330.17 | 17,330.17 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / ZAR EX.RATE 0.0914809 WITH MORGAN | 30,463.46 | 9 Sep 14 | | | | 0.00 | 30,463.46 | 30,463.46 | 0.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / AUD EX.RATE 0.941536 WITH MORGAN STANLEY | 6,196.81 | 10 Apr 14 | | | | 0.00 | 6,196.81 | 6,196.81 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 JPY / USD EX.RATE 102.9295 WITH MORGAN STANLEY | -140,227.49 | 10 Dec 13 | | | | 0.00 | -140,227.49 | -140,227.49 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 USD / GBP EX.RATE 1.644988 WITH MORGAN STANLEY | 55,363.06 | 10 Dec 13 | | | | 0.00 | 55,363.06 | 55,363.06 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 MXN / USD EX.RATE 13.315 WITH MORGAN STANLEY | -2,666,761.77 | 10 Feb 14 | | | | 0.00 | -2,666,761.77 | -2,666,761.77 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.6404563 WITH MORGAN | 104,458.11 | 10 Feb 14 | | | | 0.00 | 104,458.11 | 104,458.11 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / SGD EX.RATE 0.7869102 WITH MORGAN | 17,872.12 | 10 Feb 14 | | | | 0.00 | 17,872.12 | 17,872.12 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / EUR EX.RATE 1.38758 WITH MORGAN STANLEY | 24,193.91 | 10 Mar 14 | | | | 0.00 | 24,193.91 | 24,193.91 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / GBP EX.RATE 1.6640851 WITH MORGAN | 219,959.75 | 10 Mar 14 | | | | 0.00 | 219,959.75 | 219,959.75 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 MXN / USD EX.RATE 13.2298 WITH MORGAN STANLEY | -32,802.12 | 10 Sep 14 | | | | 0.00 | -32,802.12 | -32,802.12 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / GBP EX.RATE 1.6175964 WITH MORGAN | 42,260.09 | 10 Sep 14 | | | | 0.00 | 42,260.09 | 42,260.09 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / JPY EX.RATE 0.0093668 WITH MORGAN | 45,464.95 | 10 Sep 14 | | | | 0.00 | 45,464.95 | 45,464.95 | 0.00 |
| FX DEAL TRANSACTED ON 10 SEP 2014 USD / ZAR EX.RATE 0.0912867 WITH MORGAN | 10,367.86 | 10 Sep 14 | | | | 0.00 | 10,367.86 | 10,367.86 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / AUD EX.RATE 0.9402755 WITH MORGAN | 16,030.07 | 11 Apr 14 | | | | 0.00 | 16,030.07 | 16,030.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / EUR EX.RATE 1.38991 WITH MORGAN STANLEY | 144,985.07 | 11 Apr 14 | | | | 0.00 | 144,985.07 | 144,985.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / EUR EX.RATE 1.38992 WITH MORGAN STANLEY | 144,711.03 | 11 Apr 14 | | | | 0.00 | 144,711.03 | 144,711.03 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / GBP EX.RATE 1.67377 WITH MORGAN STANLEY | 34,146.65 | 11 Apr 14 | | | | 0.00 | 34,146.65 | 34,146.65 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 NOK / USD EX.RATE 6.178195 WITH MORGAN STANLEY | -6,957.27 | 11 Aug 14 | | | | 0.00 | -6,957.27 | -6,957.27 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / DKK EX.RATE 0.1795467 WITH MORGAN | 1,360.72 | 11 Aug 14 | | | | 0.00 | 1,360.72 | 1,360.72 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / GBP EX.RATE 1.6785847 WITH MORGAN | 16,994.56 | 11 Aug 14 | | | | 0.00 | 16,994.56 | 16,994.56 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / ZAR EX.RATE 0.0963956 WITH MORGAN | 2,428.30 | 11 Dec 13 | | | | 0.00 | 2,428.30 | 2,428.30 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 EUR / USD EX.RATE 0.7330572 WITH MORGAN | -158,879.86 | 11 Feb 14 | | | | 0.00 | -158,879.86 | -158,879.86 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / GBP EX.RATE 1.6801989 WITH MORGAN | 3,550.19 | 11 Jun 14 | | | | 0.00 | 3,550.19 | 3,550.19 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / AUD EX.RATE 0.9006085 WITH MORGAN | 25,496.55 | 11 Mar 14 | | | | 0.00 | 25,496.55 | 25,496.55 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / GBP EX.RATE 1.622984 WITH MORGAN STANLEY | 11,545.39 | 11 Sep 14 | | | | 0.00 | 11,545.39 | 11,545.39 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 GBP / USD EX.RATE 0.612274 WITH MORGAN STANLEY | -56,892.06 | 12 Dec 13 | | | | 0.00 | -56,892.06 | -56,892.06 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 CAD / USD EX.RATE 1.085583 WITH MORGAN STANLEY | -25,343.43 | 12 Jun 14 | | | | 0.00 | -25,343.43 | -25,343.43 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.6814258 WITH MORGAN | 6,824.00 | 12 Jun 14 | | | | 0.00 | 6,824.00 | 6,824.00 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / JPY EX.RATE 0.0098107 WITH MORGAN | 113,064.87 | 12 Jun 14 | | | | 0.00 | 113,064.87 | 113,064.87 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 CHF / USD EX.RATE 0.873933 WITH MORGAN STANLEY | -39,372.46 | 12 Mar 14 | | | | 0.00 | -39,372.46 | -39,372.46 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 DKK / USD EX.RATE 5.3676 WITH MORGAN STANLEY | -39,452.08 | 12 Mar 14 | | | | 0.00 | -39,452.08 | -39,452.08 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 NOK / USD EX.RATE 5.920985 WITH MORGAN STANLEY | -8,638.77 | 12 May 14 | | | | 0.00 | -8,638.77 | -8,638.77 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 DKK / USD EX.RATE 5.73867 WITH MORGAN STANLEY | -69,360.61 | 12 Sep 14 | | | | 0.00 | -69,360.61 | -69,360.61 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 EUR / USD EX.RATE 0.7710338 WITH MORGAN | -47,759.19 | 12 Sep 14 | | | | 0.00 | -47,759.19 | -47,759.19 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 JPY / USD EX.RATE 107.30936 WITH MORGAN | -24,649.27 | 12 Sep 14 | | | | 0.00 | -24,649.27 | -24,649.27 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 MXN / USD EX.RATE 13.2667 WITH MORGAN STANLEY | -3,316.74 | 12 Sep 14 | | | | 0.00 | -3,316.74 | -3,316.74 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 USD / GBP EX.RATE 1.626785 WITH MORGAN STANLEY | 103,924.56 | 12 Sep 14 | | | | 0.00 | 103,924.56 | 103,924.56 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / EUR EX.RATE 1.37237 WITH MORGAN STANLEY | 23,340.57 | 13 Dec 13 | | | | 0.00 | 23,340.57 | 23,340.57 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 EUR / USD EX.RATE 0.7322467 WITH MORGAN | -141,879.55 | 13 Jan 14 | | | | 0.00 | -141,879.55 | -141,879.55 | 0.00 |
| FX DEAL TRANSACTED ON 13 JAN 2014 USD / NOK EX.RATE 0.163312 WITH MORGAN STANLEY | 941.09 | 13 Jan 14 | | | | 0.00 | 941.09 | 941.09 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2014 USD / AUD EX.RATE 0.8774412 WITH MORGAN | 11,004.74 | 13 Oct 14 | | | | 0.00 | 11,004.74 | 11,004.74 | 0.00 |
| FX DEAL TRANSACTED ON 13 OCT 2014 USD / GBP EX.RATE 1.6054 WITH MORGAN STANLEY | 23,297.37 | 13 Oct 14 | | | | 0.00 | 23,297.37 | 23,297.37 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 CAD / USD EX.RATE 1.09622 WITH MORGAN STANLEY | -138,105.85 | 14 Apr 14 | | | | 0.00 | -138,105.85 | -138,105.85 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 APR 2014 HKD / USD EX.RATE 7.7533 WITH MORGAN STANLEY | -8,917.44 | 14 Apr 14 | | | | 0.00 | -8,917.44 | -8,917.44 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / JPY EX.RATE 0.0098308 WITH MORGAN | 78,762.95 | 14 Apr 14 | | | | 0.00 | 78,762.95 | 78,762.95 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 CHF / USD EX.RATE 0.9019233 WITH MORGAN | -67,412.62 | 14 Jan 14 | | | | 0.00 | -67,412.62 | -67,412.62 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 MXN / USD EX.RATE 13.0993 WITH MORGAN STANLEY | -4,370.41 | 14 Jan 14 | | | | 0.00 | -4,370.41 | -4,370.41 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / AUD EX.RATE 0.899137 WITH MORGAN STANLEY | 7,765.86 | 14 Jan 14 | | | | 0.00 | 7,765.86 | 7,765.86 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 CAD / USD EX.RATE 1.10778 WITH MORGAN STANLEY | -9,059.03 | 14 Mar 14 | | | | 0.00 | -9,059.03 | -9,059.03 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 JPY / USD EX.RATE 101.4295 WITH MORGAN STANLEY | -30,677.12 | 14 Mar 14 | | | | 0.00 | -30,677.12 | -30,677.12 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / GBP EX.RATE 1.66257 WITH MORGAN STANLEY | 40,492.47 | 14 Mar 14 | | | | 0.00 | 40,492.47 | 40,492.47 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 USD / HKD EX.RATE 0.1287664 WITH MORGAN | 41,451.48 | 14 Mar 14 | | | | 0.00 | 41,451.48 | 41,451.48 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 EUR / USD EX.RATE 0.7294531 WITH MORGAN | -53,328.16 | 14 May 14 | | | | 0.00 | -53,328.16 | -53,328.16 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.3709 WITH MORGAN STANLEY | 10,685.37 | 14 May 14 | | | | 0.00 | 10,685.37 | 10,685.37 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / JPY EX.RATE 0.0098242 WITH MORGAN | 71,028.53 | 14 May 14 | | | | 0.00 | 71,028.53 | 71,028.53 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 CHF / USD EX.RATE 0.90937 WITH MORGAN STANLEY | -65,978.70 | 15 Jan 14 | | | | 0.00 | -65,978.70 | -65,978.70 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / GBP EX.RATE 1.63639 WITH MORGAN STANLEY | 83,711.23 | 15 Jan 14 | | | | 0.00 | 83,711.23 | 83,711.23 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 CAD / USD EX.RATE 1.08765 WITH MORGAN STANLEY | -63,380.09 | 15 May 14 | | | | 0.00 | -63,380.09 | -63,380.09 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37064 WITH MORGAN STANLEY | 166,929.20 | 15 May 14 | | | | 0.00 | 166,929.20 | 166,929.20 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / EUR EX.RATE 1.37065 WITH MORGAN STANLEY | 29,495.48 | 15 May 14 | | | | 0.00 | 29,495.48 | 29,495.48 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / GBP EX.RATE 1.67848 WITH MORGAN STANLEY | 38,491.76 | 15 May 14 | | | | 0.00 | 38,491.76 | 38,491.76 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 CAD / USD EX.RATE 1.1274303 WITH MORGAN | -43,772.24 | 15 Oct 14 | | | | 0.00 | -43,772.24 | -43,772.24 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / AUD EX.RATE 0.8809246 WITH MORGAN | 37,813.67 | 15 Oct 14 | | | | 0.00 | 37,813.67 | 37,813.67 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / NZD EX.RATE 0.792894 WITH MORGAN STANLEY | 3,730.07 | 15 Oct 14 | | | | 0.00 | 3,730.07 | 3,730.07 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / DKK EX.RATE 0.1737795 WITH MORGAN | 12,272.04 | 15 Sep 14 | | | | 0.00 | 12,272.04 | 12,272.04 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 USD / GBP EX.RATE 1.6228544 WITH MORGAN | 48,361.68 | 15 Sep 14 | | | | 0.00 | 48,361.68 | 48,361.68 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 USD / NOK EX.RATE 0.1616371 WITH MORGAN | 28,649.35 | 16 Jan 14 | | | | 0.00 | 28,649.35 | 28,649.35 | 0.00 |
| FX DEAL TRANSACTED ON 16 SEP 2014 SEK / USD EX.RATE 7.1063225 WITH MORGAN | -10,479.28 | 16 Sep 14 | | | | 0.00 | -10,479.28 | -10,479.28 | 0.00 |
| FX DEAL TRANSACTED ON 16 SEP 2014 USD / DKK EX.RATE 0.1743093 WITH MORGAN | 12,496.17 | 16 Sep 14 | | | | 0.00 | 12,496.17 | 12,496.17 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / EUR EX.RATE 1.3822186 WITH MORGAN | 30,332.07 | 17 Apr 14 | | | | 0.00 | 30,332.07 | 30,332.07 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / NZD EX.RATE 0.858669 WITH MORGAN STANLEY | 7,631.93 | 17 Apr 14 | | | | 0.00 | 7,631.93 | 7,631.93 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / ZAR EX.RATE 0.0950742 WITH MORGAN | 33,691.34 | 17 Apr 14 | | | | 0.00 | 33,691.34 | 33,691.34 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / GBP EX.RATE 1.6277682 WITH MORGAN | 13,218.29 | 17 Dec 13 | | | | 0.00 | 13,218.29 | 13,218.29 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / GBP EX.RATE 1.64068 WITH MORGAN STANLEY | 132,616.25 | 17 Jan 14 | | | | 0.00 | 132,616.25 | 132,616.25 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / NOK EX.RATE 0.1618843 WITH MORGAN | 1,789.72 | 17 Jan 14 | | | | 0.00 | 1,789.72 | 1,789.72 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 CHF / USD EX.RATE 0.8994935 WITH MORGAN | -79,781.25 | 17 Jun 14 | | | | 0.00 | -79,781.25 | -79,781.25 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / EUR EX.RATE 1.3542 WITH MORGAN STANLEY | 138,883.15 | 17 Jun 14 | | | | 0.00 | 138,883.15 | 138,883.15 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / EUR EX.RATE 1.3542057 WITH MORGAN | 146,223.96 | 17 Jun 14 | | | | 0.00 | 146,223.96 | 146,223.96 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 CHF / USD EX.RATE 0.8730307 WITH MORGAN | -3,956.29 | 17 Mar 14 | | | | 0.00 | -3,956.29 | -3,956.29 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 JPY / USD EX.RATE 101.60943 WITH MORGAN | -27,260.74 | 17 Mar 14 | | | | 0.00 | -27,260.74 | -27,260.74 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / EUR EX.RATE 1.3925978 WITH MORGAN | 151,105.79 | 17 Mar 14 | | | | 0.00 | 151,105.79 | 151,105.79 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 CAD / USD EX.RATE 1.1221387 WITH MORGAN | -11,160.59 | 17 Oct 14 | | | | 0.00 | -11,160.59 | -11,160.59 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 GBP / USD EX.RATE 0.6212724 WITH MORGAN | -29,694.16 | 17 Oct 14 | | | | 0.00 | -29,694.16 | -29,694.16 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 USD / EUR EX.RATE 1.2772 WITH MORGAN STANLEY | 46,571.45 | 17 Oct 14 | | | | 0.00 | 46,571.45 | 46,571.45 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 USD / EUR EX.RATE 1.2772086 WITH MORGAN | 29,030.19 | 17 Oct 14 | | | | 0.00 | 29,030.19 | 29,030.19 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUN 2014 EUR / USD EX.RATE 0.7367174 WITH MORGAN | -19,428.13 | 18 Jun 14 | | | | 0.00 | -19,428.13 | -19,428.13 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 CHF / USD EX.RATE 0.87369 WITH MORGAN STANLEY | -7,907.21 | 18 Mar 14 | | | | 0.00 | -7,907.21 | -7,907.21 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / EUR EX.RATE 1.39249 WITH MORGAN STANLEY | 184,693.29 | 18 Mar 14 | | | | 0.00 | 184,693.29 | 184,693.29 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 SEP 2014 SEK / USD EX.RATE 7.0925225 WITH MORGAN | -10,415.44 | 18 Sep 14 | | | | 0.00 | -10,415.44 | -10,415.44 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / GBP EX.RATE 1.63688 WITH MORGAN STANLEY | 483,612.63 | 18 Sep 14 | | | | 0.00 | 483,612.63 | 483,612.63 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 NOK / USD EX.RATE 6.1648655 WITH MORGAN | -13,544.13 | 19 Aug 14 | | | | 0.00 | -13,544.13 | -13,544.13 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 CHF / USD EX.RATE 0.88758 WITH MORGAN STANLEY | -17,575.28 | 19 Feb 14 | | | | 0.00 | -17,575.28 | -17,575.28 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / SGD EX.RATE 0.7930151 WITH MORGAN | 3,010.82 | 19 Feb 14 | | | | 0.00 | 3,010.82 | 3,010.82 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / EUR EX.RATE 1.3861951 WITH MORGAN | 98,179.96 | 19 Mar 14 | | | | 0.00 | 98,179.96 | 98,179.96 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / GBP EX.RATE 1.6567595 WITH MORGAN | 33,016.38 | 19 Mar 14 | | | | 0.00 | 33,016.38 | 33,016.38 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / SGD EX.RATE 0.7892579 WITH MORGAN | 8,797.13 | 19 Mar 14 | | | | 0.00 | 8,797.13 | 8,797.13 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37104 WITH MORGAN STANLEY | 18,313.95 | 19 May 14 | | | | 0.00 | 18,313.95 | 18,313.95 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 NOK / USD EX.RATE 6.76 WITH MORGAN STANLEY AND | -35,646.26 | 19 Nov 14 | | | | 0.00 | -35,646.26 | -35,646.26 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / GBP EX.RATE 1.5675 WITH MORGAN STANLEY | 85,820.30 | 19 Nov 14 | | | | 0.00 | 85,820.30 | 85,820.30 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 JPY / USD EX.RATE 104.2 WITH MORGAN STANLEY | -14,254.71 | 20 Dec 13 | | | | 0.00 | -14,254.71 | -14,254.71 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 CHF / USD EX.RATE 0.8900133 WITH MORGAN | -44,838.64 | 20 Feb 14 | | | | 0.00 | -44,838.64 | -44,838.64 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 JPY / USD EX.RATE 102.27945 WITH MORGAN | -54,666.31 | 20 Feb 14 | | | | 0.00 | -54,666.31 | -54,666.31 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CAD / USD EX.RATE 1.125653 WITH MORGAN STANLEY | -29,679.68 | 20 Mar 14 | | | | 0.00 | -29,679.68 | -29,679.68 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 MAY 2014 EUR / USD EX.RATE 0.7304068 WITH MORGAN | -60,902.72 | 20 May 14 | | | | 0.00 | -60,902.72 | -60,902.72 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / EUR EX.RATE 1.36909 WITH MORGAN STANLEY | 12,036.38 | 20 May 14 | | | | 0.00 | 12,036.38 | 12,036.38 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 EUR / USD EX.RATE 0.7974418 WITH MORGAN | -16,080.80 | 20 Nov 14 | | | | 0.00 | -16,080.80 | -16,080.80 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 EUR / USD EX.RATE 0.7974482 WITH MORGAN | -12,843.44 | 20 Nov 14 | | | | 0.00 | -12,843.44 | -12,843.44 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 NOK / USD EX.RATE 6.7564 WITH MORGAN STANLEY | -63,167.30 | 20 Nov 14 | | | | 0.00 | -63,167.30 | -63,167.30 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 USD / GBP EX.RATE 1.5688 WITH MORGAN STANLEY | 53,026.05 | 20 Nov 14 | | | | 0.00 | 53,026.05 | 53,026.05 | 0.00 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / JPY EX.RATE 0.0097437 WITH MORGAN | 14,382.17 | 21 Apr 14 | | | | 0.00 | 14,382.17 | 14,382.17 | 0.00 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / JPY EX.RATE 0.0097438 WITH MORGAN | 104,174.20 | 21 Apr 14 | | | | 0.00 | 104,174.20 | 104,174.20 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 CHF / USD EX.RATE 0.8875331 WITH MORGAN | -35,800.88 | 21 Feb 14 | | | | 0.00 | -35,800.88 | -35,800.88 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 EUR / USD EX.RATE 0.7276583 WITH MORGAN | -10,542.50 | 21 Feb 14 | | | | 0.00 | -10,542.50 | -10,542.50 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / JPY EX.RATE 0.0097442 WITH MORGAN | 90,423.65 | 21 Feb 14 | | | | 0.00 | 90,423.65 | 90,423.65 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / NOK EX.RATE 0.1646838 WITH MORGAN | 35,535.63 | 21 Feb 14 | | | | 0.00 | 35,535.63 | 35,535.63 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 EUR / USD EX.RATE 0.7381163 WITH MORGAN | -107,222.46 | 21 Jan 14 | | | | 0.00 | -107,222.46 | -107,222.46 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 CAD / USD EX.RATE 1.0747463 WITH MORGAN | -10,169.98 | 21 Jul 14 | | | | 0.00 | -10,169.98 | -10,169.98 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 AUD / USD EX.RATE 1.1012282 WITH MORGAN | -8,864.32 | 21 Mar 14 | | | | 0.00 | -8,864.32 | -8,864.32 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 MAR 2014 CHF / USD EX.RATE 0.8822748 WITH MORGAN | -21,661.68 | 21 Mar 14 | | | | 0.00 | -21,661.68 | -21,661.68 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 DKK / USD EX.RATE 5.408165 WITH MORGAN STANLEY | -38,300.94 | 21 Mar 14 | | | | 0.00 | -38,300.94 | -38,300.94 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / GBP EX.RATE 1.6501861 WITH MORGAN | 71,929.30 | 21 Mar 14 | | | | 0.00 | 71,929.30 | 71,929.30 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 EUR / USD EX.RATE 0.7320376 WITH MORGAN | -18,789.46 | 21 May 14 | | | | 0.00 | -18,789.46 | -18,789.46 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / EUR EX.RATE 1.36601 WITH MORGAN STANLEY | 8,367.55 | 21 May 14 | | | | 0.00 | 8,367.55 | 8,367.55 | 0.00 |
| FX DEAL TRANSACTED ON 21 NOV 2014 NOK / USD EX.RATE 6.797 WITH MORGAN STANLEY | -38,626.85 | 21 Nov 14 | | | | 0.00 | -38,626.85 | -38,626.85 | 0.00 |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / CHF EX.RATE 1.0305029 WITH MORGAN | 7,478.48 | 21 Nov 14 | | | | 0.00 | 7,478.48 | 7,478.48 | 0.00 |
| FX DEAL TRANSACTED ON 21 OCT 2014 JPY / USD EX.RATE 106.71423 WITH MORGAN | -15,703.49 | 21 Oct 14 | | | | 0.00 | -15,703.49 | -15,703.49 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 CAD / USD EX.RATE 1.10062 WITH MORGAN STANLEY | -42,508.62 | 22 Apr 14 | | | | 0.00 | -42,508.62 | -42,508.62 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / ZAR EX.RATE 0.0946701 WITH MORGAN | 20,141.27 | 22 Apr 14 | | | | 0.00 | 20,141.27 | 20,141.27 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 EUR / USD EX.RATE 0.7423865 WITH MORGAN | -57,357.03 | 22 Jul 14 | | | | 0.00 | -57,357.03 | -57,357.03 | 0.00 |
| FX DEAL TRANSACTED ON 22 JUL 2014 USD / EUR EX.RATE 1.347 WITH MORGAN STANLEY | 62,459.64 | 22 Jul 14 | | | | 0.00 | 62,459.64 | 62,459.64 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 USD / EUR EX.RATE 1.36505 WITH MORGAN STANLEY | 32,154.23 | 22 May 14 | | | | 0.00 | 32,154.23 | 32,154.23 | 0.00 |
| FX DEAL TRANSACTED ON 22 OCT 2014 EUR / USD EX.RATE 0.7897647 WITH MORGAN | -42,239.96 | 22 Oct 14 | | | | 0.00 | -42,239.96 | -42,239.96 | 0.00 |
| FX DEAL TRANSACTED ON 22 OCT 2014 USD / GBP EX.RATE 1.6072 WITH MORGAN STANLEY | 19,263.55 | 22 Oct 14 | | | | 0.00 | 19,263.55 | 19,263.55 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 22 OCT 2014 USD / NZD EX.RATE 0.794062 WITH MORGAN STANLEY | 15,803.01 | 22 Oct 14 | | | | 0.00 | 15,803.01 | 15,803.01 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 JPY / USD EX.RATE 108.78895 WITH MORGAN | -25,205.79 | 22 Sep 14 | | | | 0.00 | -25,205.79 | -25,205.79 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 JPY / USD EX.RATE 102.27854 WITH MORGAN | -22,050.50 | 23 Apr 14 | | | | 0.00 | -22,050.50 | -22,050.50 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 NOK / USD EX.RATE 5.99555 WITH MORGAN STANLEY | -18,451.91 | 23 Apr 14 | | | | 0.00 | -18,451.91 | -18,451.91 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / GBP EX.RATE 1.67734 WITH MORGAN STANLEY | 4,502.60 | 23 Apr 14 | | | | 0.00 | 4,502.60 | 4,502.60 | 0.00 |
| FX DEAL TRANSACTED ON 23 JAN 2014 GBP / USD EX.RATE 0.6017877 WITH MORGAN | -10,345.34 | 23 Jan 14 | | | | 0.00 | -10,345.34 | -10,345.34 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / EUR EX.RATE 1.346 WITH MORGAN STANLEY | 164,683.96 | 23 Jul 14 | | | | 0.00 | 164,683.96 | 164,683.96 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / EUR EX.RATE 1.3460148 WITH MORGAN | 42,295.15 | 23 Jul 14 | | | | 0.00 | 42,295.15 | 42,295.15 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 USD / GBP EX.RATE 1.7030552 WITH MORGAN | 40,178.38 | 23 Jul 14 | | | | 0.00 | 40,178.38 | 40,178.38 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 CHF / USD EX.RATE 0.8944935 WITH MORGAN | -15,034.04 | 23 Jun 14 | | | | 0.00 | -15,034.04 | -15,034.04 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 EUR / USD EX.RATE 0.7355609 WITH MORGAN | -20,968.66 | 23 Jun 14 | | | | 0.00 | -20,968.66 | -20,968.66 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / AUD EX.RATE 0.9419315 WITH MORGAN | 1,882.83 | 23 Jun 14 | | | | 0.00 | 1,882.83 | 1,882.83 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / AUD EX.RATE 0.9419315 WITH MORGAN | 370.37 | 23 Jun 14 | | | | 0.00 | 370.37 | 370.37 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / NZD EX.RATE 0.871426 WITH MORGAN STANLEY | 685.87 | 23 Jun 14 | | | | 0.00 | 685.87 | 685.87 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / SEK EX.RATE 0.1491398 WITH MORGAN | 14,152.04 | 23 Jun 14 | | | | 0.00 | 14,152.04 | 14,152.04 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 MAY 2014 JPY / USD EX.RATE 101.83794 WITH MORGAN | -20,123.95 | 23 May 14 | | | | 0.00 | -20,123.95 | -20,123.95 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 USD / NZD EX.RATE 0.783173 WITH MORGAN STANLEY | 29,916.29 | 23 Oct 14 | | | | 0.00 | 29,916.29 | 29,916.29 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 EUR / USD EX.RATE 0.7783858 WITH MORGAN | -35,055.25 | 23 Sep 14 | | | | 0.00 | -35,055.25 | -35,055.25 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 USD / EUR EX.RATE 1.28471 WITH MORGAN STANLEY | 18,300.05 | 23 Sep 14 | | | | 0.00 | 18,300.05 | 18,300.05 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 JPY / USD EX.RATE 102.2188 WITH MORGAN STANLEY | -41,142.44 | 24 Apr 14 | | | | 0.00 | -41,142.44 | -41,142.44 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 NOK / USD EX.RATE 6.0012 WITH MORGAN STANLEY | -18,314.07 | 24 Apr 14 | | | | 0.00 | -18,314.07 | -18,314.07 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.382545 WITH MORGAN STANLEY | 7,016.68 | 24 Apr 14 | | | | 0.00 | 7,016.68 | 7,016.68 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.38255 WITH MORGAN STANLEY | 4,223.80 | 24 Apr 14 | | | | 0.00 | 4,223.80 | 4,223.80 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / GBP EX.RATE 1.67998 WITH MORGAN STANLEY | 89,664.11 | 24 Apr 14 | | | | 0.00 | 89,664.11 | 89,664.11 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 GBP / USD EX.RATE 0.6058082 WITH MORGAN | -4,799.11 | 24 Jan 14 | | | | 0.00 | -4,799.11 | -4,799.11 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 CHF / USD EX.RATE 0.8952235 WITH MORGAN | -4,524.76 | 24 Jun 14 | | | | 0.00 | -4,524.76 | -4,524.76 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / JPY EX.RATE 0.0097915 WITH MORGAN | 17,271.56 | 24 Jun 14 | | | | 0.00 | 17,271.56 | 17,271.56 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / SEK EX.RATE 0.1485636 WITH MORGAN | 10,149.97 | 24 Jun 14 | | | | 0.00 | 10,149.97 | 10,149.97 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 AUD / USD EX.RATE 1.0961469 WITH MORGAN | -11,190.76 | 24 Mar 14 | | | | 0.00 | -11,190.76 | -11,190.76 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / SGD EX.RATE 0.7860282 WITH MORGAN | 8,837.35 | 24 Mar 14 | | | | 0.00 | 8,837.35 | 8,837.35 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 OCT 2014 USD / EUR EX.RATE 1.26687 WITH MORGAN STANLEY | 52,448.33 | 24 Oct 14 | | | | 0.00 | 52,448.33 | 52,448.33 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 SEK / USD EX.RATE 7.1755075 WITH MORGAN | -26,737.03 | 24 Sep 14 | | | | 0.00 | -26,737.03 | -26,737.03 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 HKD / USD EX.RATE 7.7502 WITH MORGAN STANLEY | -16,791.80 | 25 Aug 14 | | | | 0.00 | -16,791.80 | -16,791.80 | 0.00 |
| FX DEAL TRANSACTED ON 25 AUG 2014 USD / JPY EX.RATE 0.0096117 WITH MORGAN | 8,906.20 | 25 Aug 14 | | | | 0.00 | 8,906.20 | 8,906.20 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 CHF / USD EX.RATE 0.8869937 WITH MORGAN | -11,618.76 | 25 Feb 14 | | | | 0.00 | -11,618.76 | -11,618.76 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 HKD / USD EX.RATE 7.75484 WITH MORGAN STANLEY | -117,679.06 | 25 Nov 14 | | | | 0.00 | -117,679.06 | -117,679.06 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 EUR / USD EX.RATE 0.7850095 WITH MORGAN | -35,094.28 | 25 Sep 14 | | | | 0.00 | -35,094.28 | -35,094.28 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 SEK / USD EX.RATE 7.2185425 WITH MORGAN | -50,133.98 | 25 Sep 14 | | | | 0.00 | -50,133.98 | -50,133.98 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / EUR EX.RATE 1.27387 WITH MORGAN STANLEY | 32,682.78 | 25 Sep 14 | | | | 0.00 | 32,682.78 | 32,682.78 | 0.00 |
| FX DEAL TRANSACTED ON 25 SEP 2014 USD / GBP EX.RATE 1.6300844 WITH MORGAN | 15,927.72 | 25 Sep 14 | | | | 0.00 | 15,927.72 | 15,927.72 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CAD EX.RATE 0.9013644 WITH MORGAN | 9,821.45 | 26 Feb 14 | | | | 0.00 | 9,821.45 | 9,821.45 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / CHF EX.RATE 1.1224819 WITH MORGAN | 64,532.77 | 26 Feb 14 | | | | 0.00 | 64,532.77 | 64,532.77 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / DKK EX.RATE 0.1825287 WITH MORGAN | 174,607.38 | 26 Jun 14 | | | | 0.00 | 174,607.38 | 174,607.38 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / GBP EX.RATE 1.7016883 WITH MORGAN | 1,731,969.32 | 26 Jun 14 | | | | 0.00 | 1,731,969.32 | 1,731,969.32 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NOK EX.RATE 0.1628598 WITH MORGAN | 11,952.44 | 26 Jun 14 | | | | 0.00 | 11,952.44 | 11,952.44 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / PLN EX.RATE 0.3271538 WITH MORGAN | 11,331.94 | 26 Jun 14 | | | | 0.00 | 11,331.94 | 11,331.94 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SEK EX.RATE 0.1482543 WITH MORGAN | 127,561.46 | 26 Jun 14 | | | | 0.00 | 127,561.46 | 127,561.46 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 AUD / USD EX.RATE 1.0839527 WITH MORGAN | -10,970.61 | 26 Mar 14 | | | | 0.00 | -10,970.61 | -10,970.61 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 CHF / USD EX.RATE 0.884583 WITH MORGAN STANLEY | -26,782.81 | 26 Mar 14 | | | | 0.00 | -26,782.81 | -26,782.81 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 JPY / USD EX.RATE 102.35471 WITH MORGAN | -5,584.14 | 26 Mar 14 | | | | 0.00 | -5,584.14 | -5,584.14 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1846359 WITH MORGAN | 31,140.07 | 26 Mar 14 | | | | 0.00 | 31,140.07 | 31,140.07 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 JPY / USD EX.RATE 109.12877 WITH MORGAN | -34,716.22 | 26 Sep 14 | | | | 0.00 | -34,716.22 | -34,716.22 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 SEK / USD EX.RATE 7.2646325 WITH MORGAN | -51,827.05 | 26 Sep 14 | | | | 0.00 | -51,827.05 | -51,827.05 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / DKK EX.RATE 0.1770556 WITH MORGAN | 1,261.22 | 27 Aug 14 | | | | 0.00 | 1,261.22 | 1,261.22 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.3195 WITH MORGAN STANLEY | 5,865.18 | 27 Aug 14 | | | | 0.00 | 5,865.18 | 5,865.18 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / GBP EX.RATE 1.65755 WITH MORGAN STANLEY | 27,035.39 | 27 Aug 14 | | | | 0.00 | 27,035.39 | 27,035.39 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / JPY EX.RATE 0.0096286 WITH MORGAN | 16,285.60 | 27 Aug 14 | | | | 0.00 | 16,285.60 | 16,285.60 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 CHF / USD EX.RATE 0.888494 WITH MORGAN STANLEY | -20,856.24 | 27 Feb 14 | | | | 0.00 | -20,856.24 | -20,856.24 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7293946 WITH MORGAN | -59,627.53 | 27 Feb 14 | | | | 0.00 | -59,627.53 | -59,627.53 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7294052 WITH MORGAN | -181,266.90 | 27 Feb 14 | | | | 0.00 | -181,266.90 | -181,266.90 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 FEB 2014 EUR / USD EX.RATE 0.7294052 WITH MORGAN | -84,749.73 | 27 Feb 14 | | | | 0.00 | -84,749.73 | -84,749.73 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / AUD EX.RATE 0.895587 WITH MORGAN STANLEY | 32,193.94 | 27 Feb 14 | | | | 0.00 | 32,193.94 | 32,193.94 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / JPY EX.RATE 0.0097884 WITH MORGAN | 52,447.93 | 27 Feb 14 | | | | 0.00 | 52,447.93 | 52,447.93 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / NOK EX.RATE 0.1655155 WITH MORGAN | 7,212.74 | 27 Feb 14 | | | | 0.00 | 7,212.74 | 7,212.74 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 USD / HKD EX.RATE 0.128783 WITH MORGAN STANLEY | 118,790.64 | 27 Jan 14 | | | | 0.00 | 118,790.64 | 118,790.64 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CHF EX.RATE 1.1220896 WITH MORGAN | 225,198.67 | 27 Jun 14 | | | | 0.00 | 225,198.67 | 225,198.67 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 AUD / USD EX.RATE 1.0816447 WITH MORGAN | -22,495.36 | 27 Mar 14 | | | | 0.00 | -22,495.36 | -22,495.36 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 CAD / USD EX.RATE 1.106367 WITH MORGAN STANLEY | -30,275.10 | 27 Mar 14 | | | | 0.00 | -30,275.10 | -30,275.10 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 CHF / USD EX.RATE 0.8865037 WITH MORGAN | -17,218.89 | 27 Mar 14 | | | | 0.00 | -17,218.89 | -17,218.89 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 HKD / USD EX.RATE 7.7532 WITH MORGAN STANLEY | -60,604.75 | 27 May 14 | | | | 0.00 | -60,604.75 | -60,604.75 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 JPY / USD EX.RATE 101.971 WITH MORGAN STANLEY | -30,293.34 | 27 May 14 | | | | 0.00 | -30,293.34 | -30,293.34 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / SEK EX.RATE 0.1508705 WITH MORGAN | 8,369.46 | 27 May 14 | | | | 0.00 | 8,369.46 | 8,369.46 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 MXN / USD EX.RATE 13.1035 WITH MORGAN STANLEY | -6,166.12 | 28 Aug 14 | | | | 0.00 | -6,166.12 | -6,166.12 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 CAD / USD EX.RATE 1.1160463 WITH MORGAN | -46,233.49 | 28 Jan 14 | | | | 0.00 | -46,233.49 | -46,233.49 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / HKD EX.RATE 0.1287921 WITH MORGAN | 247,221.73 | 28 Jan 14 | | | | 0.00 | 247,221.73 | 247,221.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 JUL 2014 EUR / USD EX.RATE 0.7440436 WITH MORGAN | -70,501.17 | 28 Jul 14 | | | | 0.00 | -70,501.17 | -70,501.17 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / SGD EX.RATE 0.7930912 WITH MORGAN | 12,090.30 | 28 Mar 14 | | | | 0.00 | 12,090.30 | 12,090.30 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 HKD / USD EX.RATE 7.75259 WITH MORGAN STANLEY | -28,051.97 | 28 May 14 | | | | 0.00 | -28,051.97 | -28,051.97 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / EUR EX.RATE 1.35958 WITH MORGAN STANLEY | 6,401.31 | 28 May 14 | | | | 0.00 | 6,401.31 | 6,401.31 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / GBP EX.RATE 1.6705603 WITH MORGAN | 11,177.99 | 28 May 14 | | | | 0.00 | 11,177.99 | 11,177.99 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 USD / EUR EX.RATE 1.38105 WITH MORGAN STANLEY | 157,752.74 | 29 Apr 14 | | | | 0.00 | 157,752.74 | 157,752.74 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / EUR EX.RATE 1.36648 WITH MORGAN STANLEY | 3,849.73 | 29 Jan 14 | | | | 0.00 | 3,849.73 | 3,849.73 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAY 2014 JPY / USD EX.RATE 101.55359 WITH MORGAN | -7,740.84 | 29 May 14 | | | | 0.00 | -7,740.84 | -7,740.84 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / AUD EX.RATE 0.9284621 WITH MORGAN | 23,351.04 | 29 May 14 | | | | 0.00 | 23,351.04 | 23,351.04 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 SEK / USD EX.RATE 7.2410375 WITH MORGAN | -36,814.48 | 29 Sep 14 | | | | 0.00 | -36,814.48 | -36,814.48 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / CHF EX.RATE 1.0523048 WITH MORGAN | 65,636.39 | 29 Sep 14 | | | | 0.00 | 65,636.39 | 65,636.39 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / GBP EX.RATE 1.626084 WITH MORGAN STANLEY | 21,192.28 | 29 Sep 14 | | | | 0.00 | 21,192.28 | 21,192.28 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 CAD / USD EX.RATE 1.0974513 WITH MORGAN | -51,577.62 | 30 Apr 14 | | | | 0.00 | -51,577.62 | -51,577.62 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7432443 WITH MORGAN | -111,358.64 | 30 Jan 14 | | | | 0.00 | -111,358.64 | -111,358.64 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 EUR / USD EX.RATE 0.7432458 WITH MORGAN | -231,859.50 | 30 Jan 14 | | | | 0.00 | -231,859.50 | -231,859.50 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / GBP EX.RATE 1.6480863 WITH MORGAN | 60,585.09 | 30 Jan 14 | | | | 0.00 | 60,585.09 | 60,585.09 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / GBP EX.RATE 1.710585 WITH MORGAN STANLEY | 19,623.39 | 30 Jun 14 | | | | 0.00 | 19,623.39 | 19,623.39 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / EUR EX.RATE 1.2627 WITH MORGAN STANLEY | 19,282.28 | 30 Sep 14 | | | | 0.00 | 19,282.28 | 19,282.28 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / EUR EX.RATE 1.2627071 WITH MORGAN | 64,696.33 | 30 Sep 14 | | | | 0.00 | 64,696.33 | 64,696.33 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / GBP EX.RATE 1.62179 WITH MORGAN STANLEY | 17,957.68 | 30 Sep 14 | | | | 0.00 | 17,957.68 | 17,957.68 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 CAD / USD EX.RATE 1.12062 WITH MORGAN STANLEY | -10,491.44 | 31 Jan 14 | | | | 0.00 | -10,491.44 | -10,491.44 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7403558 WITH MORGAN | -36,150.27 | 31 Jan 14 | | | | 0.00 | -36,150.27 | -36,150.27 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 EUR / USD EX.RATE 0.7403569 WITH MORGAN | -46,941.20 | 31 Jan 14 | | | | 0.00 | -46,941.20 | -46,941.20 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / CHF EX.RATE 1.1044905 WITH MORGAN | 28,809.01 | 31 Jan 14 | | | | 0.00 | 28,809.01 | 28,809.01 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / NOK EX.RATE 0.1593638 WITH MORGAN | 53,231.53 | 31 Jan 14 | | | | 0.00 | 53,231.53 | 53,231.53 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / ZAR EX.RATE 0.0898112 WITH MORGAN | 25,696.53 | 31 Jan 14 | | | | 0.00 | 25,696.53 | 25,696.53 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 HKD / USD EX.RATE 7.75 WITH MORGAN STANLEY AND | -46,477.73 | 31 Jul 14 | | | | 0.00 | -46,477.73 | -46,477.73 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 JPY / USD EX.RATE 102.79926 WITH MORGAN | -320,984.30 | 31 Jul 14 | | | | 0.00 | -320,984.30 | -320,984.30 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *MORGAN STANLEY NY* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 MAR 2014 GBP / USD EX.RATE 0.5995463 WITH MORGAN | -47,950.06 | 31 Mar 14 | | | | 0.00 | -47,950.06 | -47,950.06 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 CAD / USD EX.RATE 1.1283327 WITH MORGAN | -13,156.35 | 31 Oct 14 | | | | 0.00 | -13,156.35 | -13,156.35 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 HKD / USD EX.RATE 7.75493 WITH MORGAN STANLEY | -35,309.69 | 31 Oct 14 | | | | 0.00 | -35,309.69 | -35,309.69 | 0.00 |
| **Total MORGAN STANLEY NY** | | | | | | | **.000.00** | **-3,499.92** | **-3,499.92** |
| *RBS FIN MKTS TREAS* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 MAR 2014 EUR / USD EX.RATE 0.7258474 WITH ROYAL BANK OF | 5,474,000.00 | 24 Mar 14 | | | | 0.00 | 7,541,529.80 | 7,551,109.31 | 9,579.51 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.377629 WITH ROYAL BANK OF | -5,474,000.00 | 24 Mar 14 | | | | 0.00 | -7,541,141.15 | -7,589,974.97 | -48,833.82 |
| **Indonesian rupiah - IDR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 JUN 2014 IDR / USD EX.RATE 11928.0 WITH ROYAL BANK OF | 3,544,333,100.00 | 5 Jun 14 | | | | 0.00 | 297,143.96 | 300,494.54 | 3,350.58 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / IDR EX.RATE 0.0000844 WITH ROYAL BANK OF | -3,544,333,100.00 | 5 Jun 14 | | | | 0.00 | -299,099.84 | -300,112.88 | -1,013.04 |
| FX DEAL TRANSACTED ON 06 AUG 2014 IDR / USD EX.RATE 11756.0 WITH ROYAL BANK OF | 3,397,071,187.00 | 6 Aug 14 | | | | 0.00 | 288,964.88 | 288,009.43 | -955.45 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / IDR EX.RATE 0.0000851 WITH ROYAL BANK OF | -3,936,812,989.00 | 6 Aug 14 | | | | 0.00 | -334,876.91 | -333,769.65 | 1,107.26 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / IDR EX.RATE 0.0000851 WITH ROYAL BANK OF | -3,544,333,100.00 | 6 Aug 14 | | | | 0.00 | -301,491.42 | -300,494.54 | 996.88 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *RBS FIN MKTS TREAS* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUN 2014 IDR / USD EX.RATE 11790.0 WITH ROYAL BANK OF | 3,544,333,100.00 | 9 Jun 14 | | | | 0.00 | 300,621.98 | 300,112.88 | -509.10 |
| FX DEAL TRANSACTED ON 10 JUN 2014 IDR / USD EX.RATE 11860.0 WITH ROYAL BANK OF | 3,936,812,989.00 | 10 Jun 14 | | | | 0.00 | 331,940.39 | 333,769.65 | 1,829.26 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / IDR EX.RATE 0.0000858 WITH ROYAL BANK OF | -3,397,071,187.00 | 11 Jul 14 | | | | 0.00 | -291,401.49 | -288,009.43 | 3,392.06 |
| **South Korean won - KRW** | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JUL 2014 KRW / USD EX.RATE 1015.6 WITH ROYAL BANK OF | 317,447,173.00 | 8 Jul 14 | | | | 0.00 | 312,571.06 | 304,257.61 | -8,313.45 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / KRW EX.RATE 0.0009876 WITH ROYAL BANK OF | -317,447,173.00 | 8 Jul 14 | | | | 0.00 | -313,497.11 | -313,265.08 | 232.03 |
| FX DEAL TRANSACTED ON 09 JUL 2014 KRW / USD EX.RATE 1012.2 WITH ROYAL BANK OF | 317,447,173.00 | 9 Jul 14 | | | | 0.00 | 313,621.00 | 313,265.08 | -355.92 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / KRW EX.RATE 0.0009879 WITH ROYAL BANK OF | -317,447,173.00 | 9 Jul 14 | | | | 0.00 | -313,621.00 | -313,265.08 | 355.92 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / KRW EX.RATE 0.0009672 WITH ROYAL BANK OF | -317,447,173.00 | 17 Sep 14 | | | | 0.00 | -307,038.57 | -304,257.61 | 2,780.96 |
| FX DEAL TRANSACTED ON 20 MAY 2014 KRW / USD EX.RATE 1027.65 WITH ROYAL BANK OF | 317,447,173.00 | 20 May 14 | | | | 0.00 | 308,905.92 | 313,265.08 | 4,359.16 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / KRW EX.RATE 0.0009756 WITH ROYAL BANK OF | -317,447,173.00 | 20 May 14 | | | | 0.00 | -309,704.56 | -309,931.34 | -226.78 |
| FX DEAL TRANSACTED ON 21 MAY 2014 KRW / USD EX.RATE 1026.7 WITH ROYAL BANK OF | 317,447,173.00 | 21 May 14 | | | | 0.00 | 309,191.75 | 309,931.34 | 739.59 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 JUN 2014 IDR / USD EX.RATE 11928.0 WITH ROYAL BANK OF | -297,143.96 | 5 Jun 14 | | | | 0.00 | -297,143.96 | -297,143.96 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / IDR EX.RATE 0.0000844 WITH ROYAL BANK OF | 299,099.84 | 5 Jun 14 | | | | 0.00 | 299,099.84 | 299,099.84 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *RBS FIN MKTS TREAS* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 AUG 2014 IDR / USD EX.RATE 11756.0 WITH ROYAL BANK OF | -288,964.88 | 6 Aug 14 | | | | 0.00 | -288,964.88 | -288,964.88 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / IDR EX.RATE 0.0000851 WITH ROYAL BANK OF | 334,876.91 | 6 Aug 14 | | | | 0.00 | 334,876.91 | 334,876.91 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 USD / IDR EX.RATE 0.0000851 WITH ROYAL BANK OF | 301,491.42 | 6 Aug 14 | | | | 0.00 | 301,491.42 | 301,491.42 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 KRW / USD EX.RATE 1015.6 WITH ROYAL BANK OF | -312,571.06 | 8 Jul 14 | | | | 0.00 | -312,571.06 | -312,571.06 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / KRW EX.RATE 0.0009876 WITH ROYAL BANK OF | 313,497.11 | 8 Jul 14 | | | | 0.00 | 313,497.11 | 313,497.11 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 KRW / USD EX.RATE 1012.2 WITH ROYAL BANK OF | -313,621.00 | 9 Jul 14 | | | | 0.00 | -313,621.00 | -313,621.00 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / KRW EX.RATE 0.0009879 WITH ROYAL BANK OF | 313,621.00 | 9 Jul 14 | | | | 0.00 | 313,621.00 | 313,621.00 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 IDR / USD EX.RATE 11790.0 WITH ROYAL BANK OF | -300,621.98 | 9 Jun 14 | | | | 0.00 | -300,621.98 | -300,621.98 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 IDR / USD EX.RATE 11860.0 WITH ROYAL BANK OF | -331,940.39 | 10 Jun 14 | | | | 0.00 | -331,940.39 | -331,940.39 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / IDR EX.RATE 0.0000858 WITH ROYAL BANK OF | 291,401.49 | 11 Jul 14 | | | | 0.00 | 291,401.49 | 291,401.49 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / KRW EX.RATE 0.0009672 WITH ROYAL BANK OF | 307,038.57 | 17 Sep 14 | | | | 0.00 | 307,038.57 | 307,038.57 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 KRW / USD EX.RATE 1027.65 WITH ROYAL BANK OF | -308,905.92 | 20 May 14 | | | | 0.00 | -308,905.92 | -308,905.92 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 USD / KRW EX.RATE 0.0009756 WITH ROYAL BANK OF | 309,704.56 | 20 May 14 | | | | 0.00 | 309,704.56 | 309,704.56 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *RBS FIN MKTS TREAS* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 MAY 2014 KRW / USD EX.RATE 1026.7 WITH ROYAL BANK OF | -309,191.75 | 21 May 14 | | | | 0.00 | -309,191.75 | -309,191.75 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 EUR / USD EX.RATE 0.7258474 WITH ROYAL BANK OF | -7,541,529.80 | 24 Mar 14 | | | | 0.00 | -7,541,529.80 | -7,541,529.80 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.377629 WITH ROYAL BANK OF | 7,541,141.15 | 24 Mar 14 | | | | 0.00 | 7,541,141.15 | 7,541,141.15 | 0.00 |
| **Total RBS FIN MKTS TREAS** | | | | | | | **.000.00** | **-31,484.35** | **-31,484.35** |
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / AUD EX.RATE 0.92323 WITH STATE STREET | -2,887.82 | 3 Apr 14 | | | | 0.00 | -2,666.12 | -2,677.15 | -11.03 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / AUD EX.RATE 0.9079 WITH STATE STREET | -1,233.32 | 6 Mar 14 | | | | 0.00 | -1,119.73 | -1,112.39 | 7.34 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / AUD EX.RATE 0.9236 WITH STATE STREET | -22,210.19 | 27 May 14 | | | | 0.00 | -20,513.33 | -20,629.94 | -116.61 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / AUD EX.RATE 0.92682 WITH STATE STREET | -3,293.07 | 31 Mar 14 | | | | 0.00 | -3,052.08 | -3,042.96 | 9.12 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / GBP EX.RATE 1.63014 WITH STATE STREET | -20,282.49 | 3 Feb 14 | | | | 0.00 | -33,063.30 | -33,070.60 | -7.30 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / GBP EX.RATE 1.64299 WITH STATE STREET | -5,219.94 | 3 Jan 14 | | | | 0.00 | -8,576.31 | -8,560.18 | 16.13 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / GBP EX.RATE 1.71468 WITH STATE STREET | -30,348.29 | 3 Jul 14 | | | | 0.00 | -52,037.61 | -51,976.00 | 61.61 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / GBP EX.RATE 1.6666 WITH STATE STREET | -20,565.98 | 3 Mar 14 | | | | 0.00 | -34,275.26 | -34,407.91 | -132.65 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / GBP EX.RATE 1.5999 WITH STATE STREET | -80,550.73 | 4 Nov 14 | | | | 0.00 | -128,873.11 | -128,691.88 | 181.23 |
| FX DEAL TRANSACTED ON 07 APR 2014 GBP / USD EX.RATE 0.602192 WITH STATE STREET | 121,970.91 | 7 Apr 14 | | | | 0.00 | 202,544.89 | 204,282.98 | 1,738.09 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / GBP EX.RATE 1.63944 WITH STATE STREET | -143,747.54 | 7 Feb 14 | | | | 0.00 | -235,665.47 | -236,953.43 | -1,287.96 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / GBP EX.RATE 1.6414 WITH STATE STREET | -18,278.97 | 7 Jan 14 | | | | 0.00 | -30,003.10 | -30,093.58 | -90.48 |
| FX DEAL TRANSACTED ON 07 JUL 2014 USD / GBP EX.RATE 1.7132 WITH STATE STREET | -24,161.43 | 7 Jul 14 | | | | 0.00 | -41,393.36 | -41,409.07 | -15.71 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.67968 WITH STATE STREET | -50,711.22 | 9 Jun 14 | | | | 0.00 | -85,178.62 | -85,139.07 | 39.55 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / GBP EX.RATE 1.6474 WITH STATE STREET | -52,085.02 | 10 Jan 14 | | | | 0.00 | -85,804.86 | -85,734.54 | 70.32 |
| FX DEAL TRANSACTED ON 10 NOV 2014 GBP / USD EX.RATE 0.6309745 WITH STATE STREET | 11,151.97 | 10 Nov 14 | | | | 0.00 | 17,674.20 | 17,700.96 | 26.76 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / GBP EX.RATE 1.6583 WITH STATE STREET | -56,674.82 | 12 Feb 14 | | | | 0.00 | -93,983.85 | -94,720.63 | -736.78 |
| FX DEAL TRANSACTED ON 14 AUG 2014 USD / GBP EX.RATE 1.66858 WITH STATE STREET | -149,417.41 | 14 Aug 14 | | | | 0.00 | -249,314.90 | -249,885.67 | -570.77 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / GBP EX.RATE 1.6736 WITH STATE STREET | -67,544.26 | 14 Feb 14 | | | | 0.00 | -113,042.07 | -112,785.41 | 256.66 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / GBP EX.RATE 1.64458 WITH STATE STREET | -23,063.24 | 14 Jan 14 | | | | 0.00 | -37,929.34 | -37,694.56 | 234.78 |
| FX DEAL TRANSACTED ON 14 NOV 2014 USD / GBP EX.RATE 1.5661 WITH STATE STREET | -26,930.41 | 14 Nov 14 | | | | 0.00 | -42,175.72 | -42,143.40 | 32.32 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / GBP EX.RATE 1.6307 WITH STATE STREET | -7,342.51 | 16 Dec 13 | | | | 0.00 | -11,973.43 | -11,925.34 | 48.09 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 AUG 2014 USD / GBP EX.RATE 1.6727 WITH STATE STREET | -3,418.12 | 18 Aug 14 | | | | 0.00 | -5,717.49 | -5,689.80 | 27.69 |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / GBP EX.RATE 1.69475 WITH STATE STREET | -1,134.98 | 18 Jun 14 | | | | 0.00 | -1,923.51 | -1,931.51 | -8.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / GBP EX.RATE 1.63785 WITH STATE STREET | -8,065.23 | 19 Dec 13 | | | | 0.00 | -13,209.64 | -13,191.49 | 18.15 |
| FX DEAL TRANSACTED ON 19 MAY 2014 GBP / USD EX.RATE 0.5946753 WITH STATE STREET | 79,752.63 | 19 May 14 | | | | 0.00 | 134,111.23 | 134,606.48 | 495.25 |
| FX DEAL TRANSACTED ON 21 JAN 2014 GBP / USD EX.RATE 0.6070945 WITH STATE STREET | 32,067.91 | 21 Jan 14 | | | | 0.00 | 52,821.94 | 53,330.54 | 508.60 |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / GBP EX.RATE 1.5649 WITH STATE STREET | -23,200.46 | 21 Nov 14 | | | | 0.00 | -36,306.40 | -36,418.92 | -112.52 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / GBP EX.RATE 1.6823 WITH STATE STREET | -25,430.69 | 23 May 14 | | | | 0.00 | -42,782.05 | -42,484.51 | 297.54 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.6496 WITH STATE STREET | -2,018.93 | 24 Mar 14 | | | | 0.00 | -3,330.43 | -3,344.26 | -13.83 |
| FX DEAL TRANSACTED ON 24 NOV 2014 USD / GBP EX.RATE 1.57 WITH STATE STREET BANK | -29,044.85 | 24 Nov 14 | | | | 0.00 | -45,600.41 | -45,673.03 | -72.62 |
| FX DEAL TRANSACTED ON 24 OCT 2014 GBP / USD EX.RATE 0.6218519 WITH STATE STREET | 35,698.14 | 24 Oct 14 | | | | 0.00 | 57,406.18 | 57,591.81 | 185.63 |
| FX DEAL TRANSACTED ON 25 JUN 2014 USD / GBP EX.RATE 1.69756 WITH STATE STREET | -3,744.92 | 25 Jun 14 | | | | 0.00 | -6,357.23 | -6,372.36 | -15.13 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / GBP EX.RATE 1.65669 WITH STATE STREET | -4,903.65 | 26 Aug 14 | | | | 0.00 | -8,123.83 | -8,130.74 | -6.91 |
| FX DEAL TRANSACTED ON 26 FEB 2014 GBP / USD EX.RATE 0.6001104 WITH STATE STREET | 63,326.20 | 26 Feb 14 | | | | 0.00 | 105,524.25 | 106,125.22 | 600.97 |
| FX DEAL TRANSACTED ON 26 SEP 2014 GBP / USD EX.RATE 0.6155361 WITH STATE STREET | 1,375.69 | 26 Sep 14 | | | | 0.00 | 2,234.95 | 2,230.20 | -4.75 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / GBP EX.RATE 1.67968 WITH STATE STREET | -17,584.79 | 27 May 14 | | | | 0.00 | -29,536.82 | -29,394.74 | 142.08 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 FEB 2014 GBP / USD EX.RATE 0.5970898 WITH STATE STREET | 44,808.34 | 28 Feb 14 | | | | 0.00 | 75,044.56 | 74,708.94 | -335.62 |
| FX DEAL TRANSACTED ON 28 NOV 2014 USD / GBP EX.RATE 1.5649 WITH STATE STREET | -27,881.31 | 28 Nov 14 | | | | 0.00 | -43,631.46 | -43,663.53 | -32.07 |
| FX DEAL TRANSACTED ON 28 OCT 2014 GBP / USD EX.RATE 0.6192717 WITH STATE STREET | 7,487.82 | 28 Oct 14 | | | | 0.00 | 12,091.33 | 12,092.08 | 0.75 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / GBP EX.RATE 1.6561 WITH STATE STREET | -67,710.23 | 29 Jan 14 | | | | 0.00 | -112,134.91 | -111,278.37 | 856.54 |
| FX DEAL TRANSACTED ON 30 JUL 2014 GBP / USD EX.RATE 0.591765 WITH STATE STREET | 7,483.74 | 30 Jul 14 | | | | 0.00 | 12,646.47 | 12,601.87 | -44.60 |
| FX DEAL TRANSACTED ON 31 JUL 2014 GBP / USD EX.RATE 0.5918946 WITH STATE STREET | 46,081.43 | 31 Jul 14 | | | | 0.00 | 77,854.12 | 77,598.82 | -255.30 |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 CAD / USD EX.RATE 1.102324 WITH STATE STREET | 22,384.27 | 1 Apr 14 | | | | 0.00 | 20,306.43 | 20,280.20 | -26.23 |
| FX DEAL TRANSACTED ON 03 MAR 2014 CAD / USD EX.RATE 1.10812 WITH STATE STREET | 45,242.91 | 3 Mar 14 | | | | 0.00 | 40,828.53 | 40,724.52 | -104.01 |
| FX DEAL TRANSACTED ON 06 MAY 2014 CAD / USD EX.RATE 1.08932 WITH STATE STREET | 202,249.46 | 6 May 14 | | | | 0.00 | 185,665.79 | 185,507.42 | -158.37 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / CAD EX.RATE 0.9025882 WITH STATE STREET | -16,109.43 | 7 Mar 14 | | | | 0.00 | -14,540.18 | -14,505.81 | 34.37 |
| FX DEAL TRANSACTED ON 09 JUL 2014 CAD / USD EX.RATE 1.06647 WITH STATE STREET | 21,179.38 | 9 Jul 14 | | | | 0.00 | 19,859.33 | 19,857.84 | -1.49 |
| FX DEAL TRANSACTED ON 11 JUL 2014 CAD / USD EX.RATE 1.07062 WITH STATE STREET | 52,965.16 | 11 Jul 14 | | | | 0.00 | 49,471.48 | 49,373.26 | -98.22 |
| FX DEAL TRANSACTED ON 11 MAR 2014 CAD / USD EX.RATE 1.109126 WITH STATE STREET | 7,848.75 | 11 Mar 14 | | | | 0.00 | 7,076.52 | 7,050.94 | -25.58 |
| FX DEAL TRANSACTED ON 16 APR 2014 CAD / USD EX.RATE 1.1 WITH STATE STREET BANK | 105,393.73 | 16 Apr 14 | | | | 0.00 | 95,812.48 | 95,904.03 | 91.55 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 JUN 2014 CAD / USD EX.RATE 1.08652 WITH STATE STREET | 63,303.94 | 17 Jun 14 | | | | 0.00 | 58,263.02 | 58,218.55 | -44.47 |
| FX DEAL TRANSACTED ON 17 MAR 2014 CAD / USD EX.RATE 1.1067 WITH STATE STREET | 95,034.52 | 17 Mar 14 | | | | 0.00 | 85,871.98 | 85,713.21 | -158.77 |
| FX DEAL TRANSACTED ON 18 MAR 2014 CAD / USD EX.RATE 1.105225 WITH STATE STREET | 26,208.84 | 18 Mar 14 | | | | 0.00 | 23,713.58 | 23,445.76 | -267.82 |
| FX DEAL TRANSACTED ON 19 MAY 2014 CAD / USD EX.RATE 1.08655 WITH STATE STREET | 21,113.40 | 19 May 14 | | | | 0.00 | 19,431.60 | 19,310.74 | -120.86 |
| FX DEAL TRANSACTED ON 21 MAR 2014 CAD / USD EX.RATE 1.119624 WITH STATE STREET | 44,624.53 | 21 Mar 14 | | | | 0.00 | 39,856.71 | 39,781.17 | -75.54 |
| FX DEAL TRANSACTED ON 22 MAY 2014 CAD / USD EX.RATE 1.09045 WITH STATE STREET | 4,252.51 | 22 May 14 | | | | 0.00 | 3,899.78 | 3,899.78 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 CAD / USD EX.RATE 1.10247 WITH STATE STREET | 214,840.69 | 24 Apr 14 | | | | 0.00 | 194,872.14 | 194,787.33 | -84.81 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CAD EX.RATE 0.9365839 WITH STATE STREET | -457,905.01 | 27 Jun 14 | | | | 0.00 | -428,866.46 | -429,635.03 | -768.57 |
| FX DEAL TRANSACTED ON 30 JAN 2014 CAD / USD EX.RATE 1.116379 WITH STATE STREET | 23,317.80 | 30 Jan 14 | | | | 0.00 | 20,886.99 | 20,913.76 | 26.77 |
| FX DEAL TRANSACTED ON 31 MAR 2014 CAD / USD EX.RATE 1.103121 WITH STATE STREET | 11,147.60 | 31 Mar 14 | | | | 0.00 | 10,105.51 | 10,107.99 | 2.48 |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 DEC 2013 DKK / USD EX.RATE 5.50523 WITH STATE STREET | 120,382.51 | 2 Dec 13 | | | | 0.00 | 21,866.94 | 21,878.38 | 11.44 |
| FX DEAL TRANSACTED ON 02 MAY 2014 DKK / USD EX.RATE 5.3805 WITH STATE STREET | 932,077.53 | 2 May 14 | | | | 0.00 | 173,232.51 | 173,989.20 | 756.69 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / DKK EX.RATE 0.1823397 WITH STATE STREET | -115,104.32 | 3 Jan 14 | | | | 0.00 | -20,988.08 | -20,994.67 | -6.59 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / DKK EX.RATE 0.1739439 WITH STATE STREET | -507,837.61 | 4 Sep 14 | | | | 0.00 | -88,335.25 | -88,325.73 | 9.52 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 MAR 2014 DKK / USD EX.RATE 5.4332 WITH STATE STREET | 115,235.62 | 5 Mar 14 | | | | 0.00 | 21,209.53 | 21,404.94 | 195.41 |
| FX DEAL TRANSACTED ON 06 FEB 2014 DKK / USD EX.RATE 5.49026 WITH STATE STREET | 159,822.57 | 6 Feb 14 | | | | 0.00 | 29,110.20 | 29,229.51 | 119.31 |
| FX DEAL TRANSACTED ON 20 MAR 2014 DKK / USD EX.RATE 5.4166 WITH STATE STREET | 406,296.81 | 20 Mar 14 | | | | 0.00 | 75,009.57 | 75,019.26 | 9.69 |
| FX DEAL TRANSACTED ON 23 MAY 2014 DKK / USD EX.RATE 5.4763 WITH STATE STREET | 304,955.75 | 23 May 14 | | | | 0.00 | 55,686.46 | 55,631.09 | -55.37 |
| FX DEAL TRANSACTED ON 28 FEB 2014 DKK / USD EX.RATE 5.4038 WITH STATE STREET | 548,353.25 | 28 Feb 14 | | | | 0.00 | 101,475.49 | 100,980.29 | -495.20 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / DKK EX.RATE 0.1802208 WITH STATE STREET | -80,340.96 | 28 Jul 14 | | | | 0.00 | -14,479.11 | -14,414.81 | 64.30 |
| FX DEAL TRANSACTED ON 28 NOV 2014 USD / DKK EX.RATE 0.1675658 WITH STATE STREET | -133,567.83 | 28 Nov 14 | | | | 0.00 | -22,381.40 | -22,378.04 | 3.36 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / DKK EX.RATE 0.1795861 WITH STATE STREET | -194,121.33 | 31 Jul 14 | | | | 0.00 | -34,861.49 | -34,940.30 | -78.81 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.26075 WITH STATE STREET | -15,528.88 | 1 Oct 14 | | | | 0.00 | -19,578.04 | -19,649.47 | -71.43 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.26077 WITH STATE STREET | -27,951.82 | 1 Oct 14 | | | | 0.00 | -35,240.82 | -34,971.92 | 268.90 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.2613 WITH STATE STREET | -742,100.00 | 1 Oct 14 | | | | 0.00 | -936,010.73 | -939,016.21 | -3,005.48 |
| FX DEAL TRANSACTED ON 02 OCT 2014 EUR / USD EX.RATE 0.7888799 WITH STATE STREET | 5,337,600.00 | 2 Oct 14 | | | | 0.00 | 6,766,048.51 | 6,753,931.95 | -12,116.56 |
| FX DEAL TRANSACTED ON 04 AUG 2014 EUR / USD EX.RATE 0.7450177 WITH STATE STREET | 105,500.00 | 4 Aug 14 | | | | 0.00 | 141,607.38 | 133,494.42 | -8,112.96 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / EUR EX.RATE 1.25507 WITH STATE STREET | -88,770.70 | 4 Nov 14 | | | | 0.00 | -111,413.44 | -110,861.29 | 552.15 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / EUR EX.RATE 1.37345 WITH STATE STREET | -17,505.45 | 5 Mar 14 | | | | 0.00 | -24,042.86 | -24,266.06 | -223.20 |
| FX DEAL TRANSACTED ON 06 OCT 2014 EUR / USD EX.RATE 0.7923302 WITH STATE STREET | 29,624.81 | 6 Oct 14 | | | | 0.00 | 37,389.47 | 37,413.17 | 23.70 |
| FX DEAL TRANSACTED ON 07 APR 2014 EUR / USD EX.RATE 0.7276432 WITH STATE STREET | 89,434.16 | 7 Apr 14 | | | | 0.00 | 122,909.37 | 123,638.25 | 728.88 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / EUR EX.RATE 1.3743 WITH STATE STREET | -1.27 | 7 Apr 14 | | | | 0.00 | -1.75 | -1.75 | 0.00 |
| FX DEAL TRANSACTED ON 07 OCT 2014 EUR / USD EX.RATE 0.7909828 WITH STATE STREET | 10,300.93 | 7 Oct 14 | | | | 0.00 | 13,022.95 | 13,068.27 | 45.32 |
| FX DEAL TRANSACTED ON 08 MAY 2014 EUR / USD EX.RATE 0.7218653 WITH STATE STREET | 3,929.91 | 8 May 14 | | | | 0.00 | 5,444.10 | 5,405.79 | -38.31 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / EUR EX.RATE 1.3853 WITH STATE STREET | -63,343.06 | 8 May 14 | | | | 0.00 | -87,749.14 | -87,137.88 | 611.26 |
| FX DEAL TRANSACTED ON 09 JAN 2014 EUR / USD EX.RATE 0.7359976 WITH STATE STREET | 10,896.65 | 9 Jan 14 | | | | 0.00 | 14,805.28 | 14,877.74 | 72.46 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / EUR EX.RATE 1.36272 WITH STATE STREET | -6,844.72 | 9 Jul 14 | | | | 0.00 | -9,327.44 | -9,308.14 | 19.30 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.3599 WITH STATE STREET | -25,951.50 | 11 Jul 14 | | | | 0.00 | -35,291.44 | -35,214.89 | 76.55 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / EUR EX.RATE 1.3545 WITH STATE STREET | -93,081.33 | 12 Jun 14 | | | | 0.00 | -126,078.66 | -126,316.02 | -237.36 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / EUR EX.RATE 1.37564 WITH STATE STREET | -271,757.27 | 12 May 14 | | | | 0.00 | -373,840.17 | -372,592.81 | 1,247.36 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / EUR EX.RATE 1.37565 WITH STATE STREET | -5,779.99 | 12 May 14 | | | | 0.00 | -7,951.24 | -7,922.34 | 28.90 |
| FX DEAL TRANSACTED ON 13 FEB 2014 EUR / USD EX.RATE 0.7315824 WITH STATE STREET | 6,935.53 | 13 Feb 14 | | | | 0.00 | 9,480.18 | 9,503.41 | 23.23 |
| FX DEAL TRANSACTED ON 14 AUG 2014 USD / EUR EX.RATE 1.33705 WITH STATE STREET | -4,605.63 | 14 Aug 14 | | | | 0.00 | -6,157.96 | -6,163.72 | -5.76 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / EUR EX.RATE 1.3697 WITH STATE STREET | -33,318.63 | 14 Feb 14 | | | | 0.00 | -45,636.53 | -45,816.45 | -179.92 |
| FX DEAL TRANSACTED ON 15 APR 2014 EUR / USD EX.RATE 0.7239662 WITH STATE STREET | 58,047.34 | 15 Apr 14 | | | | 0.00 | 80,179.63 | 80,128.55 | -51.08 |
| FX DEAL TRANSACTED ON 15 AUG 2014 USD / EUR EX.RATE 1.33835 WITH STATE STREET | -3,877.28 | 15 Aug 14 | | | | 0.00 | -5,189.16 | -5,181.40 | 7.76 |
| FX DEAL TRANSACTED ON 16 JAN 2014 EUR / USD EX.RATE 0.7343222 WITH STATE STREET | 77,202.81 | 16 Jan 14 | | | | 0.00 | 105,134.79 | 104,714.04 | -420.75 |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / EUR EX.RATE 1.35282 WITH STATE STREET | -10,765.49 | 16 Jul 14 | | | | 0.00 | -14,563.77 | -14,543.64 | 20.13 |
| FX DEAL TRANSACTED ON 17 DEC 2013 EUR / USD EX.RATE 0.7261584 WITH STATE STREET | 590,500.00 | 17 Dec 13 | | | | 0.00 | 813,183.46 | 817,104.37 | 3,920.91 |
| FX DEAL TRANSACTED ON 18 AUG 2014 USD / EUR EX.RATE 1.336 WITH STATE STREET BANK | -1,226.14 | 18 Aug 14 | | | | 0.00 | -1,638.12 | -1,633.10 | 5.02 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.7268498 WITH STATE STREET | 56,739.47 | 18 Feb 14 | | | | 0.00 | 78,062.16 | 77,804.00 | -258.16 |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7272727 WITH STATE STREET | 118,777.01 | 19 Feb 14 | | | | 0.00 | 163,318.39 | 162,872.98 | -445.41 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / EUR EX.RATE 1.375 WITH STATE STREET BANK | -42,441.76 | 19 Feb 14 | | | | 0.00 | -58,357.42 | -58,336.20 | 21.22 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7290224 WITH STATE STREET | 156,812.38 | 20 Feb 14 | | | | 0.00 | 215,099.54 | 215,538.61 | 439.07 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7290224 WITH STATE STREET | 20,679.68 | 20 Feb 14 | | | | 0.00 | 28,366.32 | 28,385.96 | 19.64 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7391365 WITH STATE STREET | 479,600.00 | 21 Jul 14 | | | | 0.00 | 648,865.23 | 606,861.84 | -42,003.39 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.32344 WITH STATE STREET | -2,792,800.00 | 22 Aug 14 | | | | 0.00 | -3,696,103.23 | -3,533,869.37 | 162,233.86 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.38136 WITH STATE STREET | -41,300.19 | 23 Apr 14 | | | | 0.00 | -57,050.43 | -57,149.14 | -98.71 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.38138 WITH STATE STREET | -2,230.36 | 23 Apr 14 | | | | 0.00 | -3,080.97 | -3,082.25 | -1.28 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / EUR EX.RATE 1.3629 WITH STATE STREET | -10,453.68 | 23 May 14 | | | | 0.00 | -14,247.32 | -14,232.16 | 15.16 |
| FX DEAL TRANSACTED ON 24 APR 2014 EUR / USD EX.RATE 0.7238247 WITH STATE STREET | 3,896,300.00 | 24 Apr 14 | | | | 0.00 | 5,382,933.27 | 5,391,505.08 | 8,571.81 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.380895 WITH STATE STREET | -3,250,700.00 | 24 Apr 14 | | | | 0.00 | -4,488,875.38 | -4,113,273.12 | 375,602.26 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.3837 WITH STATE STREET | -81,570.84 | 24 Mar 14 | | | | 0.00 | -112,869.57 | -112,449.48 | 420.09 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.3837 WITH STATE STREET | -113,923.64 | 24 Mar 14 | | | | 0.00 | -157,636.14 | -156,958.29 | 677.85 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.36108 WITH STATE STREET | -910,367.12 | 26 Jun 14 | | | | 0.00 | -1,239,082.48 | -1,246,429.08 | -7,346.60 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.3611 WITH STATE STREET | -399,113.48 | 26 Jun 14 | | | | 0.00 | -543,233.36 | -544,410.71 | -1,177.35 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7241916 WITH STATE STREET | 125,760.75 | 28 Feb 14 | | | | 0.00 | 173,656.73 | 173,216.56 | -440.17 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7241916 WITH STATE STREET | 123,029.61 | 28 Feb 14 | | | | 0.00 | 169,885.44 | 169,073.45 | -811.99 |
| FX DEAL TRANSACTED ON 28 OCT 2014 USD / EUR EX.RATE 1.2745 WITH STATE STREET | -63,089.06 | 28 Oct 14 | | | | 0.00 | -80,407.01 | -80,507.95 | -100.94 |
| FX DEAL TRANSACTED ON 29 AUG 2014 EUR / USD EX.RATE 0.7579375 WITH STATE STREET | 862,900.00 | 29 Aug 14 | | | | 0.00 | 1,138,484.37 | 1,091,870.48 | -46,613.89 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / EUR EX.RATE 1.36075 WITH STATE STREET | -8,423.01 | 29 May 14 | | | | 0.00 | -11,461.61 | -11,461.61 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 EUR / USD EX.RATE 0.7912018 WITH STATE STREET | 2,745.53 | 29 Oct 14 | | | | 0.00 | 3,470.08 | 3,465.27 | -4.81 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / EUR EX.RATE 1.3689 WITH STATE STREET | -7,980.54 | 30 Jun 14 | | | | 0.00 | -10,924.56 | -10,897.03 | 27.53 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 JUL 2014 EUR / USD EX.RATE 0.7468818 WITH STATE STREET | 98,718.33 | 31 Jul 14 | | | | 0.00 | 132,173.97 | 132,568.84 | 394.87 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / EUR EX.RATE 1.3389 WITH STATE STREET | -3,188.50 | 31 Jul 14 | | | | 0.00 | -4,269.08 | -4,278.81 | -9.73 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 HKD / USD EX.RATE 7.757 WITH STATE STREET BANK | 78,153.11 | 3 Apr 14 | | | | 0.00 | 10,075.17 | 10,075.43 | 0.26 |
| FX DEAL TRANSACTED ON 03 JAN 2014 HKD / USD EX.RATE 7.7547 WITH STATE STREET | 70,466.22 | 3 Jan 14 | | | | 0.00 | 9,086.90 | 9,086.96 | 0.06 |
| FX DEAL TRANSACTED ON 03 JUL 2014 HKD / USD EX.RATE 7.7508 WITH STATE STREET | 89,681.49 | 3 Jul 14 | | | | 0.00 | 11,570.61 | 11,571.43 | 0.82 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / HKD EX.RATE 0.1289474 WITH STATE STREET | -808,404.77 | 3 Nov 14 | | | | 0.00 | -104,241.70 | -104,276.66 | -34.96 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / HKD EX.RATE 0.1289823 WITH STATE STREET | -129,395.35 | 4 Jun 14 | | | | 0.00 | -16,689.71 | -16,690.36 | -0.65 |
| FX DEAL TRANSACTED ON 05 AUG 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | 188,282.80 | 5 Aug 14 | | | | 0.00 | 24,294.55 | 24,293.77 | -0.78 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / HKD EX.RATE 0.1288726 WITH STATE STREET | -376,358.63 | 6 Feb 14 | | | | 0.00 | -48,502.32 | -48,511.08 | -8.76 |
| FX DEAL TRANSACTED ON 07 APR 2014 HKD / USD EX.RATE 7.7554 WITH STATE STREET | 93,797.12 | 7 Apr 14 | | | | 0.00 | 12,094.43 | 12,095.13 | 0.70 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / HKD EX.RATE 0.1288876 WITH STATE STREET | -2,336,100.41 | 7 Feb 14 | | | | 0.00 | -301,094.31 | -301,146.71 | -52.40 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / HKD EX.RATE 0.129004 WITH STATE STREET | -532,966.84 | 7 May 14 | | | | 0.00 | -68,754.83 | -68,753.95 | 0.88 |
| FX DEAL TRANSACTED ON 08 AUG 2014 HKD / USD EX.RATE 7.7511 WITH STATE STREET | 319,663.89 | 8 Aug 14 | | | | 0.00 | 41,241.10 | 41,239.77 | -1.33 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / HKD EX.RATE 0.128979 WITH STATE STREET | -292,755.77 | 10 Apr 14 | | | | 0.00 | -37,759.35 | -37,760.08 | -0.73 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 DEC 2013 HKD / USD EX.RATE 7.7532 WITH STATE STREET | 124,810.84 | 10 Dec 13 | | | | 0.00 | 16,097.98 | 16,095.59 | -2.39 |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / HKD EX.RATE 0.1289524 WITH STATE STREET | -44,131.12 | 11 Nov 14 | | | | 0.00 | -5,690.81 | -5,690.78 | 0.03 |
| FX DEAL TRANSACTED ON 14 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | 180,221.90 | 14 Jul 14 | | | | 0.00 | 23,254.44 | 23,254.29 | -0.15 |
| FX DEAL TRANSACTED ON 16 DEC 2013 HKD / USD EX.RATE 7.7534 WITH STATE STREET | 84,073.25 | 16 Dec 13 | | | | 0.00 | 10,843.40 | 10,844.38 | 0.98 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / HKD EX.RATE 0.1287797 WITH STATE STREET | -681,579.00 | 17 Mar 14 | | | | 0.00 | -87,773.53 | -87,753.75 | 19.78 |
| FX DEAL TRANSACTED ON 19 DEC 2013 HKD / USD EX.RATE 7.7532 WITH STATE STREET | 44,663.87 | 19 Dec 13 | | | | 0.00 | 5,760.70 | 5,759.55 | -1.15 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288477 WITH STATE STREET | -172,847.49 | 21 Mar 14 | | | | 0.00 | -22,271.00 | -22,280.33 | -9.33 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.128984 WITH STATE STREET | -114,673.32 | 21 May 14 | | | | 0.00 | -14,791.02 | -14,789.59 | 1.43 |
| FX DEAL TRANSACTED ON 22 APR 2014 HKD / USD EX.RATE 7.7528 WITH STATE STREET | 220,520.38 | 22 Apr 14 | | | | 0.00 | 28,443.97 | 28,442.50 | -1.47 |
| FX DEAL TRANSACTED ON 24 JAN 2014 USD / HKD EX.RATE 0.1288192 WITH STATE STREET | -1,578,174.68 | 24 Jan 14 | | | | 0.00 | -203,299.15 | -203,217.21 | 81.94 |
| FX DEAL TRANSACTED ON 25 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | 135,737.09 | 25 Jul 14 | | | | 0.00 | 17,514.46 | 17,514.35 | -0.11 |
| FX DEAL TRANSACTED ON 26 NOV 2014 HKD / USD EX.RATE 7.7541 WITH STATE STREET | 604,848.03 | 26 Nov 14 | | | | 0.00 | 78,003.64 | 78,014.71 | 11.07 |
| FX DEAL TRANSACTED ON 28 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | 1,990,474.67 | 28 Jul 14 | | | | 0.00 | 256,835.44 | 256,833.78 | -1.66 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / HKD EX.RATE 0.1289 WITH STATE STREET | -329,378.48 | 28 Mar 14 | | | | 0.00 | -42,456.90 | -42,461.82 | -4.92 |
| FX DEAL TRANSACTED ON 28 NOV 2014 HKD / USD EX.RATE 7.75395 WITH STATE STREET | 736,757.76 | 28 Nov 14 | | | | 0.00 | 95,017.09 | 95,004.22 | -12.87 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 NOV 2014 HKD / USD EX.RATE 7.7551 WITH STATE STREET | 248,936.50 | 28 Nov 14 | | | | 0.00 | 32,099.72 | 32,100.13 | 0.41 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / HKD EX.RATE 0.1287832 WITH STATE STREET | -914,011.33 | 29 Jan 14 | | | | 0.00 | -117,709.27 | -117,712.91 | -3.64 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.128984 WITH STATE STREET | -481,512.11 | 30 Apr 14 | | | | 0.00 | -62,107.35 | -62,106.15 | 1.20 |
| FX DEAL TRANSACTED ON 30 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | 1,125,614.95 | 30 Jul 14 | | | | 0.00 | 145,240.64 | 145,239.70 | -0.94 |
| FX DEAL TRANSACTED ON 30 OCT 2014 HKD / USD EX.RATE 7.7556 WITH STATE STREET | 1,598,709.10 | 30 Oct 14 | | | | 0.00 | 206,136.10 | 206,146.73 | 10.63 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JAN 2014 JPY / USD EX.RATE 104.835 WITH STATE STREET | 613,591,500.00 | 2 Jan 14 | | | | 0.00 | 5,852,926.03 | 5,873,094.04 | 20,168.01 |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / JPY EX.RATE 0.0095476 WITH STATE STREET | -660,053,700.00 | 2 Jan 14 | | | | 0.00 | -6,301,950.58 | -6,466,360.03 | -164,409.45 |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / JPY EX.RATE 0.0097795 WITH STATE STREET | -549,892.00 | 2 Jun 14 | | | | 0.00 | -5,377.65 | -5,357.48 | 20.17 |
| FX DEAL TRANSACTED ON 02 OCT 2014 JPY / USD EX.RATE 107.89 WITH STATE STREET | 379,397,800.00 | 2 Oct 14 | | | | 0.00 | 3,516,524.24 | 3,496,915.07 | -19,609.17 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / JPY EX.RATE 0.0096283 WITH STATE STREET | -6,645,087.00 | 3 Apr 14 | | | | 0.00 | -63,981.20 | -64,437.21 | -456.01 |
| FX DEAL TRANSACTED ON 03 JUN 2014 JPY / USD EX.RATE 102.465 WITH STATE STREET | 11,326,120.00 | 3 Jun 14 | | | | 0.00 | 110,536.48 | 110,525.69 | -10.79 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / JPY EX.RATE 0.0098571 WITH STATE STREET | -7,901,220.00 | 3 Mar 14 | | | | 0.00 | -77,882.90 | -77,213.13 | 669.77 |
| FX DEAL TRANSACTED ON 04 AUG 2014 JPY / USD EX.RATE 102.464 WITH STATE STREET | 26,804,094.00 | 4 Aug 14 | | | | 0.00 | 261,595.23 | 261,848.23 | 253.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 JPY / USD EX.RATE 102.643 WITH STATE STREET | 11,272,502.00 | 4 Jun 14 | | | | 0.00 | 109,822.41 | 109,911.29 | 88.88 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 AUG 2014 JPY / USD EX.RATE 102.69 WITH STATE STREET | 2,765,213.00 | 5 Aug 14 | | | | 0.00 | 26,927.77 | 27,063.50 | 135.73 |
| FX DEAL TRANSACTED ON 05 FEB 2014 JPY / USD EX.RATE 101.141 WITH STATE STREET | 131,683,500.00 | 5 Feb 14 | | | | 0.00 | 1,301,979.41 | 1,290,066.13 | -11,913.28 |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / JPY EX.RATE 0.009542 WITH STATE STREET | -332,580.00 | 6 Jan 14 | | | | 0.00 | -3,173.47 | -3,172.41 | 1.06 |
| FX DEAL TRANSACTED ON 06 NOV 2014 JPY / USD EX.RATE 114.467 WITH STATE STREET | 3,981,642.00 | 6 Nov 14 | | | | 0.00 | 34,784.19 | 34,632.01 | -152.18 |
| FX DEAL TRANSACTED ON 08 AUG 2014 JPY / USD EX.RATE 101.88 WITH STATE STREET | 8,233,433.00 | 8 Aug 14 | | | | 0.00 | 80,815.01 | 80,573.79 | -241.22 |
| FX DEAL TRANSACTED ON 08 JAN 2014 JPY / USD EX.RATE 104.87 WITH STATE STREET | 495,831.00 | 8 Jan 14 | | | | 0.00 | 4,728.05 | 4,796.90 | 68.85 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / JPY EX.RATE 0.0094958 WITH STATE STREET | -7,212,490.00 | 8 Sep 14 | | | | 0.00 | -68,488.50 | -67,608.64 | 879.86 |
| FX DEAL TRANSACTED ON 09 JAN 2014 JPY / USD EX.RATE 104.77 WITH STATE STREET | 1,094,695.00 | 9 Jan 14 | | | | 0.00 | 10,448.55 | 10,566.55 | 118.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / JPY EX.RATE 0.0098377 WITH STATE STREET | -36,180,056.00 | 10 Apr 14 | | | | 0.00 | -355,927.75 | -355,228.83 | 698.92 |
| FX DEAL TRANSACTED ON 10 JUL 2014 JPY / USD EX.RATE 101.175 WITH STATE STREET | 5,630,453.00 | 10 Jul 14 | | | | 0.00 | 55,650.64 | 55,431.48 | -219.16 |
| FX DEAL TRANSACTED ON 10 MAR 2014 JPY / USD EX.RATE 103.285 WITH STATE STREET | 2,954,292.00 | 10 Mar 14 | | | | 0.00 | 28,603.30 | 28,759.23 | 155.93 |
| FX DEAL TRANSACTED ON 11 AUG 2014 JPY / USD EX.RATE 102.14 WITH STATE STREET | 355,287.00 | 11 Aug 14 | | | | 0.00 | 3,478.43 | 3,470.62 | -7.81 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / JPY EX.RATE 0.0097983 WITH STATE STREET | -1,971,227.00 | 11 Jun 14 | | | | 0.00 | -19,314.77 | -19,307.77 | 7.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / JPY EX.RATE 0.0097762 WITH STATE STREET | -27,477,311.00 | 16 Apr 14 | | | | 0.00 | -268,624.30 | -268,687.34 | -63.04 |
| FX DEAL TRANSACTED ON 16 DEC 2013 JPY / USD EX.RATE 103.0 WITH STATE STREET BANK | 14,435,695.00 | 16 Dec 13 | | | | 0.00 | 140,152.38 | 139,873.99 | -278.39 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / JPY EX.RATE 0.0091926 WITH STATE STREET | -5,339,730.00 | 18 Sep 14 | | | | 0.00 | -49,085.75 | -49,049.10 | 36.65 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / JPY EX.RATE 0.009722 WITH STATE STREET | -2,254,134.00 | 19 Aug 14 | | | | 0.00 | -21,914.58 | -21,719.27 | 195.31 |
| FX DEAL TRANSACTED ON 19 MAR 2014 JPY / USD EX.RATE 101.57 WITH STATE STREET | 197,908.00 | 19 Mar 14 | | | | 0.00 | 1,948.49 | 1,935.82 | -12.67 |
| FX DEAL TRANSACTED ON 19 SEP 2014 JPY / USD EX.RATE 108.89 WITH STATE STREET | 2,735,678.00 | 19 Sep 14 | | | | 0.00 | 25,123.32 | 25,145.26 | 21.94 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097948 WITH STATE STREET | -727,332.00 | 20 Jun 14 | | | | 0.00 | -7,124.07 | -7,120.58 | 3.49 |
| FX DEAL TRANSACTED ON 20 MAR 2014 JPY / USD EX.RATE 102.3992 WITH STATE STREET | 4,956,947.00 | 20 Mar 14 | | | | 0.00 | 48,408.06 | 48,445.53 | 37.47 |
| FX DEAL TRANSACTED ON 21 MAY 2014 JPY / USD EX.RATE 101.424 WITH STATE STREET | 92,597,600.00 | 21 May 14 | | | | 0.00 | 912,975.23 | 907,152.58 | -5,822.65 |
| FX DEAL TRANSACTED ON 22 JAN 2014 JPY / USD EX.RATE 104.42 WITH STATE STREET | 5,152,422.00 | 22 Jan 14 | | | | 0.00 | 49,343.25 | 50,338.74 | 995.49 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / JPY EX.RATE 0.0098184 WITH STATE STREET | -356,628.00 | 23 Jun 14 | | | | 0.00 | -3,501.50 | -3,502.88 | -1.38 |
| FX DEAL TRANSACTED ON 24 MAR 2014 JPY / USD EX.RATE 102.2292 WITH STATE STREET | 14,615,289.00 | 24 Mar 14 | | | | 0.00 | 142,965.89 | 142,852.99 | -112.90 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098455 WITH STATE STREET | -112,143,365.00 | 26 Jun 14 | | | | 0.00 | -1,104,110.16 | -1,106,987.46 | -2,877.30 |
| FX DEAL TRANSACTED ON 27 JAN 2014 JPY / USD EX.RATE 102.477 WITH STATE STREET | 9,214,142.00 | 27 Jan 14 | | | | 0.00 | 89,914.24 | 90,113.86 | 199.62 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097697 WITH STATE STREET | -173,527.00 | 30 Apr 14 | | | | 0.00 | -1,695.31 | -1,708.70 | -13.39 |
| FX DEAL TRANSACTED ON 30 JUL 2014 JPY / USD EX.RATE 102.599 WITH STATE STREET | 12,595,756.00 | 30 Jul 14 | | | | 0.00 | 122,766.85 | 122,915.40 | 148.55 |
| FX DEAL TRANSACTED ON 30 JUN 2014 JPY / USD EX.RATE 101.25 WITH STATE STREET | 435,772,600.00 | 30 Jun 14 | | | | 0.00 | 4,303,926.91 | 4,269,141.32 | -34,785.59 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / JPY EX.RATE 0.0098819 WITH STATE STREET | -417,768,500.00 | 30 Jun 14 | | | | 0.00 | -4,128,351.20 | -3,812,452.09 | 315,899.11 |
| FX DEAL TRANSACTED ON 30 OCT 2014 JPY / USD EX.RATE 108.9893 WITH STATE STREET | 21,467,702.00 | 30 Oct 14 | | | | 0.00 | 196,970.73 | 189,484.99 | -7,485.74 |
| FX DEAL TRANSACTED ON 30 SEP 2014 JPY / USD EX.RATE 109.665 WITH STATE STREET | 417,768,500.00 | 30 Sep 14 | | | | 0.00 | 3,809,497.10 | 3,812,452.09 | 2,954.99 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / JPY EX.RATE 0.0091354 WITH STATE STREET | -379,397,800.00 | 30 Sep 14 | | | | 0.00 | -3,465,943.75 | -3,496,915.07 | -30,971.32 |
| FX DEAL TRANSACTED ON 31 MAR 2014 JPY / USD EX.RATE 103.1294 WITH STATE STREET | 3,205,405.00 | 31 Mar 14 | | | | 0.00 | 31,081.39 | 30,904.41 | -176.98 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 JAN 2014 MXN / USD EX.RATE 13.1025 WITH STATE STREET | 84,873.61 | 3 Jan 14 | | | | 0.00 | 6,477.67 | 6,489.35 | 11.68 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / MXN EX.RATE 0.0751993 WITH STATE STREET | -118,428.91 | 3 Mar 14 | | | | 0.00 | -8,905.77 | -8,925.40 | -19.63 |
| FX DEAL TRANSACTED ON 05 SEP 2014 MXN / USD EX.RATE 13.078 WITH STATE STREET | 308,312.27 | 5 Sep 14 | | | | 0.00 | 23,574.88 | 23,598.97 | 24.09 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / MXN EX.RATE 0.075792 WITH STATE STREET | -199,682.43 | 7 Mar 14 | | | | 0.00 | -15,134.34 | -15,102.40 | 31.94 |
| FX DEAL TRANSACTED ON 08 AUG 2014 MXN / USD EX.RATE 13.234 WITH STATE STREET | 98,897.40 | 8 Aug 14 | | | | 0.00 | 7,472.98 | 7,486.47 | 13.49 |
| FX DEAL TRANSACTED ON 09 JAN 2014 MXN / USD EX.RATE 13.1295 WITH STATE STREET | 138,466.78 | 9 Jan 14 | | | | 0.00 | 10,546.23 | 10,641.14 | 94.91 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / MXN EX.RATE 0.0756401 WITH STATE STREET | -120,583.35 | 10 Mar 14 | | | | 0.00 | -9,120.94 | -9,111.70 | 9.24 |
| FX DEAL TRANSACTED ON 17 JAN 2014 MXN / USD EX.RATE 13.28006 WITH STATE STREET | 1,160,752.08 | 17 Jan 14 | | | | 0.00 | 87,405.64 | 87,663.48 | 257.84 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / MXN EX.RATE 0.0755059 WITH STATE STREET | -328,983.71 | 21 Mar 14 | | | | 0.00 | -24,840.21 | -24,935.76 | -95.55 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| **New Zealand dollar - NZD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / NZD EX.RATE 0.85363 WITH STATE STREET | -5,741.89 | 3 Apr 14 | | | | 0.00 | -4,901.45 | -4,942.91 | -41.46 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / NZD EX.RATE 0.7856 WITH STATE STREET | -31,156.59 | 14 Oct 14 | | | | 0.00 | -24,476.62 | -24,757.03 | -280.41 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / NZD EX.RATE 0.86068 WITH STATE STREET | -1,846.53 | 16 Apr 14 | | | | 0.00 | -1,589.27 | -1,588.39 | 0.88 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / NZD EX.RATE 0.85623 WITH STATE STREET | -11,108.04 | 24 Apr 14 | | | | 0.00 | -9,511.04 | -9,489.04 | 22.00 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / NOK EX.RATE 0.1631785 WITH STATE STREET | -315,659.35 | 2 Dec 13 | | | | 0.00 | -51,508.81 | -51,400.69 | 108.12 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / NOK EX.RATE 0.1667842 WITH STATE STREET | -105,628.04 | 5 Mar 14 | | | | 0.00 | -17,617.09 | -17,652.48 | -35.39 |
| FX DEAL TRANSACTED ON 06 AUG 2014 NOK / USD EX.RATE 6.27109 WITH STATE STREET | 351,837.86 | 6 Aug 14 | | | | 0.00 | 56,104.74 | 56,493.37 | 388.63 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / NOK EX.RATE 0.1608038 WITH STATE STREET | -21,263.80 | 6 Feb 14 | | | | 0.00 | -3,419.30 | -3,467.57 | -48.27 |
| FX DEAL TRANSACTED ON 14 AUG 2014 NOK / USD EX.RATE 6.15717 WITH STATE STREET | 341,892.73 | 14 Aug 14 | | | | 0.00 | 55,527.58 | 55,535.42 | 7.84 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / NOK EX.RATE 0.162793 WITH STATE STREET | -7,709.07 | 15 Jan 14 | | | | 0.00 | -1,254.98 | -1,247.76 | 7.22 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / NOK EX.RATE 0.1635655 WITH STATE STREET | -50,161.06 | 17 Dec 13 | | | | 0.00 | -8,204.62 | -8,141.44 | 63.18 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / NOK EX.RATE 0.1626053 WITH STATE STREET | -12,526.58 | 19 Dec 13 | | | | 0.00 | -2,036.89 | -2,036.89 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 NOK / USD EX.RATE 5.94519 WITH STATE STREET | 138,076.42 | 30 Apr 14 | | | | 0.00 | 23,224.90 | 23,189.36 | -35.54 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / NOK EX.RATE 0.1598785 WITH STATE STREET | -924,638.74 | 30 Jan 14 | | | | 0.00 | -147,829.85 | -147,577.39 | 252.46 |
| FX DEAL TRANSACTED ON 31 JUL 2014 NOK / USD EX.RATE 6.28719 WITH STATE STREET | 213,813.56 | 31 Jul 14 | | | | 0.00 | 34,007.81 | 34,095.61 | 87.80 |
| **Polish zloty - PLN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / PLN EX.RATE 0.3212738 WITH STATE STREET | -48,341.07 | 4 Aug 14 | | | | 0.00 | -15,530.72 | -15,366.62 | 164.10 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / PLN EX.RATE 0.3266469 WITH STATE STREET | -127,097.54 | 15 May 14 | | | | 0.00 | -41,516.01 | -41,626.29 | -110.28 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / PLN EX.RATE 0.320327 WITH STATE STREET | -64,460.22 | 31 Jul 14 | | | | 0.00 | -20,648.35 | -20,724.43 | -76.08 |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / SGD EX.RATE 0.8014105 WITH STATE STREET | -60,505.07 | 5 Aug 14 | | | | 0.00 | -48,489.40 | -48,351.84 | 137.56 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / SGD EX.RATE 0.7893283 WITH STATE STREET | -3,770.28 | 7 Mar 14 | | | | 0.00 | -2,975.99 | -2,976.46 | -0.47 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / SGD EX.RATE 0.7885813 WITH STATE STREET | -19,040.95 | 11 Feb 14 | | | | 0.00 | -15,015.34 | -15,036.09 | -20.75 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / SGD EX.RATE 0.7886435 WITH STATE STREET | -18,950.91 | 12 Mar 14 | | | | 0.00 | -14,945.51 | -14,979.77 | -34.26 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / SGD EX.RATE 0.7909515 WITH STATE STREET | -11,249.94 | 18 Mar 14 | | | | 0.00 | -8,898.16 | -8,806.56 | 91.60 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SGD EX.RATE 0.7998016 WITH STATE STREET | -11,490.41 | 26 Jun 14 | | | | 0.00 | -9,190.05 | -9,217.03 | -26.98 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / SGD EX.RATE 0.7895695 WITH STATE STREET | -18,952.57 | 28 Feb 14 | | | | 0.00 | -14,964.37 | -14,935.63 | 28.74 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| **South African rand - ZAR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / ZAR EX.RATE 0.090108 WITH STATE STREET | -173,405.62 | 4 Feb 14 | | | | 0.00 | -15,625.24 | -15,553.82 | 71.42 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / ZAR EX.RATE 0.09553 WITH STATE STREET | -274,506.88 | 9 Apr 14 | | | | 0.00 | -26,223.63 | -26,004.20 | 219.43 |
| FX DEAL TRANSACTED ON 12 FEB 2014 ZAR / USD EX.RATE 11.03 WITH STATE STREET BANK | 23,269.76 | 12 Feb 14 | | | | 0.00 | 2,109.68 | 2,140.63 | 30.95 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / ZAR EX.RATE 0.0950233 WITH STATE STREET | -725,942.92 | 14 Apr 14 | | | | 0.00 | -68,981.52 | -68,844.01 | 137.51 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / ZAR EX.RATE 0.0961654 WITH STATE STREET | -1,094,584.77 | 19 Dec 13 | | | | 0.00 | -105,261.19 | -104,465.05 | 796.14 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / ZAR EX.RATE 0.0943103 WITH STATE STREET | -195,209.20 | 23 Apr 14 | | | | 0.00 | -18,410.23 | -18,621.50 | -211.27 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / ZAR EX.RATE 0.0969477 WITH STATE STREET | -28,028.01 | 23 May 14 | | | | 0.00 | -2,717.25 | -2,691.25 | 26.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / ZAR EX.RATE 0.0959806 WITH STATE STREET | -149,400.09 | 27 May 14 | | | | 0.00 | -14,339.51 | -14,115.99 | 223.52 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / ZAR EX.RATE 0.0945358 WITH STATE STREET | -776,531.53 | 30 May 14 | | | | 0.00 | -73,410.05 | -72,319.25 | 1,090.80 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / SEK EX.RATE 0.1544616 WITH STATE STREET | -30,476.99 | 3 Mar 14 | | | | 0.00 | -4,707.53 | -4,742.02 | -34.49 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / SEK EX.RATE 0.1409236 WITH STATE STREET | -329,092.53 | 8 Sep 14 | | | | 0.00 | -46,376.89 | -46,389.94 | -13.05 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / SEK EX.RATE 0.1496334 WITH STATE STREET | -36,122.87 | 9 Jun 14 | | | | 0.00 | -5,405.19 | -5,396.91 | 8.28 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / SEK EX.RATE 0.1492508 WITH STATE STREET | -56,104.01 | 10 Jun 14 | | | | 0.00 | -8,373.57 | -8,385.94 | -12.37 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SEK EX.RATE 0.150597 WITH STATE STREET | -12,665.15 | 17 Jun 14 | | | | 0.00 | -1,907.33 | -1,879.17 | 28.16 |
| FX DEAL TRANSACTED ON 19 NOV 2014 SEK / USD EX.RATE 7.38 WITH STATE STREET BANK | 785,208.03 | 19 Nov 14 | | | | 0.00 | 106,396.75 | 106,077.66 | -319.09 |
| FX DEAL TRANSACTED ON 19 SEP 2014 SEK / USD EX.RATE 7.1513 WITH STATE STREET | 341,260.58 | 19 Sep 14 | | | | 0.00 | 47,720.08 | 47,805.98 | 85.90 |
| FX DEAL TRANSACTED ON 23 SEP 2014 SEK / USD EX.RATE 7.149532 WITH STATE STREET | 320,601.45 | 23 Sep 14 | | | | 0.00 | 44,842.30 | 44,459.75 | -382.55 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / SEK EX.RATE 0.15625 WITH STATE STREET | -779,422.47 | 24 Mar 14 | | | | 0.00 | -121,784.76 | -120,680.72 | 1,104.04 |
| FX DEAL TRANSACTED ON 27 OCT 2014 SEK / USD EX.RATE 7.295 WITH STATE STREET BANK | 473,405.76 | 27 Oct 14 | | | | 0.00 | 64,894.55 | 64,599.23 | -295.32 |
| FX DEAL TRANSACTED ON 28 OCT 2014 SEK / USD EX.RATE 7.324 WITH STATE STREET BANK | 624,662.87 | 28 Oct 14 | | | | 0.00 | 85,289.85 | 85,567.33 | 277.48 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 APR 2014 CHF / USD EX.RATE 0.8867 WITH STATE STREET | 30,866.21 | 2 Apr 14 | | | | 0.00 | 34,810.21 | 34,547.22 | -262.99 |
| FX DEAL TRANSACTED ON 02 MAY 2014 CHF / USD EX.RATE 0.878 WITH STATE STREET BANK | 174,241.76 | 2 May 14 | | | | 0.00 | 198,453.03 | 199,498.24 | 1,045.21 |
| FX DEAL TRANSACTED ON 03 APR 2014 CHF / USD EX.RATE 0.8916 WITH STATE STREET | 33,585.86 | 3 Apr 14 | | | | 0.00 | 37,669.20 | 37,819.79 | 150.59 |
| FX DEAL TRANSACTED ON 03 MAR 2014 CHF / USD EX.RATE 0.882593 WITH STATE STREET | 27,680.36 | 3 Mar 14 | | | | 0.00 | 31,362.54 | 31,215.52 | -147.02 |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CHF EX.RATE 1.1155821 WITH STATE STREET | -11,257.71 | 5 Dec 13 | | | | 0.00 | -12,558.90 | -12,623.58 | -64.68 |
| FX DEAL TRANSACTED ON 05 FEB 2014 CHF / USD EX.RATE 0.9033 WITH STATE STREET | 19,590.16 | 5 Feb 14 | | | | 0.00 | 21,687.32 | 21,810.47 | 123.15 |
| FX DEAL TRANSACTED ON 05 MAR 2014 CHF / USD EX.RATE 0.88735 WITH STATE STREET | 5,873.83 | 5 Mar 14 | | | | 0.00 | 6,619.52 | 6,681.26 | 61.74 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 FEB 2014 CHF / USD EX.RATE 0.900393 WITH STATE STREET | 15,651.13 | 6 Feb 14 | | | | 0.00 | 17,382.55 | 17,456.09 | 73.54 |
| FX DEAL TRANSACTED ON 08 SEP 2014 CHF / USD EX.RATE 0.9323 WITH STATE STREET | 11,608.98 | 8 Sep 14 | | | | 0.00 | 12,451.98 | 12,381.59 | -70.39 |
| FX DEAL TRANSACTED ON 11 MAR 2014 CHF / USD EX.RATE 0.87715 WITH STATE STREET | 33,832.77 | 11 Mar 14 | | | | 0.00 | 38,571.25 | 38,770.15 | 198.90 |
| FX DEAL TRANSACTED ON 12 DEC 2013 CHF / USD EX.RATE 0.8904 WITH STATE STREET | 31,491.39 | 12 Dec 13 | | | | 0.00 | 35,367.69 | 35,477.26 | 109.57 |
| FX DEAL TRANSACTED ON 13 DEC 2013 CHF / USD EX.RATE 0.89065 WITH STATE STREET | 1,109.29 | 13 Dec 13 | | | | 0.00 | 1,245.48 | 1,248.71 | 3.23 |
| FX DEAL TRANSACTED ON 14 MAY 2014 CHF / USD EX.RATE 0.88988 WITH STATE STREET | 106,757.40 | 14 May 14 | | | | 0.00 | 119,968.31 | 119,770.46 | -197.85 |
| FX DEAL TRANSACTED ON 15 MAY 2014 CHF / USD EX.RATE 0.89019 WITH STATE STREET | 176,917.42 | 15 May 14 | | | | 0.00 | 198,741.19 | 198,438.02 | -303.17 |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / CHF EX.RATE 1.0598834 WITH STATE STREET | -6,854.16 | 15 Oct 14 | | | | 0.00 | -7,264.61 | -7,258.84 | 5.77 |
| FX DEAL TRANSACTED ON 17 DEC 2013 CHF / USD EX.RATE 0.8843 WITH STATE STREET | 14,555.82 | 17 Dec 13 | | | | 0.00 | 16,460.27 | 16,231.75 | -228.52 |
| FX DEAL TRANSACTED ON 22 SEP 2014 CHF / USD EX.RATE 0.94135 WITH STATE STREET | 16,379.07 | 22 Sep 14 | | | | 0.00 | 17,399.55 | 17,358.07 | -41.48 |
| FX DEAL TRANSACTED ON 23 MAY 2014 CHF / USD EX.RATE 0.8956 WITH STATE STREET | 76,522.08 | 23 May 14 | | | | 0.00 | 85,442.25 | 85,242.38 | -199.87 |
| FX DEAL TRANSACTED ON 28 FEB 2014 CHF / USD EX.RATE 0.8788 WITH STATE STREET | 89,882.47 | 28 Feb 14 | | | | 0.00 | 102,278.64 | 101,413.15 | -865.49 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / CHF EX.RATE 1.0475109 WITH STATE STREET | -38,246.11 | 30 Sep 14 | | | | 0.00 | -40,063.22 | -40,067.16 | -3.94 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 CAD / USD EX.RATE 1.102324 WITH STATE STREET | -20,306.43 | 1 Apr 14 | | | | 0.00 | -20,306.43 | -20,306.43 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.26075 WITH STATE STREET | 19,578.04 | 1 Oct 14 | | | | 0.00 | 19,578.04 | 19,578.04 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.26077 WITH STATE STREET | 35,240.82 | 1 Oct 14 | | | | 0.00 | 35,240.82 | 35,240.82 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / EUR EX.RATE 1.2613 WITH STATE STREET | 936,010.73 | 1 Oct 14 | | | | 0.00 | 936,010.73 | 936,010.73 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 CHF / USD EX.RATE 0.8867 WITH STATE STREET | -34,810.21 | 2 Apr 14 | | | | 0.00 | -34,810.21 | -34,810.21 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 DKK / USD EX.RATE 5.50523 WITH STATE STREET | -21,866.94 | 2 Dec 13 | | | | 0.00 | -21,866.94 | -21,866.94 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / NOK EX.RATE 0.1631785 WITH STATE STREET | 51,508.81 | 2 Dec 13 | | | | 0.00 | 51,508.81 | 51,508.81 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2014 JPY / USD EX.RATE 104.835 WITH STATE STREET | -5,852,926.03 | 2 Jan 14 | | | | 0.00 | -5,852,926.03 | -5,852,926.03 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2014 USD / JPY EX.RATE 0.0095476 WITH STATE STREET | 6,301,950.58 | 2 Jan 14 | | | | 0.00 | 6,301,950.58 | 6,301,950.58 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / JPY EX.RATE 0.0097795 WITH STATE STREET | 5,377.65 | 2 Jun 14 | | | | 0.00 | 5,377.65 | 5,377.65 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 CHF / USD EX.RATE 0.878 WITH STATE STREET BANK | -198,453.03 | 2 May 14 | | | | 0.00 | -198,453.03 | -198,453.03 | 0.00 |
| FX DEAL TRANSACTED ON 02 MAY 2014 DKK / USD EX.RATE 5.3805 WITH STATE STREET | -173,232.51 | 2 May 14 | | | | 0.00 | -173,232.51 | -173,232.51 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 EUR / USD EX.RATE 0.7888799 WITH STATE STREET | -6,766,048.51 | 2 Oct 14 | | | | 0.00 | -6,766,048.51 | -6,766,048.51 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 JPY / USD EX.RATE 107.89 WITH STATE STREET | -3,516,524.24 | 2 Oct 14 | | | | 0.00 | -3,516,524.24 | -3,516,524.24 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 CHF / USD EX.RATE 0.8916 WITH STATE STREET | -37,669.20 | 3 Apr 14 | | | | 0.00 | -37,669.20 | -37,669.20 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 HKD / USD EX.RATE 7.757 WITH STATE STREET BANK | -10,075.17 | 3 Apr 14 | | | | 0.00 | -10,075.17 | -10,075.17 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / AUD EX.RATE 0.92323 WITH STATE STREET | 2,666.12 | 3 Apr 14 | | | | 0.00 | 2,666.12 | 2,666.12 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / JPY EX.RATE 0.0096283 WITH STATE STREET | 63,981.20 | 3 Apr 14 | | | | 0.00 | 63,981.20 | 63,981.20 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / NZD EX.RATE 0.85363 WITH STATE STREET | 4,901.45 | 3 Apr 14 | | | | 0.00 | 4,901.45 | 4,901.45 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / GBP EX.RATE 1.63014 WITH STATE STREET | 33,063.30 | 3 Feb 14 | | | | 0.00 | 33,063.30 | 33,063.30 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 HKD / USD EX.RATE 7.7547 WITH STATE STREET | -9,086.90 | 3 Jan 14 | | | | 0.00 | -9,086.90 | -9,086.90 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 MXN / USD EX.RATE 13.1025 WITH STATE STREET | -6,477.67 | 3 Jan 14 | | | | 0.00 | -6,477.67 | -6,477.67 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / DKK EX.RATE 0.1823397 WITH STATE STREET | 20,988.08 | 3 Jan 14 | | | | 0.00 | 20,988.08 | 20,988.08 | 0.00 |
| FX DEAL TRANSACTED ON 03 JAN 2014 USD / GBP EX.RATE 1.64299 WITH STATE STREET | 8,576.31 | 3 Jan 14 | | | | 0.00 | 8,576.31 | 8,576.31 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2014 HKD / USD EX.RATE 7.7508 WITH STATE STREET | -11,570.61 | 3 Jul 14 | | | | 0.00 | -11,570.61 | -11,570.61 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUL 2014 USD / GBP EX.RATE 1.71468 WITH STATE STREET | 52,037.61 | 3 Jul 14 | | | | 0.00 | 52,037.61 | 52,037.61 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 JPY / USD EX.RATE 102.465 WITH STATE STREET | -110,536.48 | 3 Jun 14 | | | | 0.00 | -110,536.48 | -110,536.48 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 CAD / USD EX.RATE 1.10812 WITH STATE STREET | -40,828.53 | 3 Mar 14 | | | | 0.00 | -40,828.53 | -40,828.53 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 CHF / USD EX.RATE 0.882593 WITH STATE STREET | -31,362.54 | 3 Mar 14 | | | | 0.00 | -31,362.54 | -31,362.54 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / GBP EX.RATE 1.6666 WITH STATE STREET | 34,275.26 | 3 Mar 14 | | | | 0.00 | 34,275.26 | 34,275.26 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / JPY EX.RATE 0.0098571 WITH STATE STREET | 77,882.90 | 3 Mar 14 | | | | 0.00 | 77,882.90 | 77,882.90 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / MXN EX.RATE 0.0751993 WITH STATE STREET | 8,905.77 | 3 Mar 14 | | | | 0.00 | 8,905.77 | 8,905.77 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / SEK EX.RATE 0.1544616 WITH STATE STREET | 4,707.53 | 3 Mar 14 | | | | 0.00 | 4,707.53 | 4,707.53 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / HKD EX.RATE 0.1289474 WITH STATE STREET | 104,241.70 | 3 Nov 14 | | | | 0.00 | 104,241.70 | 104,241.70 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 EUR / USD EX.RATE 0.7450177 WITH STATE STREET | -141,607.38 | 4 Aug 14 | | | | 0.00 | -141,607.38 | -141,607.38 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 JPY / USD EX.RATE 102.464 WITH STATE STREET | -261,595.23 | 4 Aug 14 | | | | 0.00 | -261,595.23 | -261,595.23 | 0.00 |
| FX DEAL TRANSACTED ON 04 AUG 2014 USD / PLN EX.RATE 0.3212738 WITH STATE STREET | 15,530.72 | 4 Aug 14 | | | | 0.00 | 15,530.72 | 15,530.72 | 0.00 |
| FX DEAL TRANSACTED ON 04 FEB 2014 USD / ZAR EX.RATE 0.090108 WITH STATE STREET | 15,625.24 | 4 Feb 14 | | | | 0.00 | 15,625.24 | 15,625.24 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 JPY / USD EX.RATE 102.643 WITH STATE STREET | -109,822.41 | 4 Jun 14 | | | | 0.00 | -109,822.41 | -109,822.41 | 0.00 |
| FX DEAL TRANSACTED ON 04 JUN 2014 USD / HKD EX.RATE 0.1289823 WITH STATE STREET | 16,689.71 | 4 Jun 14 | | | | 0.00 | 16,689.71 | 16,689.71 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / EUR EX.RATE 1.25507 WITH STATE STREET | 111,413.44 | 4 Nov 14 | | | | 0.00 | 111,413.44 | 111,413.44 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / GBP EX.RATE 1.5999 WITH STATE STREET | 128,873.11 | 4 Nov 14 | | | | 0.00 | 128,873.11 | 128,873.11 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / DKK EX.RATE 0.1739439 WITH STATE STREET | 88,335.25 | 4 Sep 14 | | | | 0.00 | 88,335.25 | 88,335.25 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | -24,294.55 | 5 Aug 14 | | | | 0.00 | -24,294.55 | -24,294.55 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 JPY / USD EX.RATE 102.69 WITH STATE STREET | -26,927.77 | 5 Aug 14 | | | | 0.00 | -26,927.77 | -26,927.77 | 0.00 |
| FX DEAL TRANSACTED ON 05 AUG 2014 USD / SGD EX.RATE 0.8014105 WITH STATE STREET | 48,489.40 | 5 Aug 14 | | | | 0.00 | 48,489.40 | 48,489.40 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 DEC 2013 USD / CHF EX.RATE 1.1155821 WITH STATE STREET | 12,558.90 | 5 Dec 13 | | | | 0.00 | 12,558.90 | 12,558.90 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 CHF / USD EX.RATE 0.9033 WITH STATE STREET | -21,687.32 | 5 Feb 14 | | | | 0.00 | -21,687.32 | -21,687.32 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 JPY / USD EX.RATE 101.141 WITH STATE STREET | -1,301,979.41 | 5 Feb 14 | | | | 0.00 | -1,301,979.41 | -1,301,979.41 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 CHF / USD EX.RATE 0.88735 WITH STATE STREET | -6,619.52 | 5 Mar 14 | | | | 0.00 | -6,619.52 | -6,619.52 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 DKK / USD EX.RATE 5.4332 WITH STATE STREET | -21,209.53 | 5 Mar 14 | | | | 0.00 | -21,209.53 | -21,209.53 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / EUR EX.RATE 1.37345 WITH STATE STREET | 24,042.86 | 5 Mar 14 | | | | 0.00 | 24,042.86 | 24,042.86 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / NOK EX.RATE 0.1667842 WITH STATE STREET | 17,617.09 | 5 Mar 14 | | | | 0.00 | 17,617.09 | 17,617.09 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 MXN / USD EX.RATE 13.078 WITH STATE STREET | -23,574.88 | 5 Sep 14 | | | | 0.00 | -23,574.88 | -23,574.88 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 NOK / USD EX.RATE 6.27109 WITH STATE STREET | -56,104.74 | 6 Aug 14 | | | | 0.00 | -56,104.74 | -56,104.74 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 CHF / USD EX.RATE 0.900393 WITH STATE STREET | -17,382.55 | 6 Feb 14 | | | | 0.00 | -17,382.55 | -17,382.55 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 DKK / USD EX.RATE 5.49026 WITH STATE STREET | -29,110.20 | 6 Feb 14 | | | | 0.00 | -29,110.20 | -29,110.20 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / HKD EX.RATE 0.1288726 WITH STATE STREET | 48,502.32 | 6 Feb 14 | | | | 0.00 | 48,502.32 | 48,502.32 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / NOK EX.RATE 0.1608038 WITH STATE STREET | 3,419.30 | 6 Feb 14 | | | | 0.00 | 3,419.30 | 3,419.30 | 0.00 |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / JPY EX.RATE 0.009542 WITH STATE STREET | 3,173.47 | 6 Jan 14 | | | | 0.00 | 3,173.47 | 3,173.47 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / AUD EX.RATE 0.9079 WITH STATE STREET | 1,119.73 | 6 Mar 14 | | | | 0.00 | 1,119.73 | 1,119.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 MAY 2014 CAD / USD EX.RATE 1.08932 WITH STATE STREET | -185,665.79 | 6 May 14 | | | | 0.00 | -185,665.79 | -185,665.79 | 0.00 |
| FX DEAL TRANSACTED ON 06 NOV 2014 JPY / USD EX.RATE 114.467 WITH STATE STREET | -34,784.19 | 6 Nov 14 | | | | 0.00 | -34,784.19 | -34,784.19 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2014 EUR / USD EX.RATE 0.7923302 WITH STATE STREET | -37,389.47 | 6 Oct 14 | | | | 0.00 | -37,389.47 | -37,389.47 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 EUR / USD EX.RATE 0.7276432 WITH STATE STREET | -122,909.37 | 7 Apr 14 | | | | 0.00 | -122,909.37 | -122,909.37 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 GBP / USD EX.RATE 0.602192 WITH STATE STREET | -202,544.89 | 7 Apr 14 | | | | 0.00 | -202,544.89 | -202,544.89 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 HKD / USD EX.RATE 7.7554 WITH STATE STREET | -12,094.43 | 7 Apr 14 | | | | 0.00 | -12,094.43 | -12,094.43 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / EUR EX.RATE 1.3743 WITH STATE STREET | 1.75 | 7 Apr 14 | | | | 0.00 | 1.75 | 1.75 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / GBP EX.RATE 1.63944 WITH STATE STREET | 235,665.47 | 7 Feb 14 | | | | 0.00 | 235,665.47 | 235,665.47 | 0.00 |
| FX DEAL TRANSACTED ON 07 FEB 2014 USD / HKD EX.RATE 0.1288876 WITH STATE STREET | 301,094.31 | 7 Feb 14 | | | | 0.00 | 301,094.31 | 301,094.31 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / GBP EX.RATE 1.6414 WITH STATE STREET | 30,003.10 | 7 Jan 14 | | | | 0.00 | 30,003.10 | 30,003.10 | 0.00 |
| FX DEAL TRANSACTED ON 07 JUL 2014 USD / GBP EX.RATE 1.7132 WITH STATE STREET | 41,393.36 | 7 Jul 14 | | | | 0.00 | 41,393.36 | 41,393.36 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / CAD EX.RATE 0.9025882 WITH STATE STREET | 14,540.18 | 7 Mar 14 | | | | 0.00 | 14,540.18 | 14,540.18 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / MXN EX.RATE 0.075792 WITH STATE STREET | 15,134.34 | 7 Mar 14 | | | | 0.00 | 15,134.34 | 15,134.34 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / SGD EX.RATE 0.7893283 WITH STATE STREET | 2,975.99 | 7 Mar 14 | | | | 0.00 | 2,975.99 | 2,975.99 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / HKD EX.RATE 0.129004 WITH STATE STREET | 68,754.83 | 7 May 14 | | | | 0.00 | 68,754.83 | 68,754.83 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 OCT 2014 EUR / USD EX.RATE 0.7909828 WITH STATE STREET | -13,022.95 | 7 Oct 14 | | | | 0.00 | -13,022.95 | -13,022.95 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 HKD / USD EX.RATE 7.7511 WITH STATE STREET | -41,241.10 | 8 Aug 14 | | | | 0.00 | -41,241.10 | -41,241.10 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 JPY / USD EX.RATE 101.88 WITH STATE STREET | -80,815.01 | 8 Aug 14 | | | | 0.00 | -80,815.01 | -80,815.01 | 0.00 |
| FX DEAL TRANSACTED ON 08 AUG 2014 MXN / USD EX.RATE 13.234 WITH STATE STREET | -7,472.98 | 8 Aug 14 | | | | 0.00 | -7,472.98 | -7,472.98 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 JPY / USD EX.RATE 104.87 WITH STATE STREET | -4,728.05 | 8 Jan 14 | | | | 0.00 | -4,728.05 | -4,728.05 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 EUR / USD EX.RATE 0.7218653 WITH STATE STREET | -5,444.10 | 8 May 14 | | | | 0.00 | -5,444.10 | -5,444.10 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / EUR EX.RATE 1.3853 WITH STATE STREET | 87,749.14 | 8 May 14 | | | | 0.00 | 87,749.14 | 87,749.14 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 CHF / USD EX.RATE 0.9323 WITH STATE STREET | -12,451.98 | 8 Sep 14 | | | | 0.00 | -12,451.98 | -12,451.98 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / JPY EX.RATE 0.0094958 WITH STATE STREET | 68,488.50 | 8 Sep 14 | | | | 0.00 | 68,488.50 | 68,488.50 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / SEK EX.RATE 0.1409236 WITH STATE STREET | 46,376.89 | 8 Sep 14 | | | | 0.00 | 46,376.89 | 46,376.89 | 0.00 |
| FX DEAL TRANSACTED ON 09 APR 2014 USD / ZAR EX.RATE 0.09553 WITH STATE STREET | 26,223.63 | 9 Apr 14 | | | | 0.00 | 26,223.63 | 26,223.63 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 EUR / USD EX.RATE 0.7359976 WITH STATE STREET | -14,805.28 | 9 Jan 14 | | | | 0.00 | -14,805.28 | -14,805.28 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 JPY / USD EX.RATE 104.77 WITH STATE STREET | -10,448.55 | 9 Jan 14 | | | | 0.00 | -10,448.55 | -10,448.55 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 MXN / USD EX.RATE 13.1295 WITH STATE STREET | -10,546.23 | 9 Jan 14 | | | | 0.00 | -10,546.23 | -10,546.23 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 CAD / USD EX.RATE 1.06647 WITH STATE STREET | -19,859.33 | 9 Jul 14 | | | | 0.00 | -19,859.33 | -19,859.33 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / EUR EX.RATE 1.36272 WITH STATE STREET | 9,327.44 | 9 Jul 14 | | | | 0.00 | 9,327.44 | 9,327.44 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.67968 WITH STATE STREET | 85,178.62 | 9 Jun 14 | | | | 0.00 | 85,178.62 | 85,178.62 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / SEK EX.RATE 0.1496334 WITH STATE STREET | 5,405.19 | 9 Jun 14 | | | | 0.00 | 5,405.19 | 5,405.19 | 0.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / HKD EX.RATE 0.128979 WITH STATE STREET | 37,759.35 | 10 Apr 14 | | | | 0.00 | 37,759.35 | 37,759.35 | 0.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / JPY EX.RATE 0.0098377 WITH STATE STREET | 355,927.75 | 10 Apr 14 | | | | 0.00 | 355,927.75 | 355,927.75 | 0.00 |
| FX DEAL TRANSACTED ON 10 DEC 2013 HKD / USD EX.RATE 7.7532 WITH STATE STREET | -16,097.98 | 10 Dec 13 | | | | 0.00 | -16,097.98 | -16,097.98 | 0.00 |
| FX DEAL TRANSACTED ON 10 JAN 2014 USD / GBP EX.RATE 1.6474 WITH STATE STREET | 85,804.86 | 10 Jan 14 | | | | 0.00 | 85,804.86 | 85,804.86 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 JPY / USD EX.RATE 101.175 WITH STATE STREET | -55,650.64 | 10 Jul 14 | | | | 0.00 | -55,650.64 | -55,650.64 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / SEK EX.RATE 0.1492508 WITH STATE STREET | 8,373.57 | 10 Jun 14 | | | | 0.00 | 8,373.57 | 8,373.57 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 JPY / USD EX.RATE 103.285 WITH STATE STREET | -28,603.30 | 10 Mar 14 | | | | 0.00 | -28,603.30 | -28,603.30 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / MXN EX.RATE 0.0756401 WITH STATE STREET | 9,120.94 | 10 Mar 14 | | | | 0.00 | 9,120.94 | 9,120.94 | 0.00 |
| FX DEAL TRANSACTED ON 10 NOV 2014 GBP / USD EX.RATE 0.6309745 WITH STATE STREET | -17,674.20 | 10 Nov 14 | | | | 0.00 | -17,674.20 | -17,674.20 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 JPY / USD EX.RATE 102.14 WITH STATE STREET | -3,478.43 | 11 Aug 14 | | | | 0.00 | -3,478.43 | -3,478.43 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / SGD EX.RATE 0.7885813 WITH STATE STREET | 15,015.34 | 11 Feb 14 | | | | 0.00 | 15,015.34 | 15,015.34 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 CAD / USD EX.RATE 1.07062 WITH STATE STREET | -49,471.48 | 11 Jul 14 | | | | 0.00 | -49,471.48 | -49,471.48 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / EUR EX.RATE 1.3599 WITH STATE STREET | 35,291.44 | 11 Jul 14 | | | | 0.00 | 35,291.44 | 35,291.44 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUN 2014 USD / JPY EX.RATE 0.0097983 WITH STATE STREET | 19,314.77 | 11 Jun 14 | | | | 0.00 | 19,314.77 | 19,314.77 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 CAD / USD EX.RATE 1.109126 WITH STATE STREET | -7,076.52 | 11 Mar 14 | | | | 0.00 | -7,076.52 | -7,076.52 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 CHF / USD EX.RATE 0.87715 WITH STATE STREET | -38,571.25 | 11 Mar 14 | | | | 0.00 | -38,571.25 | -38,571.25 | 0.00 |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / HKD EX.RATE 0.1289524 WITH STATE STREET | 5,690.81 | 11 Nov 14 | | | | 0.00 | 5,690.81 | 5,690.81 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 CHF / USD EX.RATE 0.8904 WITH STATE STREET | -35,367.69 | 12 Dec 13 | | | | 0.00 | -35,367.69 | -35,367.69 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 USD / GBP EX.RATE 1.6583 WITH STATE STREET | 93,983.85 | 12 Feb 14 | | | | 0.00 | 93,983.85 | 93,983.85 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 ZAR / USD EX.RATE 11.03 WITH STATE STREET BANK | -2,109.68 | 12 Feb 14 | | | | 0.00 | -2,109.68 | -2,109.68 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / EUR EX.RATE 1.3545 WITH STATE STREET | 126,078.66 | 12 Jun 14 | | | | 0.00 | 126,078.66 | 126,078.66 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / SGD EX.RATE 0.7886435 WITH STATE STREET | 14,945.51 | 12 Mar 14 | | | | 0.00 | 14,945.51 | 14,945.51 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / EUR EX.RATE 1.37564 WITH STATE STREET | 373,840.17 | 12 May 14 | | | | 0.00 | 373,840.17 | 373,840.17 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / EUR EX.RATE 1.37565 WITH STATE STREET | 7,951.24 | 12 May 14 | | | | 0.00 | 7,951.24 | 7,951.24 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 CHF / USD EX.RATE 0.89065 WITH STATE STREET | -1,245.48 | 13 Dec 13 | | | | 0.00 | -1,245.48 | -1,245.48 | 0.00 |
| FX DEAL TRANSACTED ON 13 FEB 2014 EUR / USD EX.RATE 0.7315824 WITH STATE STREET | -9,480.18 | 13 Feb 14 | | | | 0.00 | -9,480.18 | -9,480.18 | 0.00 |
| FX DEAL TRANSACTED ON 14 APR 2014 USD / ZAR EX.RATE 0.0950233 WITH STATE STREET | 68,981.52 | 14 Apr 14 | | | | 0.00 | 68,981.52 | 68,981.52 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 AUG 2014 NOK / USD EX.RATE 6.15717 WITH STATE STREET | -55,527.58 | 14 Aug 14 | | | | 0.00 | -55,527.58 | -55,527.58 | 0.00 |
| FX DEAL TRANSACTED ON 14 AUG 2014 USD / EUR EX.RATE 1.33705 WITH STATE STREET | 6,157.96 | 14 Aug 14 | | | | 0.00 | 6,157.96 | 6,157.96 | 0.00 |
| FX DEAL TRANSACTED ON 14 AUG 2014 USD / GBP EX.RATE 1.66858 WITH STATE STREET | 249,314.90 | 14 Aug 14 | | | | 0.00 | 249,314.90 | 249,314.90 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / EUR EX.RATE 1.3697 WITH STATE STREET | 45,636.53 | 14 Feb 14 | | | | 0.00 | 45,636.53 | 45,636.53 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / GBP EX.RATE 1.6736 WITH STATE STREET | 113,042.07 | 14 Feb 14 | | | | 0.00 | 113,042.07 | 113,042.07 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / GBP EX.RATE 1.64458 WITH STATE STREET | 37,929.34 | 14 Jan 14 | | | | 0.00 | 37,929.34 | 37,929.34 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | -23,254.44 | 14 Jul 14 | | | | 0.00 | -23,254.44 | -23,254.44 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 CHF / USD EX.RATE 0.88988 WITH STATE STREET | -119,968.31 | 14 May 14 | | | | 0.00 | -119,968.31 | -119,968.31 | 0.00 |
| FX DEAL TRANSACTED ON 14 NOV 2014 USD / GBP EX.RATE 1.5661 WITH STATE STREET | 42,175.72 | 14 Nov 14 | | | | 0.00 | 42,175.72 | 42,175.72 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / NZD EX.RATE 0.7856 WITH STATE STREET | 24,476.62 | 14 Oct 14 | | | | 0.00 | 24,476.62 | 24,476.62 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 EUR / USD EX.RATE 0.7239662 WITH STATE STREET | -80,179.63 | 15 Apr 14 | | | | 0.00 | -80,179.63 | -80,179.63 | 0.00 |
| FX DEAL TRANSACTED ON 15 AUG 2014 USD / EUR EX.RATE 1.33835 WITH STATE STREET | 5,189.16 | 15 Aug 14 | | | | 0.00 | 5,189.16 | 5,189.16 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / NOK EX.RATE 0.162793 WITH STATE STREET | 1,254.98 | 15 Jan 14 | | | | 0.00 | 1,254.98 | 1,254.98 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 CHF / USD EX.RATE 0.89019 WITH STATE STREET | -198,741.19 | 15 May 14 | | | | 0.00 | -198,741.19 | -198,741.19 | 0.00 |
| FX DEAL TRANSACTED ON 15 MAY 2014 USD / PLN EX.RATE 0.3266469 WITH STATE STREET | 41,516.01 | 15 May 14 | | | | 0.00 | 41,516.01 | 41,516.01 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 OCT 2014 USD / CHF EX.RATE 1.0598834 WITH STATE STREET | 7,264.61 | 15 Oct 14 | | | | 0.00 | 7,264.61 | 7,264.61 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 CAD / USD EX.RATE 1.1 WITH STATE STREET BANK | -95,812.48 | 16 Apr 14 | | | | 0.00 | -95,812.48 | -95,812.48 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / JPY EX.RATE 0.0097762 WITH STATE STREET | 268,624.30 | 16 Apr 14 | | | | 0.00 | 268,624.30 | 268,624.30 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / NZD EX.RATE 0.86068 WITH STATE STREET | 1,589.27 | 16 Apr 14 | | | | 0.00 | 1,589.27 | 1,589.27 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 HKD / USD EX.RATE 7.7534 WITH STATE STREET | -10,843.40 | 16 Dec 13 | | | | 0.00 | -10,843.40 | -10,843.40 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 JPY / USD EX.RATE 103.0 WITH STATE STREET BANK | -140,152.38 | 16 Dec 13 | | | | 0.00 | -140,152.38 | -140,152.38 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / GBP EX.RATE 1.6307 WITH STATE STREET | 11,973.43 | 16 Dec 13 | | | | 0.00 | 11,973.43 | 11,973.43 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 EUR / USD EX.RATE 0.7343222 WITH STATE STREET | -105,134.79 | 16 Jan 14 | | | | 0.00 | -105,134.79 | -105,134.79 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUL 2014 USD / EUR EX.RATE 1.35282 WITH STATE STREET | 14,563.77 | 16 Jul 14 | | | | 0.00 | 14,563.77 | 14,563.77 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 CHF / USD EX.RATE 0.8843 WITH STATE STREET | -16,460.27 | 17 Dec 13 | | | | 0.00 | -16,460.27 | -16,460.27 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 EUR / USD EX.RATE 0.7261584 WITH STATE STREET | -813,183.46 | 17 Dec 13 | | | | 0.00 | -813,183.46 | -813,183.46 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / NOK EX.RATE 0.1635655 WITH STATE STREET | 8,204.62 | 17 Dec 13 | | | | 0.00 | 8,204.62 | 8,204.62 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 MXN / USD EX.RATE 13.28006 WITH STATE STREET | -87,405.64 | 17 Jan 14 | | | | 0.00 | -87,405.64 | -87,405.64 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 CAD / USD EX.RATE 1.08652 WITH STATE STREET | -58,263.02 | 17 Jun 14 | | | | 0.00 | -58,263.02 | -58,263.02 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SEK EX.RATE 0.150597 WITH STATE STREET | 1,907.33 | 17 Jun 14 | | | | 0.00 | 1,907.33 | 1,907.33 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 MAR 2014 CAD / USD EX.RATE 1.1067 WITH STATE STREET | -85,871.98 | 17 Mar 14 | | | | 0.00 | -85,871.98 | -85,871.98 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / HKD EX.RATE 0.1287797 WITH STATE STREET | 87,773.53 | 17 Mar 14 | | | | 0.00 | 87,773.53 | 87,773.53 | 0.00 |
| FX DEAL TRANSACTED ON 18 AUG 2014 USD / EUR EX.RATE 1.336 WITH STATE STREET BANK | 1,638.12 | 18 Aug 14 | | | | 0.00 | 1,638.12 | 1,638.12 | 0.00 |
| FX DEAL TRANSACTED ON 18 AUG 2014 USD / GBP EX.RATE 1.6727 WITH STATE STREET | 5,717.49 | 18 Aug 14 | | | | 0.00 | 5,717.49 | 5,717.49 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 EUR / USD EX.RATE 0.7268498 WITH STATE STREET | -78,062.16 | 18 Feb 14 | | | | 0.00 | -78,062.16 | -78,062.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 JUN 2014 USD / GBP EX.RATE 1.69475 WITH STATE STREET | 1,923.51 | 18 Jun 14 | | | | 0.00 | 1,923.51 | 1,923.51 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 CAD / USD EX.RATE 1.105225 WITH STATE STREET | -23,713.58 | 18 Mar 14 | | | | 0.00 | -23,713.58 | -23,713.58 | 0.00 |
| FX DEAL TRANSACTED ON 18 MAR 2014 USD / SGD EX.RATE 0.7909515 WITH STATE STREET | 8,898.16 | 18 Mar 14 | | | | 0.00 | 8,898.16 | 8,898.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / JPY EX.RATE 0.0091926 WITH STATE STREET | 49,085.75 | 18 Sep 14 | | | | 0.00 | 49,085.75 | 49,085.75 | 0.00 |
| FX DEAL TRANSACTED ON 19 AUG 2014 USD / JPY EX.RATE 0.009722 WITH STATE STREET | 21,914.58 | 19 Aug 14 | | | | 0.00 | 21,914.58 | 21,914.58 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 HKD / USD EX.RATE 7.7532 WITH STATE STREET | -5,760.70 | 19 Dec 13 | | | | 0.00 | -5,760.70 | -5,760.70 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / GBP EX.RATE 1.63785 WITH STATE STREET | 13,209.64 | 19 Dec 13 | | | | 0.00 | 13,209.64 | 13,209.64 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / NOK EX.RATE 0.1626053 WITH STATE STREET | 2,036.89 | 19 Dec 13 | | | | 0.00 | 2,036.89 | 2,036.89 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / ZAR EX.RATE 0.0961654 WITH STATE STREET | 105,261.19 | 19 Dec 13 | | | | 0.00 | 105,261.19 | 105,261.19 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7272727 WITH STATE STREET | -163,318.39 | 19 Feb 14 | | | | 0.00 | -163,318.39 | -163,318.39 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / EUR EX.RATE 1.375 WITH STATE STREET BANK | 58,357.42 | 19 Feb 14 | | | | 0.00 | 58,357.42 | 58,357.42 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 JPY / USD EX.RATE 101.57 WITH STATE STREET | -1,948.49 | 19 Mar 14 | | | | 0.00 | -1,948.49 | -1,948.49 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 CAD / USD EX.RATE 1.08655 WITH STATE STREET | -19,431.60 | 19 May 14 | | | | 0.00 | -19,431.60 | -19,431.60 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 GBP / USD EX.RATE 0.5946753 WITH STATE STREET | -134,111.23 | 19 May 14 | | | | 0.00 | -134,111.23 | -134,111.23 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 SEK / USD EX.RATE 7.38 WITH STATE STREET BANK | -106,396.75 | 19 Nov 14 | | | | 0.00 | -106,396.75 | -106,396.75 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 JPY / USD EX.RATE 108.89 WITH STATE STREET | -25,123.32 | 19 Sep 14 | | | | 0.00 | -25,123.32 | -25,123.32 | 0.00 |
| FX DEAL TRANSACTED ON 19 SEP 2014 SEK / USD EX.RATE 7.1513 WITH STATE STREET | -47,720.08 | 19 Sep 14 | | | | 0.00 | -47,720.08 | -47,720.08 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7290224 WITH STATE STREET | -215,099.54 | 20 Feb 14 | | | | 0.00 | -215,099.54 | -215,099.54 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 EUR / USD EX.RATE 0.7290224 WITH STATE STREET | -28,366.32 | 20 Feb 14 | | | | 0.00 | -28,366.32 | -28,366.32 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097948 WITH STATE STREET | 7,124.07 | 20 Jun 14 | | | | 0.00 | 7,124.07 | 7,124.07 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 DKK / USD EX.RATE 5.4166 WITH STATE STREET | -75,009.57 | 20 Mar 14 | | | | 0.00 | -75,009.57 | -75,009.57 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 JPY / USD EX.RATE 102.3992 WITH STATE STREET | -48,408.06 | 20 Mar 14 | | | | 0.00 | -48,408.06 | -48,408.06 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 GBP / USD EX.RATE 0.6070945 WITH STATE STREET | -52,821.94 | 21 Jan 14 | | | | 0.00 | -52,821.94 | -52,821.94 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 EUR / USD EX.RATE 0.7391365 WITH STATE STREET | -648,865.23 | 21 Jul 14 | | | | 0.00 | -648,865.23 | -648,865.23 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 CAD / USD EX.RATE 1.119624 WITH STATE STREET | -39,856.71 | 21 Mar 14 | | | | 0.00 | -39,856.71 | -39,856.71 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / HKD EX.RATE 0.1288477 WITH STATE STREET | 22,271.00 | 21 Mar 14 | | | | 0.00 | 22,271.00 | 22,271.00 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAR 2014 USD / MXN EX.RATE 0.0755059 WITH STATE STREET | 24,840.21 | 21 Mar 14 | | | | 0.00 | 24,840.21 | 24,840.21 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 JPY / USD EX.RATE 101.424 WITH STATE STREET | -912,975.23 | 21 May 14 | | | | 0.00 | -912,975.23 | -912,975.23 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 USD / HKD EX.RATE 0.128984 WITH STATE STREET | 14,791.02 | 21 May 14 | | | | 0.00 | 14,791.02 | 14,791.02 | 0.00 |
| FX DEAL TRANSACTED ON 21 NOV 2014 USD / GBP EX.RATE 1.5649 WITH STATE STREET | 36,306.40 | 21 Nov 14 | | | | 0.00 | 36,306.40 | 36,306.40 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 HKD / USD EX.RATE 7.7528 WITH STATE STREET | -28,443.97 | 22 Apr 14 | | | | 0.00 | -28,443.97 | -28,443.97 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / EUR EX.RATE 1.32344 WITH STATE STREET | 3,696,103.23 | 22 Aug 14 | | | | 0.00 | 3,696,103.23 | 3,696,103.23 | 0.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 JPY / USD EX.RATE 104.42 WITH STATE STREET | -49,343.25 | 22 Jan 14 | | | | 0.00 | -49,343.25 | -49,343.25 | 0.00 |
| FX DEAL TRANSACTED ON 22 MAY 2014 CAD / USD EX.RATE 1.09045 WITH STATE STREET | -3,899.78 | 22 May 14 | | | | 0.00 | -3,899.78 | -3,899.78 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 CHF / USD EX.RATE 0.94135 WITH STATE STREET | -17,399.55 | 22 Sep 14 | | | | 0.00 | -17,399.55 | -17,399.55 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.38136 WITH STATE STREET | 57,050.43 | 23 Apr 14 | | | | 0.00 | 57,050.43 | 57,050.43 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / EUR EX.RATE 1.38138 WITH STATE STREET | 3,080.97 | 23 Apr 14 | | | | 0.00 | 3,080.97 | 3,080.97 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / ZAR EX.RATE 0.0943103 WITH STATE STREET | 18,410.23 | 23 Apr 14 | | | | 0.00 | 18,410.23 | 18,410.23 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / JPY EX.RATE 0.0098184 WITH STATE STREET | 3,501.50 | 23 Jun 14 | | | | 0.00 | 3,501.50 | 3,501.50 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 CHF / USD EX.RATE 0.8956 WITH STATE STREET | -85,442.25 | 23 May 14 | | | | 0.00 | -85,442.25 | -85,442.25 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 MAY 2014 DKK / USD EX.RATE 5.4763 WITH STATE STREET | -55,686.46 | 23 May 14 | | | | 0.00 | -55,686.46 | -55,686.46 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / EUR EX.RATE 1.3629 WITH STATE STREET | 14,247.32 | 23 May 14 | | | | 0.00 | 14,247.32 | 14,247.32 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / GBP EX.RATE 1.6823 WITH STATE STREET | 42,782.05 | 23 May 14 | | | | 0.00 | 42,782.05 | 42,782.05 | 0.00 |
| FX DEAL TRANSACTED ON 23 MAY 2014 USD / ZAR EX.RATE 0.0969477 WITH STATE STREET | 2,717.25 | 23 May 14 | | | | 0.00 | 2,717.25 | 2,717.25 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 SEK / USD EX.RATE 7.149532 WITH STATE STREET | -44,842.30 | 23 Sep 14 | | | | 0.00 | -44,842.30 | -44,842.30 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 CAD / USD EX.RATE 1.10247 WITH STATE STREET | -194,872.14 | 24 Apr 14 | | | | 0.00 | -194,872.14 | -194,872.14 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 EUR / USD EX.RATE 0.7238247 WITH STATE STREET | -5,382,933.27 | 24 Apr 14 | | | | 0.00 | -5,382,933.27 | -5,382,933.27 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / EUR EX.RATE 1.380895 WITH STATE STREET | 4,488,875.38 | 24 Apr 14 | | | | 0.00 | 4,488,875.38 | 4,488,875.38 | 0.00 |
| FX DEAL TRANSACTED ON 24 APR 2014 USD / NZD EX.RATE 0.85623 WITH STATE STREET | 9,511.04 | 24 Apr 14 | | | | 0.00 | 9,511.04 | 9,511.04 | 0.00 |
| FX DEAL TRANSACTED ON 24 JAN 2014 USD / HKD EX.RATE 0.1288192 WITH STATE STREET | 203,299.15 | 24 Jan 14 | | | | 0.00 | 203,299.15 | 203,299.15 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 JPY / USD EX.RATE 102.2292 WITH STATE STREET | -142,965.89 | 24 Mar 14 | | | | 0.00 | -142,965.89 | -142,965.89 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.3837 WITH STATE STREET | 112,869.57 | 24 Mar 14 | | | | 0.00 | 112,869.57 | 112,869.57 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / EUR EX.RATE 1.3837 WITH STATE STREET | 157,636.14 | 24 Mar 14 | | | | 0.00 | 157,636.14 | 157,636.14 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.6496 WITH STATE STREET | 3,330.43 | 24 Mar 14 | | | | 0.00 | 3,330.43 | 3,330.43 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / SEK EX.RATE 0.15625 WITH STATE STREET | 121,784.76 | 24 Mar 14 | | | | 0.00 | 121,784.76 | 121,784.76 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 NOV 2014 USD / GBP EX.RATE 1.57 WITH STATE STREET BANK | 45,600.41 | 24 Nov 14 | | | | 0.00 | 45,600.41 | 45,600.41 | 0.00 |
| FX DEAL TRANSACTED ON 24 OCT 2014 GBP / USD EX.RATE 0.6218519 WITH STATE STREET | -57,406.18 | 24 Oct 14 | | | | 0.00 | -57,406.18 | -57,406.18 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | -17,514.46 | 25 Jul 14 | | | | 0.00 | -17,514.46 | -17,514.46 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 USD / GBP EX.RATE 1.69756 WITH STATE STREET | 6,357.23 | 25 Jun 14 | | | | 0.00 | 6,357.23 | 6,357.23 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / GBP EX.RATE 1.65669 WITH STATE STREET | 8,123.83 | 26 Aug 14 | | | | 0.00 | 8,123.83 | 8,123.83 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 GBP / USD EX.RATE 0.6001104 WITH STATE STREET | -105,524.25 | 26 Feb 14 | | | | 0.00 | -105,524.25 | -105,524.25 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.36108 WITH STATE STREET | 1,239,082.48 | 26 Jun 14 | | | | 0.00 | 1,239,082.48 | 1,239,082.48 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / EUR EX.RATE 1.3611 WITH STATE STREET | 543,233.36 | 26 Jun 14 | | | | 0.00 | 543,233.36 | 543,233.36 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / JPY EX.RATE 0.0098455 WITH STATE STREET | 1,104,110.16 | 26 Jun 14 | | | | 0.00 | 1,104,110.16 | 1,104,110.16 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / SGD EX.RATE 0.7998016 WITH STATE STREET | 9,190.05 | 26 Jun 14 | | | | 0.00 | 9,190.05 | 9,190.05 | 0.00 |
| FX DEAL TRANSACTED ON 26 NOV 2014 HKD / USD EX.RATE 7.7541 WITH STATE STREET | -78,003.64 | 26 Nov 14 | | | | 0.00 | -78,003.64 | -78,003.64 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 GBP / USD EX.RATE 0.6155361 WITH STATE STREET | -2,234.95 | 26 Sep 14 | | | | 0.00 | -2,234.95 | -2,234.95 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 JPY / USD EX.RATE 102.477 WITH STATE STREET | -89,914.24 | 27 Jan 14 | | | | 0.00 | -89,914.24 | -89,914.24 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / CAD EX.RATE 0.9365839 WITH STATE STREET | 428,866.46 | 27 Jun 14 | | | | 0.00 | 428,866.46 | 428,866.46 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / AUD EX.RATE 0.9236 WITH STATE STREET | 20,513.33 | 27 May 14 | | | | 0.00 | 20,513.33 | 20,513.33 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / GBP EX.RATE 1.67968 WITH STATE STREET | 29,536.82 | 27 May 14 | | | | 0.00 | 29,536.82 | 29,536.82 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / ZAR EX.RATE 0.0959806 WITH STATE STREET | 14,339.51 | 27 May 14 | | | | 0.00 | 14,339.51 | 14,339.51 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 SEK / USD EX.RATE 7.295 WITH STATE STREET BANK | -64,894.55 | 27 Oct 14 | | | | 0.00 | -64,894.55 | -64,894.55 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 CHF / USD EX.RATE 0.8788 WITH STATE STREET | -102,278.64 | 28 Feb 14 | | | | 0.00 | -102,278.64 | -102,278.64 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 DKK / USD EX.RATE 5.4038 WITH STATE STREET | -101,475.49 | 28 Feb 14 | | | | 0.00 | -101,475.49 | -101,475.49 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7241916 WITH STATE STREET | -173,656.73 | 28 Feb 14 | | | | 0.00 | -173,656.73 | -173,656.73 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 EUR / USD EX.RATE 0.7241916 WITH STATE STREET | -169,885.44 | 28 Feb 14 | | | | 0.00 | -169,885.44 | -169,885.44 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 GBP / USD EX.RATE 0.5970898 WITH STATE STREET | -75,044.56 | 28 Feb 14 | | | | 0.00 | -75,044.56 | -75,044.56 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / SGD EX.RATE 0.7895695 WITH STATE STREET | 14,964.37 | 28 Feb 14 | | | | 0.00 | 14,964.37 | 14,964.37 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | -256,835.44 | 28 Jul 14 | | | | 0.00 | -256,835.44 | -256,835.44 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / DKK EX.RATE 0.1802208 WITH STATE STREET | 14,479.11 | 28 Jul 14 | | | | 0.00 | 14,479.11 | 14,479.11 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / HKD EX.RATE 0.1289 WITH STATE STREET | 42,456.90 | 28 Mar 14 | | | | 0.00 | 42,456.90 | 42,456.90 | 0.00 |
| FX DEAL TRANSACTED ON 28 NOV 2014 HKD / USD EX.RATE 7.75395 WITH STATE STREET | -95,017.09 | 28 Nov 14 | | | | 0.00 | -95,017.09 | -95,017.09 | 0.00 |
| FX DEAL TRANSACTED ON 28 NOV 2014 HKD / USD EX.RATE 7.7551 WITH STATE STREET | -32,099.72 | 28 Nov 14 | | | | 0.00 | -32,099.72 | -32,099.72 | 0.00 |
| FX DEAL TRANSACTED ON 28 NOV 2014 USD / DKK EX.RATE 0.1675658 WITH STATE STREET | 22,381.40 | 28 Nov 14 | | | | 0.00 | 22,381.40 | 22,381.40 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 NOV 2014 USD / GBP EX.RATE 1.5649 WITH STATE STREET | 43,631.46 | 28 Nov 14 | | | | 0.00 | 43,631.46 | 43,631.46 | 0.00 |
| FX DEAL TRANSACTED ON 28 OCT 2014 GBP / USD EX.RATE 0.6192717 WITH STATE STREET | -12,091.33 | 28 Oct 14 | | | | 0.00 | -12,091.33 | -12,091.33 | 0.00 |
| FX DEAL TRANSACTED ON 28 OCT 2014 SEK / USD EX.RATE 7.324 WITH STATE STREET BANK | -85,289.85 | 28 Oct 14 | | | | 0.00 | -85,289.85 | -85,289.85 | 0.00 |
| FX DEAL TRANSACTED ON 28 OCT 2014 USD / EUR EX.RATE 1.2745 WITH STATE STREET | 80,407.01 | 28 Oct 14 | | | | 0.00 | 80,407.01 | 80,407.01 | 0.00 |
| FX DEAL TRANSACTED ON 29 AUG 2014 EUR / USD EX.RATE 0.7579375 WITH STATE STREET | -1,138,484.37 | 29 Aug 14 | | | | 0.00 | -1,138,484.37 | -1,138,484.37 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / GBP EX.RATE 1.6561 WITH STATE STREET | 112,134.91 | 29 Jan 14 | | | | 0.00 | 112,134.91 | 112,134.91 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 USD / HKD EX.RATE 0.1287832 WITH STATE STREET | 117,709.27 | 29 Jan 14 | | | | 0.00 | 117,709.27 | 117,709.27 | 0.00 |
| FX DEAL TRANSACTED ON 29 MAY 2014 USD / EUR EX.RATE 1.36075 WITH STATE STREET | 11,461.61 | 29 May 14 | | | | 0.00 | 11,461.61 | 11,461.61 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 EUR / USD EX.RATE 0.7912018 WITH STATE STREET | -3,470.08 | 29 Oct 14 | | | | 0.00 | -3,470.08 | -3,470.08 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 NOK / USD EX.RATE 5.94519 WITH STATE STREET | -23,224.90 | 30 Apr 14 | | | | 0.00 | -23,224.90 | -23,224.90 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / HKD EX.RATE 0.128984 WITH STATE STREET | 62,107.35 | 30 Apr 14 | | | | 0.00 | 62,107.35 | 62,107.35 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / JPY EX.RATE 0.0097697 WITH STATE STREET | 1,695.31 | 30 Apr 14 | | | | 0.00 | 1,695.31 | 1,695.31 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 CAD / USD EX.RATE 1.116379 WITH STATE STREET | -20,886.99 | 30 Jan 14 | | | | 0.00 | -20,886.99 | -20,886.99 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 USD / NOK EX.RATE 0.1598785 WITH STATE STREET | 147,829.85 | 30 Jan 14 | | | | 0.00 | 147,829.85 | 147,829.85 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 GBP / USD EX.RATE 0.591765 WITH STATE STREET | -12,646.47 | 30 Jul 14 | | | | 0.00 | -12,646.47 | -12,646.47 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JUL 2014 HKD / USD EX.RATE 7.75 WITH STATE STREET BANK | -145,240.64 | 30 Jul 14 | | | | 0.00 | -145,240.64 | -145,240.64 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 JPY / USD EX.RATE 102.599 WITH STATE STREET | -122,766.85 | 30 Jul 14 | | | | 0.00 | -122,766.85 | -122,766.85 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 JPY / USD EX.RATE 101.25 WITH STATE STREET | -4,303,926.91 | 30 Jun 14 | | | | 0.00 | -4,303,926.91 | -4,303,926.91 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / EUR EX.RATE 1.3689 WITH STATE STREET | 10,924.56 | 30 Jun 14 | | | | 0.00 | 10,924.56 | 10,924.56 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 USD / JPY EX.RATE 0.0098819 WITH STATE STREET | 4,128,351.20 | 30 Jun 14 | | | | 0.00 | 4,128,351.20 | 4,128,351.20 | 0.00 |
| FX DEAL TRANSACTED ON 30 MAY 2014 USD / ZAR EX.RATE 0.0945358 WITH STATE STREET | 73,410.05 | 30 May 14 | | | | 0.00 | 73,410.05 | 73,410.05 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 HKD / USD EX.RATE 7.7556 WITH STATE STREET | -206,136.10 | 30 Oct 14 | | | | 0.00 | -206,136.10 | -206,136.10 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 JPY / USD EX.RATE 108.9893 WITH STATE STREET | -196,970.73 | 30 Oct 14 | | | | 0.00 | -196,970.73 | -196,970.73 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 JPY / USD EX.RATE 109.665 WITH STATE STREET | -3,809,497.10 | 30 Sep 14 | | | | 0.00 | -3,809,497.10 | -3,809,497.10 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / CHF EX.RATE 1.0475109 WITH STATE STREET | 40,063.22 | 30 Sep 14 | | | | 0.00 | 40,063.22 | 40,063.22 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 USD / JPY EX.RATE 0.0091354 WITH STATE STREET | 3,465,943.75 | 30 Sep 14 | | | | 0.00 | 3,465,943.75 | 3,465,943.75 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 EUR / USD EX.RATE 0.7468818 WITH STATE STREET | -132,173.97 | 31 Jul 14 | | | | 0.00 | -132,173.97 | -132,173.97 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 GBP / USD EX.RATE 0.5918946 WITH STATE STREET | -77,854.12 | 31 Jul 14 | | | | 0.00 | -77,854.12 | -77,854.12 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 NOK / USD EX.RATE 6.28719 WITH STATE STREET | -34,007.81 | 31 Jul 14 | | | | 0.00 | -34,007.81 | -34,007.81 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / DKK EX.RATE 0.1795861 WITH STATE STREET | 34,861.49 | 31 Jul 14 | | | | 0.00 | 34,861.49 | 34,861.49 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *STATE STREET BANK AND TRUST CO.* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / EUR EX.RATE 1.3389 WITH STATE STREET | 4,269.08 | 31 Jul 14 | | | | 0.00 | 4,269.08 | 4,269.08 | 0.00 |
| FX DEAL TRANSACTED ON 31 JUL 2014 USD / PLN EX.RATE 0.320327 WITH STATE STREET | 20,648.35 | 31 Jul 14 | | | | 0.00 | 20,648.35 | 20,648.35 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 CAD / USD EX.RATE 1.103121 WITH STATE STREET | -10,105.51 | 31 Mar 14 | | | | 0.00 | -10,105.51 | -10,105.51 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 JPY / USD EX.RATE 103.1294 WITH STATE STREET | -31,081.39 | 31 Mar 14 | | | | 0.00 | -31,081.39 | -31,081.39 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / AUD EX.RATE 0.92682 WITH STATE STREET | 3,052.08 | 31 Mar 14 | | | | 0.00 | 3,052.08 | 3,052.08 | 0.00 |
| **Total STATE STREET BANK AND TRUST CO.** | | | | | | | **.000.00** | **500,364.06** | **500,364.06** |
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAY 2014 AUD / USD EX.RATE 1.0795522 WITH THE BANK OF | 241,141.89 | 1 May 14 | | | | 0.00 | 223,372.14 | 223,538.54 | 166.40 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / AUD EX.RATE 0.923798 WITH THE BANK OF | -1,853.06 | 2 Apr 14 | | | | 0.00 | -1,711.85 | -1,722.33 | -10.48 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / AUD EX.RATE 0.910176 WITH THE BANK OF | -1,041.93 | 7 Mar 14 | | | | 0.00 | -948.34 | -934.77 | 13.57 |
| FX DEAL TRANSACTED ON 12 MAR 2014 AUD / USD EX.RATE 1.1162359 WITH THE BANK OF | 2,490.44 | 12 Mar 14 | | | | 0.00 | 2,231.11 | 2,250.98 | 19.87 |
| FX DEAL TRANSACTED ON 14 MAR 2014 AUD / USD EX.RATE 1.1070642 WITH THE BANK OF | 11,414.75 | 14 Mar 14 | | | | 0.00 | 10,310.83 | 10,424.52 | 113.69 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / AUD EX.RATE 0.8732 WITH THE BANK OF NEW | -28,553.39 | 14 Oct 14 | | | | 0.00 | -24,932.82 | -25,028.48 | -95.66 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / AUD EX.RATE 0.890709 WITH THE BANK OF | -17,223.96 | 15 Jan 14 | | | | 0.00 | -15,341.54 | -15,157.95 | 183.59 |
| FX DEAL TRANSACTED ON 16 OCT 2014 AUD / USD EX.RATE 1.1458127 WITH THE BANK OF | 95,736.91 | 16 Oct 14 | | | | 0.00 | 83,553.72 | 84,090.52 | 536.80 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / AUD EX.RATE 0.879759 WITH THE BANK OF | -27,073.87 | 17 Jan 14 | | | | 0.00 | -23,818.48 | -23,831.77 | -13.29 |
| FX DEAL TRANSACTED ON 17 MAR 2014 AUD / USD EX.RATE 1.1010936 WITH THE BANK OF | 9,604.90 | 17 Mar 14 | | | | 0.00 | 8,723.05 | 8,741.90 | 18.85 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / AUD EX.RATE 0.896945 WITH THE BANK OF | -177,143.60 | 26 Feb 14 | | | | 0.00 | -158,888.07 | -158,516.95 | 371.12 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / AUD EX.RATE 0.940181 WITH THE BANK OF | -234,206.37 | 26 Jun 14 | | | | 0.00 | -220,196.38 | -221,055.68 | -859.30 |
| FX DEAL TRANSACTED ON 28 APR 2014 AUD / USD EX.RATE 1.079028 WITH THE BANK OF | 137,288.74 | 28 Apr 14 | | | | 0.00 | 127,233.71 | 127,204.88 | -28.83 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / AUD EX.RATE 0.893539 WITH THE BANK OF | -123,848.09 | 28 Feb 14 | | | | 0.00 | -110,663.10 | -110,813.08 | -149.98 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 GBP / USD EX.RATE 0.61769 WITH THE BANK OF NEW | 2,265.47 | 1 Oct 14 | | | | 0.00 | 3,667.65 | 3,616.03 | -51.62 |
| FX DEAL TRANSACTED ON 02 JUL 2014 USD / GBP EX.RATE 1.71616 WITH THE BANK OF NEW | -16,222.87 | 2 Jul 14 | | | | 0.00 | -27,841.04 | -27,818.17 | 22.87 |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / GBP EX.RATE 1.674236 WITH THE BANK OF | -67,417.29 | 2 Jun 14 | | | | 0.00 | -112,872.45 | -112,947.56 | -75.11 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / GBP EX.RATE 1.675166 WITH THE BANK OF | -37,485.97 | 3 Jun 14 | | | | 0.00 | -62,795.22 | -62,942.70 | -147.48 |
| FX DEAL TRANSACTED ON 03 OCT 2014 USD / GBP EX.RATE 1.596784 WITH THE BANK OF | -6,588.56 | 3 Oct 14 | | | | 0.00 | -10,520.51 | -10,597.37 | -76.86 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / GBP EX.RATE 1.657485 WITH THE BANK OF | -73,433.23 | 4 Apr 14 | | | | 0.00 | -121,714.48 | -122,996.98 | -1,282.50 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / GBP EX.RATE 1.667185 WITH THE BANK OF | -19,264.21 | 4 Mar 14 | | | | 0.00 | -32,117.00 | -32,204.94 | -87.94 |
| FX DEAL TRANSACTED ON 06 DEC 2013 GBP / USD EX.RATE 0.6122248 WITH THE BANK OF | 59,633.44 | 6 Dec 13 | | | | 0.00 | 97,404.49 | 97,962.83 | 558.34 |
| FX DEAL TRANSACTED ON 06 FEB 2014 GBP / USD EX.RATE 0.6123324 WITH THE BANK OF | 18,059.68 | 6 Feb 14 | | | | 0.00 | 29,493.26 | 29,607.94 | 114.68 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.632696 WITH THE BANK OF | -32,001.23 | 6 Feb 14 | | | | 0.00 | -52,248.28 | -52,478.82 | -230.54 |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / GBP EX.RATE 1.63959 WITH THE BANK OF NEW | -2,347.28 | 6 Jan 14 | | | | 0.00 | -3,848.58 | -3,865.85 | -17.27 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / GBP EX.RATE 1.679986 WITH THE BANK OF | -65,639.84 | 6 Jun 14 | | | | 0.00 | -110,274.01 | -110,022.22 | 251.79 |
| FX DEAL TRANSACTED ON 06 OCT 2014 USD / GBP EX.RATE 1.60541 WITH THE BANK OF NEW | -13,386.64 | 6 Oct 14 | | | | 0.00 | -21,491.05 | -21,531.74 | -40.69 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.674501 WITH THE BANK OF | -8,971.58 | 8 Apr 14 | | | | 0.00 | -15,022.92 | -15,026.95 | -4.03 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.674501 WITH THE BANK OF | -5,488.03 | 8 Apr 14 | | | | 0.00 | -9,189.71 | -9,192.18 | -2.47 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.67477 WITH THE BANK OF NEW | -17,651.24 | 8 Apr 14 | | | | 0.00 | -29,561.77 | -29,610.84 | -49.07 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / GBP EX.RATE 1.712383 WITH THE BANK OF | -7,044.39 | 8 Jul 14 | | | | 0.00 | -12,062.69 | -12,058.94 | 3.75 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / GBP EX.RATE 1.614488 WITH THE BANK OF | -13,428.76 | 8 Sep 14 | | | | 0.00 | -21,680.57 | -21,683.42 | -2.85 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / GBP EX.RATE 1.64639 WITH THE BANK OF NEW | -17,321.02 | 9 Jan 14 | | | | 0.00 | -28,517.15 | -28,377.03 | 140.12 |
| FX DEAL TRANSACTED ON 09 JUL 2014 GBP / USD EX.RATE 0.5828949 WITH THE BANK OF | 56,564.20 | 9 Jul 14 | | | | 0.00 | 97,040.13 | 96,942.56 | -97.57 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / GBP EX.RATE 1.712348 WITH THE BANK OF | -7,324.24 | 9 Jul 14 | | | | 0.00 | -12,541.65 | -12,525.55 | 16.10 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.679502 WITH THE BANK OF | -6,513.60 | 9 Jun 14 | | | | 0.00 | -10,939.60 | -10,938.94 | 0.66 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / GBP EX.RATE 1.609013 WITH THE BANK OF | -66,188.99 | 9 Sep 14 | | | | 0.00 | -106,498.95 | -107,447.90 | -948.95 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / GBP EX.RATE 1.711985 WITH THE BANK OF | -134,756.70 | 10 Jul 14 | | | | 0.00 | -230,701.45 | -230,292.47 | 408.98 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / GBP EX.RATE 1.675326 WITH THE BANK OF | -37,108.57 | 10 Jun 14 | | | | 0.00 | -62,168.95 | -62,500.11 | -331.16 |
| FX DEAL TRANSACTED ON 11 JUL 2014 GBP / USD EX.RATE 0.5845253 WITH THE BANK OF | 86,768.02 | 11 Jul 14 | | | | 0.00 | 148,441.86 | 148,742.08 | 300.22 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.710452 WITH THE BANK OF | -3,772.74 | 11 Jul 14 | | | | 0.00 | -6,453.09 | -6,451.95 | 1.14 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.710452 WITH THE BANK OF | -9,379.41 | 11 Jul 14 | | | | 0.00 | -16,043.03 | -16,040.20 | 2.83 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.685299 WITH THE BANK OF | -38,184.88 | 12 Jun 14 | | | | 0.00 | -64,352.94 | -64,312.88 | 40.06 |
| FX DEAL TRANSACTED ON 12 NOV 2014 GBP / USD EX.RATE 0.6329114 WITH THE BANK OF | 15,535.28 | 12 Nov 14 | | | | 0.00 | 24,545.74 | 24,445.54 | -100.20 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / GBP EX.RATE 1.661466 WITH THE BANK OF | -92,524.27 | 13 Mar 14 | | | | 0.00 | -153,725.93 | -154,002.01 | -276.08 |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / GBP EX.RATE 1.57041 WITH THE BANK OF NEW | -3,907.14 | 13 Nov 14 | | | | 0.00 | -6,135.81 | -6,113.31 | 22.50 |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / GBP EX.RATE 1.573344 WITH THE BANK OF | -13,897.50 | 13 Nov 14 | | | | 0.00 | -21,865.55 | -21,868.41 | -2.86 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / GBP EX.RATE 1.707485 WITH THE BANK OF | -182,381.01 | 14 Jul 14 | | | | 0.00 | -311,412.84 | -312,637.53 | -1,224.69 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / GBP EX.RATE 1.708812 WITH THE BANK OF | -12,051.94 | 14 Jul 14 | | | | 0.00 | -20,594.50 | -20,596.16 | -1.66 |
| FX DEAL TRANSACTED ON 16 JAN 2014 GBP / USD EX.RATE 0.611445 WITH THE BANK OF | 2,641.49 | 16 Jan 14 | | | | 0.00 | 4,320.08 | 4,337.33 | 17.25 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / GBP EX.RATE 1.698196 WITH THE BANK OF | -16,952.60 | 16 Jun 14 | | | | 0.00 | -28,788.84 | -28,713.47 | 75.37 |
| FX DEAL TRANSACTED ON 16 MAY 2014 GBP / USD EX.RATE 0.5942025 WITH THE BANK OF | 44,268.88 | 16 May 14 | | | | 0.00 | 74,501.34 | 74,586.43 | 85.09 |
| FX DEAL TRANSACTED ON 16 OCT 2014 GBP / USD EX.RATE 0.6218905 WITH THE BANK OF | 36,630.40 | 16 Oct 14 | | | | 0.00 | 58,901.68 | 58,967.62 | 65.94 |
| FX DEAL TRANSACTED ON 16 SEP 2014 USD / GBP EX.RATE 1.628381 WITH THE BANK OF | -13,229.35 | 16 Sep 14 | | | | 0.00 | -21,542.42 | -21,681.58 | -139.16 |
| FX DEAL TRANSACTED ON 17 JUN 2014 GBP / USD EX.RATE 0.5895705 WITH THE BANK OF | 18,635.02 | 17 Jun 14 | | | | 0.00 | 31,607.79 | 31,781.10 | 173.31 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / GBP EX.RATE 1.663625 WITH THE BANK OF | -33,547.07 | 17 Mar 14 | | | | 0.00 | -55,809.74 | -55,780.39 | 29.35 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / GBP EX.RATE 1.631949 WITH THE BANK OF | -11,179.79 | 17 Sep 14 | | | | 0.00 | -18,244.85 | -18,235.36 | 9.49 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / GBP EX.RATE 1.66806 WITH THE BANK OF NEW | -37,814.03 | 18 Feb 14 | | | | 0.00 | -63,076.07 | -63,141.87 | -65.80 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / GBP EX.RATE 1.5642 WITH THE BANK OF NEW | -17,698.09 | 18 Nov 14 | | | | 0.00 | -27,683.35 | -27,724.94 | -41.59 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / GBP EX.RATE 1.704366 WITH THE BANK OF | -21,114.86 | 19 Jun 14 | | | | 0.00 | -35,987.45 | -35,912.15 | 75.30 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / GBP EX.RATE 1.659345 WITH THE BANK OF | -80,180.28 | 20 Aug 14 | | | | 0.00 | -133,046.75 | -132,958.95 | 87.80 |
| FX DEAL TRANSACTED ON 20 OCT 2014 GBP / USD EX.RATE 0.6185439 WITH THE BANK OF | 12,408.89 | 20 Oct 14 | | | | 0.00 | 20,061.45 | 20,018.64 | -42.81 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.658516 WITH THE BANK OF | -14,560.21 | 21 Aug 14 | | | | 0.00 | -24,148.34 | -24,136.46 | 11.88 |
| FX DEAL TRANSACTED ON 21 MAY 2014 GBP / USD EX.RATE 0.5926811 WITH THE BANK OF | 47,236.19 | 21 May 14 | | | | 0.00 | 79,699.17 | 79,574.09 | -125.08 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / GBP EX.RATE 1.652532 WITH THE BANK OF | -56,035.97 | 25 Mar 14 | | | | 0.00 | -92,601.23 | -92,490.16 | 111.07 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / GBP EX.RATE 1.653486 WITH THE BANK OF | -26,728.86 | 25 Mar 14 | | | | 0.00 | -44,195.80 | -44,404.66 | -208.86 |
| FX DEAL TRANSACTED ON 25 NOV 2014 GBP / USD EX.RATE 0.6367723 WITH THE BANK OF | 6,577.41 | 25 Nov 14 | | | | 0.00 | 10,329.30 | 10,342.98 | 13.68 |
| FX DEAL TRANSACTED ON 27 JAN 2014 GBP / USD EX.RATE 0.6032677 WITH THE BANK OF | 6,094.83 | 27 Jan 14 | | | | 0.00 | 10,103.03 | 10,088.47 | -14.56 |
| FX DEAL TRANSACTED ON 27 JAN 2014 GBP / USD EX.RATE 0.6032869 WITH THE BANK OF | 46,641.76 | 27 Jan 14 | | | | 0.00 | 77,312.73 | 76,653.40 | -659.33 |
| FX DEAL TRANSACTED ON 27 OCT 2014 GBP / USD EX.RATE 0.6199436 WITH THE BANK OF | 12,835.46 | 27 Oct 14 | | | | 0.00 | 20,704.24 | 20,738.90 | 34.66 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.698774 WITH THE BANK OF | -9,262.81 | 28 Jul 14 | | | | 0.00 | -15,735.42 | -15,747.24 | -11.82 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5943293 WITH THE BANK OF | 65,861.48 | 29 Apr 14 | | | | 0.00 | 110,816.48 | 111,269.68 | 453.20 |
| FX DEAL TRANSACTED ON 29 OCT 2014 USD / GBP EX.RATE 1.60156 WITH THE BANK OF NEW | -3,223.38 | 29 Oct 14 | | | | 0.00 | -5,162.44 | -5,164.66 | -2.22 |
| FX DEAL TRANSACTED ON 31 DEC 2013 USD / GBP EX.RATE 1.654165 WITH THE BANK OF | -1,179.30 | 31 Dec 13 | | | | 0.00 | -1,950.76 | -1,938.83 | 11.93 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / GBP EX.RATE 1.645737 WITH THE BANK OF | -49,953.35 | 31 Jan 14 | | | | 0.00 | -82,210.08 | -81,396.49 | 813.59 |
| FX DEAL TRANSACTED ON 31 OCT 2014 GBP / USD EX.RATE 0.6249492 WITH THE BANK OF | 19,035.00 | 31 Oct 14 | | | | 0.00 | 30,458.47 | 30,414.12 | -44.35 |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 JUL 2014 CAD / USD EX.RATE 1.065695 WITH THE BANK OF | 3,978.81 | 1 Jul 14 | | | | 0.00 | 3,733.54 | 3,730.54 | -3.00 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / CAD EX.RATE 0.9385617 WITH THE BANK OF | -2,895.00 | 1 Jul 14 | | | | 0.00 | -2,717.14 | -2,716.27 | 0.87 |
| FX DEAL TRANSACTED ON 01 MAY 2014 CAD / USD EX.RATE 1.098654 WITH THE BANK OF | 221,170.51 | 1 May 14 | | | | 0.00 | 201,310.43 | 201,659.91 | 349.48 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / CAD EX.RATE 0.8941665 WITH THE BANK OF | -2,151.94 | 1 Oct 14 | | | | 0.00 | -1,924.19 | -1,923.95 | 0.24 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / CAD EX.RATE 0.9050454 WITH THE BANK OF | -23,633.54 | 5 Mar 14 | | | | 0.00 | -21,389.43 | -21,554.60 | -165.17 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / CAD EX.RATE 0.8803127 WITH THE BANK OF | -99,206.38 | 7 Nov 14 | | | | 0.00 | -87,332.63 | -87,483.58 | -150.95 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / CAD EX.RATE 0.9165852 WITH THE BANK OF | -16,588.79 | 8 Sep 14 | | | | 0.00 | -15,205.04 | -15,077.29 | 127.75 |
| FX DEAL TRANSACTED ON 09 MAY 2014 CAD / USD EX.RATE 1.089825 WITH THE BANK OF | 134,727.89 | 9 May 14 | | | | 0.00 | 123,623.42 | 123,631.93 | 8.51 |
| FX DEAL TRANSACTED ON 10 JUL 2014 CAD / USD EX.RATE 1.066675 WITH THE BANK OF | 3,000.64 | 10 Jul 14 | | | | 0.00 | 2,813.08 | 2,799.50 | -13.58 |
| FX DEAL TRANSACTED ON 10 SEP 2014 CAD / USD EX.RATE 1.097926 WITH THE BANK OF | 11,194.52 | 10 Sep 14 | | | | 0.00 | 10,196.06 | 10,164.36 | -31.70 |
| FX DEAL TRANSACTED ON 11 APR 2014 CAD / USD EX.RATE 1.096326 WITH THE BANK OF | 69,442.71 | 11 Apr 14 | | | | 0.00 | 63,341.30 | 63,368.81 | 27.51 |
| FX DEAL TRANSACTED ON 12 MAR 2014 CAD / USD EX.RATE 1.113458 WITH THE BANK OF | 89,438.73 | 12 Mar 14 | | | | 0.00 | 80,325.19 | 80,888.79 | 563.60 |
| FX DEAL TRANSACTED ON 12 MAY 2014 CAD / USD EX.RATE 1.088129 WITH THE BANK OF | 16,785.12 | 12 May 14 | | | | 0.00 | 15,425.67 | 15,392.84 | -32.83 |
| FX DEAL TRANSACTED ON 13 AUG 2014 CAD / USD EX.RATE 1.091893 WITH THE BANK OF | 15,442.35 | 13 Aug 14 | | | | 0.00 | 14,142.73 | 14,158.85 | 16.12 |
| FX DEAL TRANSACTED ON 13 JUN 2014 CAD / USD EX.RATE 1.086527 WITH THE BANK OF | 18,522.45 | 13 Jun 14 | | | | 0.00 | 17,047.39 | 17,070.60 | 23.21 |
| FX DEAL TRANSACTED ON 14 AUG 2014 CAD / USD EX.RATE 1.090652 WITH THE BANK OF | 16,175.64 | 14 Aug 14 | | | | 0.00 | 14,831.17 | 14,825.76 | -5.41 |
| FX DEAL TRANSACTED ON 14 JUL 2014 CAD / USD EX.RATE 1.073096 WITH THE BANK OF | 32,439.91 | 14 Jul 14 | | | | 0.00 | 30,230.20 | 30,158.43 | -71.77 |
| FX DEAL TRANSACTED ON 15 JUL 2014 CAD / USD EX.RATE 1.072974 WITH THE BANK OF | 19,303.49 | 15 Jul 14 | | | | 0.00 | 17,990.64 | 17,942.55 | -48.09 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 OCT 2014 CAD / USD EX.RATE 1.130046 WITH THE BANK OF | 6,324.28 | 16 Oct 14 | | | | 0.00 | 5,596.48 | 5,625.33 | 28.85 |
| FX DEAL TRANSACTED ON 17 APR 2014 CAD / USD EX.RATE 1.099227 WITH THE BANK OF | 104,029.38 | 17 Apr 14 | | | | 0.00 | 94,638.67 | 94,417.66 | -221.01 |
| FX DEAL TRANSACTED ON 21 APR 2014 CAD / USD EX.RATE 1.102436 WITH THE BANK OF | 32,000.40 | 21 Apr 14 | | | | 0.00 | 29,026.99 | 28,992.44 | -34.55 |
| FX DEAL TRANSACTED ON 23 APR 2014 CAD / USD EX.RATE 1.104172 WITH THE BANK OF | 23,571.68 | 23 Apr 14 | | | | 0.00 | 21,347.83 | 21,377.30 | 29.47 |
| FX DEAL TRANSACTED ON 25 APR 2014 CAD / USD EX.RATE 1.102175 WITH THE BANK OF | 70,827.97 | 25 Apr 14 | | | | 0.00 | 64,262.00 | 64,234.32 | -27.68 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CAD / USD EX.RATE 1.072285 WITH THE BANK OF | 10,508.68 | 25 Jun 14 | | | | 0.00 | 9,800.27 | 9,806.99 | 6.72 |
| FX DEAL TRANSACTED ON 26 JUN 2014 CAD / USD EX.RATE 1.071728 WITH THE BANK OF | 7,029.22 | 26 Jun 14 | | | | 0.00 | 6,558.77 | 6,582.28 | 23.51 |
| FX DEAL TRANSACTED ON 27 FEB 2014 CAD / USD EX.RATE 1.113278 WITH THE BANK OF | 44,654.37 | 27 Feb 14 | | | | 0.00 | 40,110.71 | 40,340.01 | 229.30 |
| FX DEAL TRANSACTED ON 28 APR 2014 CAD / USD EX.RATE 1.102235 WITH THE BANK OF | 128,266.37 | 28 Apr 14 | | | | 0.00 | 116,369.35 | 116,972.66 | 603.31 |
| FX DEAL TRANSACTED ON 29 JAN 2014 CAD / USD EX.RATE 1.114727 WITH THE BANK OF | 34,883.70 | 29 Jan 14 | | | | 0.00 | 31,293.49 | 31,201.88 | -91.61 |
| **Czech koruna - CZK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / CZK EX.RATE 0.0495656 WITH THE BANK OF | -525,504.00 | 5 Jun 14 | | | | 0.00 | -26,046.94 | -26,050.39 | -3.45 |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / DKK EX.RATE 0.1762115 WITH THE BANK OF | -50,467.16 | 2 Sep 14 | | | | 0.00 | -8,892.89 | -8,902.38 | -9.49 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / DKK EX.RATE 0.1837425 WITH THE BANK OF | -111,328.60 | 3 Apr 14 | | | | 0.00 | -20,455.79 | -20,491.56 | -35.77 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / DKK EX.RATE 0.1828032 WITH THE BANK OF | -153,015.19 | 6 Jan 14 | | | | 0.00 | -27,971.67 | -27,893.72 | 77.95 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / DKK EX.RATE 0.1825431 WITH THE BANK OF | -22,848.76 | 7 Jan 14 | | | | 0.00 | -4,170.88 | -4,160.56 | 10.32 |
| FX DEAL TRANSACTED ON 18 SEP 2014 DKK / USD EX.RATE 5.762249 WITH THE BANK OF | 375,705.06 | 18 Sep 14 | | | | 0.00 | 65,201.12 | 64,720.94 | -480.18 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / DKK EX.RATE 0.1779043 WITH THE BANK OF | -16,904.11 | 20 Aug 14 | | | | 0.00 | -3,007.31 | -3,000.19 | 7.12 |
| FX DEAL TRANSACTED ON 25 NOV 2014 USD / DKK EX.RATE 0.1676305 WITH THE BANK OF | -48,808.98 | 25 Nov 14 | | | | 0.00 | -8,181.88 | -8,188.74 | -6.86 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / DKK EX.RATE 0.1769076 WITH THE BANK OF | -53,387.54 | 26 Aug 14 | | | | 0.00 | -9,444.66 | -9,439.43 | 5.23 |
| FX DEAL TRANSACTED ON 26 NOV 2014 USD / DKK EX.RATE 0.168169 WITH THE BANK OF | -301,882.35 | 26 Nov 14 | | | | 0.00 | -50,767.25 | -50,647.15 | 120.10 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / DKK EX.RATE 0.1797927 WITH THE BANK OF | -91,386.24 | 29 Jul 14 | | | | 0.00 | -16,430.58 | -16,401.57 | 29.01 |
| FX DEAL TRANSACTED ON 30 JAN 2014 DKK / USD EX.RATE 5.505275 WITH THE BANK OF | 330,374.79 | 30 Jan 14 | | | | 0.00 | 60,010.59 | 59,850.51 | -160.08 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / EUR EX.RATE 1.359864 WITH THE BANK OF | -7,226.82 | 2 Jun 14 | | | | 0.00 | -9,827.49 | -9,844.01 | -16.52 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7398359 WITH THE BANK OF | 13,001.21 | 3 Feb 14 | | | | 0.00 | 17,573.10 | 17,593.89 | 20.79 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7398365 WITH THE BANK OF | 69,366.01 | 3 Feb 14 | | | | 0.00 | 93,758.57 | 93,716.94 | -41.63 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / EUR EX.RATE 1.2476 WITH THE BANK OF NEW | -85,120.83 | 3 Nov 14 | | | | 0.00 | -106,196.75 | -107,009.66 | -812.91 |
| FX DEAL TRANSACTED ON 04 APR 2014 EUR / USD EX.RATE 0.7299281 WITH THE BANK OF | 37,048.46 | 4 Apr 14 | | | | 0.00 | 50,756.32 | 51,106.50 | 350.18 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / EUR EX.RATE 1.37368 WITH THE BANK OF NEW | -16,403.01 | 4 Mar 14 | | | | 0.00 | -22,532.49 | -22,701.76 | -169.27 |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.772511 WITH THE BANK OF | 53,358.48 | 4 Sep 14 | | | | 0.00 | 69,071.49 | 69,144.59 | 73.10 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / EUR EX.RATE 1.294486 WITH THE BANK OF | -116,205.04 | 4 Sep 14 | | | | 0.00 | -150,425.80 | -150,468.10 | -42.30 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / EUR EX.RATE 1.35145 WITH THE BANK OF NEW | -37,923.24 | 5 Feb 14 | | | | 0.00 | -51,251.36 | -51,573.71 | -322.35 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / EUR EX.RATE 1.24822 WITH THE BANK OF NEW | -41,825.09 | 5 Nov 14 | | | | 0.00 | -52,206.91 | -52,015.77 | 191.14 |
| FX DEAL TRANSACTED ON 05 SEP 2014 EUR / USD EX.RATE 0.7717782 WITH THE BANK OF | 39,697.01 | 5 Sep 14 | | | | 0.00 | 51,435.77 | 51,266.71 | -169.06 |
| FX DEAL TRANSACTED ON 06 AUG 2014 EUR / USD EX.RATE 0.7479292 WITH THE BANK OF | 20,724.57 | 6 Aug 14 | | | | 0.00 | 27,709.27 | 27,800.97 | 91.70 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / EUR EX.RATE 1.335206 WITH THE BANK OF | -42,244.50 | 7 Aug 14 | | | | 0.00 | -56,405.11 | -56,554.83 | -149.72 |
| FX DEAL TRANSACTED ON 08 APR 2014 EUR / USD EX.RATE 0.7248236 WITH THE BANK OF | 27,811.24 | 8 Apr 14 | | | | 0.00 | 38,369.67 | 38,604.78 | 235.11 |
| FX DEAL TRANSACTED ON 08 JAN 2014 EUR / USD EX.RATE 0.7368681 WITH THE BANK OF | 28,980.63 | 8 Jan 14 | | | | 0.00 | 39,329.47 | 39,622.32 | 292.85 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / EUR EX.RATE 1.361226 WITH THE BANK OF | -3,631.19 | 8 Jul 14 | | | | 0.00 | -4,942.87 | -4,938.78 | 4.09 |
| FX DEAL TRANSACTED ON 08 SEP 2014 EUR / USD EX.RATE 0.7724095 WITH THE BANK OF | 28,223.19 | 8 Sep 14 | | | | 0.00 | 36,539.15 | 36,448.84 | -90.31 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / EUR EX.RATE 1.291688 WITH THE BANK OF | -6,520.12 | 9 Sep 14 | | | | 0.00 | -8,421.96 | -8,437.69 | -15.73 |
| FX DEAL TRANSACTED ON 10 JUN 2014 EUR / USD EX.RATE 0.738306 WITH THE BANK OF | 34,586.31 | 10 Jun 14 | | | | 0.00 | 46,845.50 | 46,869.64 | 24.14 |
| FX DEAL TRANSACTED ON 10 NOV 2014 EUR / USD EX.RATE 0.804816 WITH THE BANK OF | 3,859.38 | 10 Nov 14 | | | | 0.00 | 4,795.36 | 4,795.86 | 0.50 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.379405 WITH THE BANK OF | -34,620.72 | 11 Dec 13 | | | | 0.00 | -47,755.99 | -47,535.98 | 220.01 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / EUR EX.RATE 1.293887 WITH THE BANK OF | -62,001.26 | 11 Sep 14 | | | | 0.00 | -80,222.62 | -80,220.33 | 2.29 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / EUR EX.RATE 1.384998 WITH THE BANK OF | -34,666.43 | 13 Mar 14 | | | | 0.00 | -48,012.94 | -48,279.94 | -267.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 EUR / USD EX.RATE 0.7309402 WITH THE BANK OF | 18,870.50 | 14 Jan 14 | | | | 0.00 | 25,816.75 | 25,666.71 | -150.04 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.370981 WITH THE BANK OF | -5,034.63 | 14 May 14 | | | | 0.00 | -6,902.38 | -6,902.73 | -0.35 |
| FX DEAL TRANSACTED ON 14 OCT 2014 EUR / USD EX.RATE 0.7897647 WITH THE BANK OF | 30,614.51 | 14 Oct 14 | | | | 0.00 | 38,764.09 | 39,062.58 | 298.49 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / EUR EX.RATE 1.26621 WITH THE BANK OF NEW | -19,542.21 | 14 Oct 14 | | | | 0.00 | -24,744.54 | -24,975.92 | -231.38 |
| FX DEAL TRANSACTED ON 15 JAN 2014 EUR / USD EX.RATE 0.7356187 WITH THE BANK OF | 75,668.28 | 15 Jan 14 | | | | 0.00 | 102,863.46 | 102,920.22 | 56.76 |
| FX DEAL TRANSACTED ON 15 OCT 2014 EUR / USD EX.RATE 0.781708 WITH THE BANK OF | 31,500.65 | 15 Oct 14 | | | | 0.00 | 40,297.21 | 40,259.41 | -37.80 |
| FX DEAL TRANSACTED ON 15 SEP 2014 EUR / USD EX.RATE 0.7732218 WITH THE BANK OF | 5,916.06 | 15 Sep 14 | | | | 0.00 | 7,651.18 | 7,656.86 | 5.68 |
| FX DEAL TRANSACTED ON 16 JUN 2014 EUR / USD EX.RATE 0.7370087 WITH THE BANK OF | 8,435.58 | 16 Jun 14 | | | | 0.00 | 11,445.70 | 11,448.77 | 3.07 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.369957 WITH THE BANK OF | -71,265.06 | 16 May 14 | | | | 0.00 | -97,630.07 | -97,601.07 | 29.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.36996 WITH THE BANK OF NEW | -6,615.38 | 16 May 14 | | | | 0.00 | -9,062.81 | -9,075.97 | -13.16 |
| FX DEAL TRANSACTED ON 17 JAN 2014 EUR / USD EX.RATE 0.7395383 WITH THE BANK OF | 126,976.07 | 17 Jan 14 | | | | 0.00 | 171,696.41 | 171,982.73 | 286.32 |
| FX DEAL TRANSACTED ON 18 SEP 2014 EUR / USD EX.RATE 0.7744752 WITH THE BANK OF | 86,034.26 | 18 Sep 14 | | | | 0.00 | 111,087.18 | 110,321.73 | -765.45 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / EUR EX.RATE 1.29119 WITH THE BANK OF NEW | -109,959.74 | 18 Sep 14 | | | | 0.00 | -141,978.92 | -141,193.80 | 785.12 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / EUR EX.RATE 1.361956 WITH THE BANK OF | -15,002.35 | 19 Jun 14 | | | | 0.00 | -20,432.54 | -20,391.95 | 40.59 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37174 WITH THE BANK OF NEW | -4,295.26 | 19 May 14 | | | | 0.00 | -5,891.98 | -5,892.88 | -0.90 |
| FX DEAL TRANSACTED ON 19 NOV 2014 EUR / USD EX.RATE 0.796392 WITH THE BANK OF | 32,655.46 | 19 Nov 14 | | | | 0.00 | 41,004.25 | 40,535.22 | -469.03 |
| FX DEAL TRANSACTED ON 19 NOV 2014 EUR / USD EX.RATE 0.796413 WITH THE BANK OF | 22,361.25 | 19 Nov 14 | | | | 0.00 | 28,077.46 | 28,042.13 | -35.33 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / EUR EX.RATE 1.3263 WITH THE BANK OF NEW | -3,054.39 | 20 Aug 14 | | | | 0.00 | -4,051.04 | -4,057.76 | -6.72 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / EUR EX.RATE 1.32796 WITH THE BANK OF NEW | -2,005.66 | 21 Aug 14 | | | | 0.00 | -2,663.44 | -2,653.79 | 9.65 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224807 WITH THE BANK OF | 350.56 | 25 Apr 14 | | | | 0.00 | 485.22 | 484.39 | -0.83 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224911 WITH THE BANK OF | 1,381.42 | 25 Apr 14 | | | | 0.00 | 1,912.02 | 1,912.51 | 0.49 |
| FX DEAL TRANSACTED ON 25 FEB 2014 EUR / USD EX.RATE 0.7274828 WITH THE BANK OF | 43,468.99 | 25 Feb 14 | | | | 0.00 | 59,752.60 | 59,472.10 | -280.50 |
| FX DEAL TRANSACTED ON 26 SEP 2014 EUR / USD EX.RATE 0.7879749 WITH THE BANK OF | 27,484.15 | 26 Sep 14 | | | | 0.00 | 34,879.48 | 34,719.35 | -160.13 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / EUR EX.RATE 1.2691 WITH THE BANK OF NEW | -7,233.26 | 26 Sep 14 | | | | 0.00 | -9,179.73 | -9,176.48 | 3.25 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -6,440.78 | 27 Aug 14 | | | | 0.00 | -8,497.27 | -8,503.76 | -6.49 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -10,325.81 | 27 Aug 14 | | | | 0.00 | -13,622.76 | -13,633.17 | -10.41 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -6,367.37 | 27 Aug 14 | | | | 0.00 | -8,400.42 | -8,406.84 | -6.42 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -4,906.21 | 27 Aug 14 | | | | 0.00 | -6,472.72 | -6,477.67 | -4.95 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -5,100.66 | 27 Aug 14 | | | | 0.00 | -6,729.26 | -6,734.40 | -5.14 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -9,178.50 | 27 Aug 14 | | | | 0.00 | -12,109.12 | -12,118.37 | -9.25 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | -3,170.22 | 27 Aug 14 | | | | 0.00 | -4,182.45 | -4,185.64 | -3.19 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7329455 WITH THE BANK OF | 123,927.39 | 27 Jun 14 | | | | 0.00 | 169,081.33 | 169,526.47 | 445.14 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7329498 WITH THE BANK OF | 76,483.70 | 27 Jun 14 | | | | 0.00 | 104,350.54 | 104,717.65 | 367.11 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / EUR EX.RATE 1.36453 WITH THE BANK OF NEW | -23,449.16 | 27 Jun 14 | | | | 0.00 | -31,997.08 | -31,985.83 | 11.25 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / EUR EX.RATE 1.3635755 WITH THE BANK OF | -4,605.51 | 27 May 14 | | | | 0.00 | -6,279.96 | -6,270.63 | 9.33 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7870917 WITH THE BANK OF | 12,477.38 | 27 Oct 14 | | | | 0.00 | 15,852.51 | 15,904.92 | 52.41 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31765 WITH THE BANK OF NEW | -5,999.41 | 28 Aug 14 | | | | 0.00 | -7,905.12 | -7,881.43 | 23.69 |
| FX DEAL TRANSACTED ON 28 JAN 2014 EUR / USD EX.RATE 0.7322242 WITH THE BANK OF | 39,377.24 | 28 Jan 14 | | | | 0.00 | 53,777.58 | 53,409.32 | -368.26 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / EUR EX.RATE 1.34079 WITH THE BANK OF NEW | -172,931.36 | 29 Jul 14 | | | | 0.00 | -231,864.64 | -231,382.15 | 482.49 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.3378 WITH THE BANK OF NEW | -7,198.69 | 30 Jul 14 | | | | 0.00 | -9,630.41 | -9,631.85 | -1.44 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.33782 WITH THE BANK OF NEW | -69,032.88 | 30 Jul 14 | | | | 0.00 | -92,353.57 | -92,704.25 | -350.68 |
| FX DEAL TRANSACTED ON 31 MAR 2014 EUR / USD EX.RATE 0.7259739 WITH THE BANK OF | 32,787.80 | 31 Mar 14 | | | | 0.00 | 45,163.88 | 45,229.13 | 65.25 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 MAR 2014 EUR / USD EX.RATE 0.7259755 WITH THE BANK OF | 162,378.20 | 31 Mar 14 | | | | 0.00 | 223,668.99 | 223,562.31 | -106.68 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / EUR EX.RATE 1.25338 WITH THE BANK OF NEW | -72,475.80 | 31 Oct 14 | | | | 0.00 | -90,839.72 | -90,482.42 | 357.30 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / EUR EX.RATE 1.253387 WITH THE BANK OF | -105,875.46 | 31 Oct 14 | | | | 0.00 | -132,702.93 | -133,101.34 | -398.41 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 HKD / USD EX.RATE 7.75 WITH THE BANK OF NEW | 1,314,577.77 | 1 Aug 14 | | | | 0.00 | 169,622.94 | 169,621.84 | -1.10 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / HKD EX.RATE 0.1287827 WITH THE BANK OF | -182,036.26 | 1 Oct 14 | | | | 0.00 | -23,443.12 | -23,451.63 | -8.51 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289166 WITH THE BANK OF | -221,501.44 | 2 Apr 14 | | | | 0.00 | -28,555.22 | -28,554.86 | 0.36 |
| FX DEAL TRANSACTED ON 03 DEC 2013 HKD / USD EX.RATE 7.7521 WITH THE BANK OF NEW | 46,119.64 | 3 Dec 13 | | | | 0.00 | 5,949.31 | 5,948.66 | -0.65 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / HKD EX.RATE 0.1288776 WITH THE BANK OF | -202,767.04 | 3 Mar 14 | | | | 0.00 | -26,132.13 | -26,128.09 | 4.04 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / HKD EX.RATE 0.1288527 WITH THE BANK OF | -200,106.03 | 4 Mar 14 | | | | 0.00 | -25,784.20 | -25,784.20 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / HKD EX.RATE 0.1288245 WITH THE BANK OF | -982,029.73 | 5 Feb 14 | | | | 0.00 | -126,509.47 | -126,557.56 | -48.09 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / HKD EX.RATE 0.1288494 WITH THE BANK OF | -111,326.60 | 5 Mar 14 | | | | 0.00 | -14,344.36 | -14,345.01 | -0.65 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / HKD EX.RATE 0.1289956 WITH THE BANK OF | -609,654.75 | 5 Nov 14 | | | | 0.00 | -78,642.80 | -78,637.23 | 5.57 |
| FX DEAL TRANSACTED ON 06 DEC 2013 HKD / USD EX.RATE 7.7542 WITH THE BANK OF NEW | 36,474.12 | 6 Dec 13 | | | | 0.00 | 4,703.79 | 4,704.12 | 0.33 |
| FX DEAL TRANSACTED ON 06 JAN 2014 HKD / USD EX.RATE 7.7547 WITH THE BANK OF NEW | 70,864.78 | 6 Jan 14 | | | | 0.00 | 9,138.30 | 9,138.48 | 0.18 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 NOV 2014 USD / HKD EX.RATE 0.1289873 WITH THE BANK OF | -109,523.31 | 6 Nov 14 | | | | 0.00 | -14,127.12 | -14,127.03 | 0.09 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / HKD EX.RATE 0.1288605 WITH THE BANK OF | -68,584.27 | 7 Mar 14 | | | | 0.00 | -8,837.80 | -8,836.64 | 1.16 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / HKD EX.RATE 0.1289574 WITH THE BANK OF | -411,487.92 | 8 Apr 14 | | | | 0.00 | -53,064.40 | -53,074.33 | -9.93 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH THE BANK OF | -224,901.56 | 8 May 14 | | | | 0.00 | -29,012.82 | -29,013.38 | -0.56 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.129005 WITH THE BANK OF | -27,489.00 | 9 Jun 14 | | | | 0.00 | -3,546.22 | -3,546.21 | 0.01 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.129004 WITH THE BANK OF | -513,016.27 | 9 May 14 | | | | 0.00 | -66,181.13 | -66,181.56 | -0.43 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / HKD EX.RATE 0.1289092 WITH THE BANK OF | -851,890.93 | 10 Feb 14 | | | | 0.00 | -109,816.55 | -109,830.71 | -14.16 |
| FX DEAL TRANSACTED ON 10 JUL 2014 HKD / USD EX.RATE 7.75 WITH THE BANK OF NEW | 155,829.69 | 10 Jul 14 | | | | 0.00 | 20,107.06 | 20,106.93 | -0.13 |
| FX DEAL TRANSACTED ON 10 NOV 2014 USD / HKD EX.RATE 0.1289574 WITH THE BANK OF | -378,874.60 | 10 Nov 14 | | | | 0.00 | -48,858.68 | -48,857.42 | 1.26 |
| FX DEAL TRANSACTED ON 11 APR 2014 HKD / USD EX.RATE 7.75298 WITH THE BANK OF NEW | 1,194,857.95 | 11 Apr 14 | | | | 0.00 | 154,115.96 | 154,096.68 | -19.28 |
| FX DEAL TRANSACTED ON 11 AUG 2014 HKD / USD EX.RATE 7.7514 WITH THE BANK OF NEW | 178,230.67 | 11 Aug 14 | | | | 0.00 | 22,993.35 | 22,993.80 | 0.45 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / HKD EX.RATE 0.1290091 WITH THE BANK OF | -687,541.09 | 11 Aug 14 | | | | 0.00 | -88,699.07 | -88,699.53 | -0.46 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / HKD EX.RATE 0.1289238 WITH THE BANK OF | -950,847.47 | 11 Feb 14 | | | | 0.00 | -122,586.86 | -122,599.04 | -12.18 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288336 WITH THE BANK OF | -169,282.88 | 11 Mar 14 | | | | 0.00 | -21,809.32 | -21,798.37 | 10.95 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / HKD EX.RATE 0.1290248 WITH THE BANK OF | -56,103.94 | 11 Sep 14 | | | | 0.00 | -7,238.80 | -7,238.38 | 0.42 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 DEC 2013 HKD / USD EX.RATE 7.7538 WITH THE BANK OF NEW | 16,409.72 | 12 Dec 13 | | | | 0.00 | 2,116.35 | 2,116.47 | 0.12 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1290052 WITH THE BANK OF | -2,982.00 | 12 Jun 14 | | | | 0.00 | -384.69 | -384.70 | -0.01 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1290052 WITH THE BANK OF | -160.00 | 12 Jun 14 | | | | 0.00 | -20.64 | -20.64 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / HKD EX.RATE 0.1287697 WITH THE BANK OF | -549,695.86 | 12 Mar 14 | | | | 0.00 | -70,784.19 | -70,791.94 | -7.75 |
| FX DEAL TRANSACTED ON 13 AUG 2014 HKD / USD EX.RATE 7.75107 WITH THE BANK OF NEW | 525,562.32 | 13 Aug 14 | | | | 0.00 | 67,805.13 | 67,808.81 | 3.68 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / HKD EX.RATE 0.128959 WITH THE BANK OF | -1,194,484.58 | 14 Jan 14 | | | | 0.00 | -154,039.59 | -154,044.55 | -4.96 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / HKD EX.RATE 0.1290013 WITH THE BANK OF | -102,646.86 | 14 May 14 | | | | 0.00 | -13,241.58 | -13,241.60 | -0.02 |
| FX DEAL TRANSACTED ON 14 NOV 2014 USD / HKD EX.RATE 0.1289604 WITH THE BANK OF | -44,484.47 | 14 Nov 14 | | | | 0.00 | -5,736.73 | -5,736.49 | 0.24 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / HKD EX.RATE 0.1289541 WITH THE BANK OF | -485,379.66 | 15 Apr 14 | | | | 0.00 | -62,591.67 | -62,593.69 | -2.02 |
| FX DEAL TRANSACTED ON 17 APR 2014 HKD / USD EX.RATE 7.7544 WITH THE BANK OF NEW | 82,566.01 | 17 Apr 14 | | | | 0.00 | 10,647.63 | 10,650.04 | 2.41 |
| FX DEAL TRANSACTED ON 17 DEC 2013 HKD / USD EX.RATE 7.7527 WITH THE BANK OF NEW | 46,335.28 | 17 Dec 13 | | | | 0.00 | 5,976.66 | 5,976.93 | 0.27 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | -88,703.78 | 19 Jun 14 | | | | 0.00 | -11,444.92 | -11,444.98 | -0.06 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | -14,453.96 | 19 Jun 14 | | | | 0.00 | -1,864.91 | -1,864.92 | -0.01 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | -14,057.97 | 19 Jun 14 | | | | 0.00 | -1,813.82 | -1,813.83 | -0.01 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | -37,223.91 | 19 Jun 14 | | | | 0.00 | -4,802.78 | -4,802.81 | -0.03 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | -130,481.68 | 19 Jun 14 | | | | 0.00 | -16,835.27 | -16,835.37 | -0.10 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / HKD EX.RATE 0.1290239 WITH THE BANK OF | -18,435.63 | 20 Aug 14 | | | | 0.00 | -2,378.64 | -2,378.78 | -0.14 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / HKD EX.RATE 0.1289191 WITH THE BANK OF | -895,534.68 | 21 Feb 14 | | | | 0.00 | -115,451.56 | -115,407.67 | 43.89 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / HKD EX.RATE 0.1289191 WITH THE BANK OF | -16,968.80 | 21 Jan 14 | | | | 0.00 | -2,187.60 | -2,187.31 | 0.29 |
| FX DEAL TRANSACTED ON 21 JUL 2014 USD / HKD EX.RATE 0.1290009 WITH THE BANK OF | -215,421.73 | 21 Jul 14 | | | | 0.00 | -27,789.61 | -27,790.44 | -0.83 |
| FX DEAL TRANSACTED ON 21 JUL 2014 USD / HKD EX.RATE 0.1290009 WITH THE BANK OF | -383,089.18 | 21 Jul 14 | | | | 0.00 | -49,418.87 | -49,420.34 | -1.47 |
| FX DEAL TRANSACTED ON 22 AUG 2014 HKD / USD EX.RATE 7.7501 WITH THE BANK OF NEW | 294,549.88 | 22 Aug 14 | | | | 0.00 | 38,005.95 | 38,005.70 | -0.25 |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / HKD EX.RATE 0.1289 WITH THE BANK OF NEW | -16,986.56 | 22 Jan 14 | | | | 0.00 | -2,189.57 | -2,189.54 | 0.03 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / HKD EX.RATE 0.1290081 WITH THE BANK OF | -137,056.88 | 22 Sep 14 | | | | 0.00 | -17,681.45 | -17,681.45 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 HKD / USD EX.RATE 7.7533 WITH THE BANK OF NEW | 134,522.68 | 23 Apr 14 | | | | 0.00 | 17,350.38 | 17,350.27 | -0.11 |
| FX DEAL TRANSACTED ON 23 DEC 2013 HKD / USD EX.RATE 7.753625 WITH THE BANK OF | 76,638.39 | 23 Dec 13 | | | | 0.00 | 9,884.20 | 9,882.13 | -2.07 |
| FX DEAL TRANSACTED ON 24 JUL 2014 HKD / USD EX.RATE 7.7504 WITH THE BANK OF NEW | 105,077.77 | 24 Jul 14 | | | | 0.00 | 13,557.72 | 13,558.33 | 0.61 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / HKD EX.RATE 0.1290041 WITH THE BANK OF | -244,769.40 | 24 Jun 14 | | | | 0.00 | -31,576.26 | -31,576.43 | -0.17 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / HKD EX.RATE 0.1290031 WITH THE BANK OF | -293,326.31 | 24 Sep 14 | | | | 0.00 | -37,840.01 | -37,828.79 | 11.22 |
| FX DEAL TRANSACTED ON 25 APR 2014 HKD / USD EX.RATE 7.7533 WITH THE BANK OF NEW | 110,933.57 | 25 Apr 14 | | | | 0.00 | 14,307.92 | 14,308.01 | 0.09 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / HKD EX.RATE 0.128866 WITH THE BANK OF | -457,688.78 | 26 Feb 14 | | | | 0.00 | -58,980.51 | -58,980.13 | 0.38 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1290031 WITH THE BANK OF | -1,849,637.22 | 26 Jun 14 | | | | 0.00 | -238,608.99 | -238,602.83 | 6.16 |
| FX DEAL TRANSACTED ON 27 DEC 2013 HKD / USD EX.RATE 7.755487 WITH THE BANK OF | 27,608.47 | 27 Dec 13 | | | | 0.00 | 3,559.86 | 3,560.66 | 0.80 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / HKD EX.RATE 0.1288577 WITH THE BANK OF | -660,499.04 | 27 Feb 14 | | | | 0.00 | -85,110.37 | -85,104.34 | 6.03 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / HKD EX.RATE 0.1288447 WITH THE BANK OF | -143,760.87 | 28 Feb 14 | | | | 0.00 | -18,522.83 | -18,526.72 | -3.89 |
| FX DEAL TRANSACTED ON 30 DEC 2013 HKD / USD EX.RATE 7.754632 WITH THE BANK OF | 16,042.57 | 30 Dec 13 | | | | 0.00 | 2,068.77 | 2,068.98 | 0.21 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1289225 WITH THE BANK OF | -162,815.33 | 31 Mar 14 | | | | 0.00 | -20,990.55 | -20,989.34 | 1.21 |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 JPY / USD EX.RATE 103.4694 WITH THE BANK OF | 305,862.00 | 1 Apr 14 | | | | 0.00 | 2,956.06 | 2,944.10 | -11.96 |
| FX DEAL TRANSACTED ON 01 AUG 2014 JPY / USD EX.RATE 102.6792 WITH THE BANK OF | 3,472,068.00 | 1 Aug 14 | | | | 0.00 | 33,814.72 | 33,763.49 | -51.23 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097724 WITH THE BANK OF | -14,614,464.00 | 1 May 14 | | | | 0.00 | -142,817.70 | -143,680.52 | -862.82 |
| FX DEAL TRANSACTED ON 02 OCT 2014 JPY / USD EX.RATE 108.7312 WITH THE BANK OF | 3,982,866.00 | 2 Oct 14 | | | | 0.00 | 36,630.39 | 36,481.48 | -148.91 |
| FX DEAL TRANSACTED ON 04 SEP 2014 JPY / USD EX.RATE 105.1943 WITH THE BANK OF | 17,463,770.00 | 4 Sep 14 | | | | 0.00 | 166,014.41 | 165,714.00 | -300.41 |
| FX DEAL TRANSACTED ON 05 NOV 2014 JPY / USD EX.RATE 114.518 WITH THE BANK OF NEW | 9,704,964.00 | 5 Nov 14 | | | | 0.00 | 84,746.19 | 84,413.01 | -333.18 |
| FX DEAL TRANSACTED ON 06 AUG 2014 JPY / USD EX.RATE 102.3539 WITH THE BANK OF | 4,450,636.00 | 6 Aug 14 | | | | 0.00 | 43,482.82 | 43,700.09 | 217.27 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 FEB 2014 JPY / USD EX.RATE 101.8389 WITH THE BANK OF | 18,870,222.00 | 6 Feb 14 | | | | 0.00 | 185,294.83 | 184,315.51 | -979.32 |
| FX DEAL TRANSACTED ON 06 OCT 2014 JPY / USD EX.RATE 108.9847 WITH THE BANK OF | 1,378,909.00 | 6 Oct 14 | | | | 0.00 | 12,652.32 | 12,734.66 | 82.34 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / JPY EX.RATE 0.0095548 WITH THE BANK OF | -3,051,198.00 | 7 Jan 14 | | | | 0.00 | -29,153.51 | -29,118.65 | 34.86 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / JPY EX.RATE 0.0098303 WITH THE BANK OF | -5,053,758.00 | 7 May 14 | | | | 0.00 | -49,679.95 | -49,687.92 | -7.97 |
| FX DEAL TRANSACTED ON 08 JUL 2014 JPY / USD EX.RATE 101.5444 WITH THE BANK OF | 3,398,950.00 | 8 Jul 14 | | | | 0.00 | 33,472.55 | 33,556.62 | 84.07 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / JPY EX.RATE 0.0098319 WITH THE BANK OF | -17,119,173.00 | 9 May 14 | | | | 0.00 | -168,314.40 | -167,465.62 | 848.78 |
| FX DEAL TRANSACTED ON 09 OCT 2014 JPY / USD EX.RATE 107.8893 WITH THE BANK OF | 1,691,910.00 | 9 Oct 14 | | | | 0.00 | 15,681.91 | 15,804.12 | 122.21 |
| FX DEAL TRANSACTED ON 09 OCT 2014 USD / JPY EX.RATE 0.0092763 WITH THE BANK OF | -281,330.00 | 9 Oct 14 | | | | 0.00 | -2,609.69 | -2,607.08 | 2.61 |
| FX DEAL TRANSACTED ON 10 OCT 2014 JPY / USD EX.RATE 107.8193 WITH THE BANK OF | 1,005,869.00 | 10 Oct 14 | | | | 0.00 | 9,329.21 | 9,470.57 | 141.36 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / JPY EX.RATE 0.0098329 WITH THE BANK OF | -13,252,721.00 | 11 Apr 14 | | | | 0.00 | -130,312.55 | -130,382.42 | -69.87 |
| FX DEAL TRANSACTED ON 12 FEB 2014 JPY / USD EX.RATE 102.53 WITH THE BANK OF NEW | 952,215.00 | 12 Feb 14 | | | | 0.00 | 9,287.18 | 9,320.36 | 33.18 |
| FX DEAL TRANSACTED ON 12 MAR 2014 JPY / USD EX.RATE 102.7484 WITH THE BANK OF | 26,282,363.00 | 12 Mar 14 | | | | 0.00 | 255,793.40 | 259,028.86 | 3,235.46 |
| FX DEAL TRANSACTED ON 16 OCT 2014 JPY / USD EX.RATE 106.0309 WITH THE BANK OF | 1,999,235.00 | 16 Oct 14 | | | | 0.00 | 18,855.21 | 18,702.79 | -152.42 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / JPY EX.RATE 0.0097848 WITH THE BANK OF | -4,129,198.00 | 17 Apr 14 | | | | 0.00 | -40,403.19 | -40,257.37 | 145.82 |
| FX DEAL TRANSACTED ON 17 DEC 2013 JPY / USD EX.RATE 102.906 WITH THE BANK OF NEW | 11,775,700.00 | 17 Dec 13 | | | | 0.00 | 114,431.62 | 112,978.03 | -1,453.59 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 OCT 2014 JPY / USD EX.RATE 106.7293 WITH THE BANK OF | 12,390,042.00 | 17 Oct 14 | | | | 0.00 | 116,088.48 | 116,114.92 | 26.44 |
| FX DEAL TRANSACTED ON 19 MAY 2014 JPY / USD EX.RATE 101.2113 WITH THE BANK OF | 9,440,308.00 | 19 May 14 | | | | 0.00 | 93,273.26 | 93,012.54 | -260.72 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / JPY EX.RATE 0.0097457 WITH THE BANK OF | -205,001.00 | 22 Apr 14 | | | | 0.00 | -1,997.87 | -2,005.19 | -7.32 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / JPY EX.RATE 0.0096275 WITH THE BANK OF | -440,050.00 | 22 Aug 14 | | | | 0.00 | -4,236.57 | -4,230.03 | 6.54 |
| FX DEAL TRANSACTED ON 22 OCT 2014 JPY / USD EX.RATE 107.1776 WITH THE BANK OF | 673,747.00 | 22 Oct 14 | | | | 0.00 | 6,286.27 | 6,228.88 | -57.39 |
| FX DEAL TRANSACTED ON 23 JUL 2014 JPY / USD EX.RATE 101.386 WITH THE BANK OF NEW | 6,381,579.00 | 23 Jul 14 | | | | 0.00 | 62,943.39 | 62,675.10 | -268.29 |
| FX DEAL TRANSACTED ON 23 OCT 2014 JPY / USD EX.RATE 108.0597 WITH THE BANK OF | 1,680,698.00 | 23 Oct 14 | | | | 0.00 | 15,553.42 | 15,603.19 | 49.77 |
| FX DEAL TRANSACTED ON 24 JUL 2014 JPY / USD EX.RATE 101.707 WITH THE BANK OF NEW | 6,693,819.00 | 24 Jul 14 | | | | 0.00 | 65,814.73 | 65,767.53 | -47.20 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / JPY EX.RATE 0.0097973 WITH THE BANK OF | -8,588,604.00 | 25 Apr 14 | | | | 0.00 | -84,145.49 | -84,078.36 | 67.13 |
| FX DEAL TRANSACTED ON 25 JUL 2014 JPY / USD EX.RATE 101.7745 WITH THE BANK OF | 5,401,922.00 | 25 Jul 14 | | | | 0.00 | 53,077.36 | 52,887.43 | -189.93 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / JPY EX.RATE 0.009771 WITH THE BANK OF | -7,171,971.00 | 26 Feb 14 | | | | 0.00 | -70,077.10 | -70,268.66 | -191.56 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / JPY EX.RATE 0.0098613 WITH THE BANK OF | -1,996,449.00 | 27 Jun 14 | | | | 0.00 | -19,687.68 | -19,693.70 | -6.02 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / JPY EX.RATE 0.0098613 WITH THE BANK OF | -746,922.00 | 27 Jun 14 | | | | 0.00 | -7,365.66 | -7,367.91 | -2.25 |
| FX DEAL TRANSACTED ON 28 APR 2014 JPY / USD EX.RATE 102.2991 WITH THE BANK OF | 13,138,230.00 | 28 Apr 14 | | | | 0.00 | 128,429.58 | 128,466.12 | 36.54 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / JPY EX.RATE 0.0097917 WITH THE BANK OF | -3,007,360.00 | 28 Feb 14 | | | | 0.00 | -29,447.06 | -29,444.95 | 2.11 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / JPY EX.RATE 0.0089068 WITH THE BANK OF | -5,811,530.00 | 31 Oct 14 | | | | 0.00 | -51,762.03 | -50,755.72 | 1,006.31 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / MXN EX.RATE 0.0754148 WITH THE BANK OF | -296,898.71 | 4 Mar 14 | | | | 0.00 | -22,390.55 | -22,407.45 | -16.90 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / MXN EX.RATE 0.0754745 WITH THE BANK OF | -273,489.33 | 5 Mar 14 | | | | 0.00 | -20,641.48 | -20,804.95 | -163.47 |
| FX DEAL TRANSACTED ON 09 SEP 2014 MXN / USD EX.RATE 13.22 WITH THE BANK OF NEW | 379,602.29 | 9 Sep 14 | | | | 0.00 | 28,714.24 | 28,738.16 | 23.92 |
| FX DEAL TRANSACTED ON 15 JAN 2014 MXN / USD EX.RATE 13.1325 WITH THE BANK OF NEW | 408,495.36 | 15 Jan 14 | | | | 0.00 | 31,105.68 | 30,688.56 | -417.12 |
| FX DEAL TRANSACTED ON 18 SEP 2014 MXN / USD EX.RATE 13.2515 WITH THE BANK OF NEW | 108,751.24 | 18 Sep 14 | | | | 0.00 | 8,206.71 | 8,216.32 | 9.61 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / MXN EX.RATE 0.0759821 WITH THE BANK OF | -93,864.59 | 19 Mar 14 | | | | 0.00 | -7,132.03 | -7,076.03 | 56.00 |
| FX DEAL TRANSACTED ON 20 JAN 2014 MXN / USD EX.RATE 13.239 WITH THE BANK OF NEW | 211,217.06 | 20 Jan 14 | | | | 0.00 | 15,954.16 | 15,865.00 | -89.16 |
| FX DEAL TRANSACTED ON 22 JAN 2014 MXN / USD EX.RATE 13.2925 WITH THE BANK OF NEW | 52,905.60 | 22 Jan 14 | | | | 0.00 | 3,980.11 | 3,957.19 | -22.92 |
| FX DEAL TRANSACTED ON 22 SEP 2014 MXN / USD EX.RATE 13.27 WITH THE BANK OF NEW | 64,802.17 | 22 Sep 14 | | | | 0.00 | 4,883.36 | 4,881.24 | -2.12 |
| FX DEAL TRANSACTED ON 23 JUL 2014 MXN / USD EX.RATE 12.9335 WITH THE BANK OF NEW | 245,269.08 | 23 Jul 14 | | | | 0.00 | 18,963.86 | 18,939.33 | -24.53 |
| FX DEAL TRANSACTED ON 24 JUL 2014 MXN / USD EX.RATE 12.9541 WITH THE BANK OF NEW | 139,399.21 | 24 Jul 14 | | | | 0.00 | 10,761.01 | 10,772.32 | 11.31 |
| FX DEAL TRANSACTED ON 27 AUG 2014 MXN / USD EX.RATE 13.08 WITH THE BANK OF NEW | 25,249.51 | 27 Aug 14 | | | | 0.00 | 1,930.39 | 1,926.19 | -4.20 |
| FX DEAL TRANSACTED ON 30 JUL 2014 MXN / USD EX.RATE 13.1041 WITH THE BANK OF NEW | 235,971.00 | 30 Jul 14 | | | | 0.00 | 18,007.42 | 17,832.01 | -175.41 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| **New Zealand dollar - NZD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NZD EX.RATE 0.875772 WITH THE BANK OF | -12,935.58 | 26 Jun 14 | | | | 0.00 | -11,328.62 | -11,325.75 | 2.87 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / NZD EX.RATE 0.85343 WITH THE BANK OF NEW | -11,596.76 | 28 Apr 14 | | | | 0.00 | -9,897.02 | -9,962.78 | -65.76 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 NOV 2014 NOK / USD EX.RATE 6.7936 WITH THE BANK OF NEW | 170,625.89 | 3 Nov 14 | | | | 0.00 | 25,115.68 | 24,897.99 | -217.69 |
| FX DEAL TRANSACTED ON 04 NOV 2014 NOK / USD EX.RATE 6.853 WITH THE BANK OF NEW | 279,434.22 | 4 Nov 14 | | | | 0.00 | 40,775.46 | 40,937.35 | 161.89 |
| FX DEAL TRANSACTED ON 05 NOV 2014 NOK / USD EX.RATE 6.8277 WITH THE BANK OF NEW | 219,078.18 | 5 Nov 14 | | | | 0.00 | 32,086.67 | 31,983.15 | -103.52 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / NOK EX.RATE 0.1623577 WITH THE BANK OF | -12,539.57 | 6 Dec 13 | | | | 0.00 | -2,035.90 | -2,052.42 | -16.52 |
| FX DEAL TRANSACTED ON 07 AUG 2014 NOK / USD EX.RATE 6.249315 WITH THE BANK OF | 356,752.93 | 7 Aug 14 | | | | 0.00 | 57,086.73 | 57,722.34 | 635.61 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / NOK EX.RATE 0.1619117 WITH THE BANK OF | -4,604.08 | 7 Jan 14 | | | | 0.00 | -745.45 | -742.29 | 3.16 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / NOK EX.RATE 0.1615743 WITH THE BANK OF | -8,049.96 | 9 Jan 14 | | | | 0.00 | -1,300.67 | -1,315.02 | -14.35 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / NOK EX.RATE 0.1632806 WITH THE BANK OF | -140,020.11 | 11 Feb 14 | | | | 0.00 | -22,862.56 | -22,943.40 | -80.84 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / NOK EX.RATE 0.1618267 WITH THE BANK OF | -179,218.80 | 11 Jul 14 | | | | 0.00 | -29,002.39 | -29,027.28 | -24.89 |
| FX DEAL TRANSACTED ON 13 MAY 2014 NOK / USD EX.RATE 5.928236 WITH THE BANK OF | 79,005.24 | 13 May 14 | | | | 0.00 | 13,326.94 | 13,291.26 | -35.68 |
| FX DEAL TRANSACTED ON 15 APR 2014 NOK / USD EX.RATE 5.955429 WITH THE BANK OF | 33,622.22 | 15 Apr 14 | | | | 0.00 | 5,645.64 | 5,617.84 | -27.80 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 DEC 2013 USD / NOK EX.RATE 0.1635745 WITH THE BANK OF | -95,599.58 | 18 Dec 13 | | | | 0.00 | -15,637.65 | -15,523.07 | 114.58 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / NOK EX.RATE 0.1649621 WITH THE BANK OF | -394,315.87 | 18 Feb 14 | | | | 0.00 | -65,047.16 | -65,303.01 | -255.85 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / NOK EX.RATE 0.1653922 WITH THE BANK OF | -178,041.14 | 18 Feb 14 | | | | 0.00 | -29,446.61 | -29,146.70 | 299.91 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / NOK EX.RATE 0.1652429 WITH THE BANK OF | -169,874.51 | 19 Feb 14 | | | | 0.00 | -28,070.56 | -27,945.63 | 124.93 |
| FX DEAL TRANSACTED ON 20 AUG 2014 NOK / USD EX.RATE 6.184046 WITH THE BANK OF | 187,242.14 | 20 Aug 14 | | | | 0.00 | 30,278.26 | 30,365.15 | 86.89 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / NOK EX.RATE 0.1637674 WITH THE BANK OF | -426,624.91 | 20 Feb 14 | | | | 0.00 | -69,867.27 | -70,614.56 | -747.29 |
| FX DEAL TRANSACTED ON 21 AUG 2014 NOK / USD EX.RATE 6.147694 WITH THE BANK OF | 118,790.32 | 21 Aug 14 | | | | 0.00 | 19,322.74 | 19,230.76 | -91.98 |
| FX DEAL TRANSACTED ON 22 APR 2014 NOK / USD EX.RATE 5.987828 WITH THE BANK OF | 55,474.78 | 22 Apr 14 | | | | 0.00 | 9,264.59 | 9,238.41 | -26.18 |
| FX DEAL TRANSACTED ON 25 APR 2014 NOK / USD EX.RATE 6.013929 WITH THE BANK OF | 99,474.61 | 25 Apr 14 | | | | 0.00 | 16,540.70 | 16,575.65 | 34.95 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / NOK EX.RATE 0.1651208 WITH THE BANK OF | -18,800.46 | 26 Feb 14 | | | | 0.00 | -3,104.35 | -3,138.12 | -33.77 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / NOK EX.RATE 0.1666188 WITH THE BANK OF | -43,546.21 | 28 Feb 14 | | | | 0.00 | -7,255.62 | -7,243.04 | 12.58 |
| FX DEAL TRANSACTED ON 30 JUL 2014 NOK / USD EX.RATE 6.259624 WITH THE BANK OF | 185,007.56 | 30 Jul 14 | | | | 0.00 | 29,555.70 | 29,485.86 | -69.84 |
| FX DEAL TRANSACTED ON 30 OCT 2014 NOK / USD EX.RATE 6.7018 WITH THE BANK OF NEW | 188,561.16 | 30 Oct 14 | | | | 0.00 | 28,135.90 | 27,930.85 | -205.05 |
| FX DEAL TRANSACTED ON 31 OCT 2014 NOK / USD EX.RATE 6.748 WITH THE BANK OF NEW | 302,843.71 | 31 Oct 14 | | | | 0.00 | 44,879.03 | 44,630.02 | -249.01 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| **Polish zloty - PLN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 FEB 2014 PLN / USD EX.RATE 3.095358 WITH THE BANK OF | 45,949.56 | 5 Feb 14 | | | | 0.00 | 14,844.67 | 14,978.51 | 133.84 |
| FX DEAL TRANSACTED ON 12 FEB 2014 PLN / USD EX.RATE 3.06185 WITH THE BANK OF NEW | 194,009.97 | 12 Feb 14 | | | | 0.00 | 63,363.64 | 63,719.51 | 355.87 |
| **Singapore dollar - SGD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / SGD EX.RATE 0.7942175 WITH THE BANK OF | -34,400.74 | 1 Apr 14 | | | | 0.00 | -27,321.67 | -27,240.56 | 81.11 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / SGD EX.RATE 0.802115 WITH THE BANK OF | -3,790.25 | 1 Aug 14 | | | | 0.00 | -3,040.22 | -3,035.36 | 4.86 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / SGD EX.RATE 0.7840358 WITH THE BANK OF | -7,487.79 | 3 Feb 14 | | | | 0.00 | -5,870.70 | -5,904.96 | -34.26 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / SGD EX.RATE 0.7883053 WITH THE BANK OF | -26,315.59 | 4 Mar 14 | | | | 0.00 | -20,744.72 | -20,823.41 | -78.69 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / SGD EX.RATE 0.7878035 WITH THE BANK OF | -3,758.94 | 5 Mar 14 | | | | 0.00 | -2,961.31 | -2,964.93 | -3.62 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / SGD EX.RATE 0.7913246 WITH THE BANK OF | -15,047.13 | 6 Mar 14 | | | | 0.00 | -11,907.16 | -11,859.34 | 47.82 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / SGD EX.RATE 0.7893937 WITH THE BANK OF | -3,816.94 | 11 Mar 14 | | | | 0.00 | -3,013.07 | -3,014.84 | -1.77 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / SGD EX.RATE 0.7997 WITH THE BANK OF NEW | -19,569.49 | 12 May 14 | | | | 0.00 | -15,649.72 | -15,631.83 | 17.89 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / SGD EX.RATE 0.7908696 WITH THE BANK OF | -15,104.86 | 13 Mar 14 | | | | 0.00 | -11,945.97 | -11,942.49 | 3.48 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / SGD EX.RATE 0.7926311 WITH THE BANK OF | -3,794.98 | 14 Feb 14 | | | | 0.00 | -3,008.02 | -3,009.86 | -1.84 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SGD EX.RATE 0.7972326 WITH THE BANK OF | -5,295.00 | 17 Jun 14 | | | | 0.00 | -4,221.35 | -4,222.99 | -1.64 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SGD EX.RATE 0.7972326 WITH THE BANK OF | -52,950.00 | 17 Jun 14 | | | | 0.00 | -42,213.47 | -42,229.93 | -16.46 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / SGD EX.RATE 0.7901672 WITH THE BANK OF | -3,834.62 | 26 Feb 14 | | | | 0.00 | -3,029.99 | -3,027.25 | 2.74 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / SGD EX.RATE 0.803 WITH THE BANK OF NEW | -7,518.74 | 30 Jul 14 | | | | 0.00 | -6,037.55 | -6,033.82 | 3.73 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / SGD EX.RATE 0.7950687 WITH THE BANK OF | -34,311.85 | 31 Mar 14 | | | | 0.00 | -27,280.28 | -27,193.86 | 86.42 |
| **South African rand - ZAR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / ZAR EX.RATE 0.0890418 WITH THE BANK OF | -175,196.19 | 3 Feb 14 | | | | 0.00 | -15,599.79 | -15,813.36 | -213.57 |
| FX DEAL TRANSACTED ON 04 NOV 2014 ZAR / USD EX.RATE 11.042529 WITH THE BANK OF | 119,828.77 | 4 Nov 14 | | | | 0.00 | 10,851.57 | 10,650.50 | -201.07 |
| FX DEAL TRANSACTED ON 04 SEP 2014 ZAR / USD EX.RATE 10.721559 WITH THE BANK OF | 2,015,292.34 | 4 Sep 14 | | | | 0.00 | 187,966.35 | 184,238.46 | -3,727.89 |
| FX DEAL TRANSACTED ON 05 NOV 2014 ZAR / USD EX.RATE 11.153131 WITH THE BANK OF | 110,438.17 | 5 Nov 14 | | | | 0.00 | 9,901.99 | 9,813.67 | -88.32 |
| FX DEAL TRANSACTED ON 05 SEP 2014 ZAR / USD EX.RATE 10.691834 WITH THE BANK OF | 1,634,210.63 | 5 Sep 14 | | | | 0.00 | 152,846.61 | 149,055.81 | -3,790.80 |
| FX DEAL TRANSACTED ON 06 NOV 2014 ZAR / USD EX.RATE 11.257414 WITH THE BANK OF | 35,688.88 | 6 Nov 14 | | | | 0.00 | 3,170.26 | 3,195.60 | 25.34 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / ZAR EX.RATE 0.0955866 WITH THE BANK OF | -113,712.53 | 8 Apr 14 | | | | 0.00 | -10,869.40 | -10,832.34 | 37.06 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / ZAR EX.RATE 0.0944537 WITH THE BANK OF | -286,729.65 | 15 Apr 14 | | | | 0.00 | -27,082.67 | -27,032.37 | 50.30 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / ZAR EX.RATE 0.0919801 WITH THE BANK OF | -46,828.06 | 19 Mar 14 | | | | 0.00 | -4,307.25 | -4,380.86 | -73.61 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / ZAR EX.RATE 0.093116 WITH THE BANK OF | -113,199.64 | 19 Mar 14 | | | | 0.00 | -10,540.70 | -10,514.79 | 25.91 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 NOV 2014 ZAR / USD EX.RATE 10.955714 WITH THE BANK OF | 106,706.45 | 20 Nov 14 | | | | 0.00 | 9,739.80 | 9,743.77 | 3.97 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / ZAR EX.RATE 0.093945 WITH THE BANK OF | -298,328.77 | 26 Jun 14 | | | | 0.00 | -28,026.51 | -27,780.59 | 245.92 |
| FX DEAL TRANSACTED ON 26 NOV 2014 ZAR / USD EX.RATE 10.971609 WITH THE BANK OF | 51,888.85 | 26 Nov 14 | | | | 0.00 | 4,729.37 | 4,696.49 | -32.88 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / ZAR EX.RATE 0.0955317 WITH THE BANK OF | -169,688.81 | 27 May 14 | | | | 0.00 | -16,210.66 | -15,932.10 | 278.56 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / ZAR EX.RATE 0.0955038 WITH THE BANK OF | -111,277.73 | 28 May 14 | | | | 0.00 | -10,627.45 | -10,364.19 | 263.26 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / SEK EX.RATE 0.1550359 WITH THE BANK OF | -71,589.99 | 4 Mar 14 | | | | 0.00 | -11,099.02 | -11,176.68 | -77.66 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / SEK EX.RATE 0.1415142 WITH THE BANK OF | -578,604.23 | 4 Sep 14 | | | | 0.00 | -81,880.70 | -81,726.07 | 154.63 |
| FX DEAL TRANSACTED ON 05 FEB 2014 SEK / USD EX.RATE 6.518741 WITH THE BANK OF | 209,397.54 | 5 Feb 14 | | | | 0.00 | 32,122.39 | 32,235.34 | 112.95 |
| FX DEAL TRANSACTED ON 06 FEB 2014 SEK / USD EX.RATE 6.502103 WITH THE BANK OF | 124,743.59 | 6 Feb 14 | | | | 0.00 | 19,185.11 | 19,246.40 | 61.29 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / SEK EX.RATE 0.1564428 WITH THE BANK OF | -47,203.19 | 6 Mar 14 | | | | 0.00 | -7,384.60 | -7,390.63 | -6.03 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SEK / USD EX.RATE 7.12002 WITH THE BANK OF NEW | 102,384.73 | 11 Sep 14 | | | | 0.00 | 14,379.84 | 14,378.57 | -1.27 |
| FX DEAL TRANSACTED ON 12 SEP 2014 SEK / USD EX.RATE 7.125728 WITH THE BANK OF | 103,194.05 | 12 Sep 14 | | | | 0.00 | 14,481.90 | 14,472.81 | -9.09 |
| FX DEAL TRANSACTED ON 15 SEP 2014 SEK / USD EX.RATE 7.122529 WITH THE BANK OF | 6,820.95 | 15 Sep 14 | | | | 0.00 | 957.66 | 956.02 | -1.64 |
| FX DEAL TRANSACTED ON 18 NOV 2014 SEK / USD EX.RATE 7.363 WITH THE BANK OF NEW | 357,726.70 | 18 Nov 14 | | | | 0.00 | 48,584.37 | 48,397.69 | -186.68 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 NOV 2014 SEK / USD EX.RATE 7.3989 WITH THE BANK OF NEW | 357,622.40 | 20 Nov 14 | | | | 0.00 | 48,334.54 | 47,960.20 | -374.34 |
| FX DEAL TRANSACTED ON 22 OCT 2014 SEK / USD EX.RATE 7.2638 WITH THE BANK OF NEW | 64,004.68 | 22 Oct 14 | | | | 0.00 | 8,811.46 | 8,815.16 | 3.70 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / SEK EX.RATE 0.1539143 WITH THE BANK OF | -119,926.96 | 25 Feb 14 | | | | 0.00 | -18,458.48 | -18,376.65 | 81.83 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / SEK EX.RATE 0.1534176 WITH THE BANK OF | -79,822.90 | 26 Feb 14 | | | | 0.00 | -12,246.24 | -12,461.33 | -215.09 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / SEK EX.RATE 0.1509574 WITH THE BANK OF | -139,079.53 | 27 May 14 | | | | 0.00 | -20,995.08 | -20,821.22 | 173.86 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / SEK EX.RATE 0.156001 WITH THE BANK OF | -70,509.39 | 28 Feb 14 | | | | 0.00 | -10,999.54 | -10,931.86 | 67.68 |
| FX DEAL TRANSACTED ON 30 SEP 2014 SEK / USD EX.RATE 7.216628 WITH THE BANK OF | 294,191.66 | 30 Sep 14 | | | | 0.00 | 40,765.81 | 40,859.10 | 93.29 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / CHF EX.RATE 1.1010863 WITH THE BANK OF | -44,734.98 | 2 Dec 13 | | | | 0.00 | -49,257.08 | -49,395.44 | -138.36 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / CHF EX.RATE 1.0349181 WITH THE BANK OF | -2,026.78 | 3 Nov 14 | | | | 0.00 | -2,097.55 | -2,114.42 | -16.87 |
| FX DEAL TRANSACTED ON 04 APR 2014 CHF / USD EX.RATE 0.8916 WITH THE BANK OF NEW | 31,749.76 | 4 Apr 14 | | | | 0.00 | 35,609.87 | 35,903.83 | 293.96 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / CHF EX.RATE 1.0417752 WITH THE BANK OF | -2,426.20 | 4 Nov 14 | | | | 0.00 | -2,527.55 | -2,516.67 | 10.88 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / CHF EX.RATE 1.0370217 WITH THE BANK OF | -1,603.98 | 5 Nov 14 | | | | 0.00 | -1,663.36 | -1,656.32 | 7.04 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / CHF EX.RATE 1.1195776 WITH THE BANK OF | -17,534.03 | 6 Dec 13 | | | | 0.00 | -19,630.71 | -19,758.88 | -128.17 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / CHF EX.RATE 1.0995923 WITH THE BANK OF | -6,679.13 | 7 Aug 14 | | | | 0.00 | -7,344.32 | -7,370.07 | -25.75 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / CHF EX.RATE 1.0331646 WITH THE BANK OF | -1,206.10 | 7 Nov 14 | | | | 0.00 | -1,246.10 | -1,245.78 | 0.32 |
| FX DEAL TRANSACTED ON 10 MAR 2014 CHF / USD EX.RATE 0.877763 WITH THE BANK OF | 23,290.67 | 10 Mar 14 | | | | 0.00 | 26,534.12 | 26,630.08 | 95.96 |
| FX DEAL TRANSACTED ON 10 NOV 2014 USD / CHF EX.RATE 1.0328231 WITH THE BANK OF | -5,703.93 | 10 Nov 14 | | | | 0.00 | -5,891.15 | -5,891.58 | -0.43 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / CHF EX.RATE 1.1034519 WITH THE BANK OF | -13,462.83 | 11 Aug 14 | | | | 0.00 | -14,855.59 | -14,846.53 | 9.06 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / CHF EX.RATE 1.1128236 WITH THE BANK OF | -79,881.62 | 11 Feb 14 | | | | 0.00 | -88,894.15 | -89,318.08 | -423.93 |
| FX DEAL TRANSACTED ON 13 MAR 2014 CHF / USD EX.RATE 0.875723 WITH THE BANK OF | 41,961.82 | 13 Mar 14 | | | | 0.00 | 47,916.77 | 48,085.51 | 168.74 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | -2,716.88 | 13 May 14 | | | | 0.00 | -3,053.95 | -3,053.36 | 0.59 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | -3,920.00 | 13 May 14 | | | | 0.00 | -4,406.34 | -4,405.48 | 0.86 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | -16,458.75 | 13 May 14 | | | | 0.00 | -18,500.73 | -18,497.13 | 3.60 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | -16,789.50 | 13 May 14 | | | | 0.00 | -18,872.52 | -18,868.85 | 3.67 |
| FX DEAL TRANSACTED ON 14 MAR 2014 CHF / USD EX.RATE 0.871764 WITH THE BANK OF | 20,593.92 | 14 Mar 14 | | | | 0.00 | 23,623.27 | 23,553.41 | -69.86 |
| FX DEAL TRANSACTED ON 16 JAN 2014 CHF / USD EX.RATE 0.90541 WITH THE BANK OF NEW | 8,260.80 | 16 Jan 14 | | | | 0.00 | 9,123.82 | 9,083.79 | -40.03 |
| FX DEAL TRANSACTED ON 16 JUN 2014 CHF / USD EX.RATE 0.897373 WITH THE BANK OF | 7,179.13 | 16 Jun 14 | | | | 0.00 | 8,000.16 | 7,999.48 | -0.68 |
| FX DEAL TRANSACTED ON 16 MAY 2014 CHF / USD EX.RATE 0.891573 WITH THE BANK OF | 376,287.12 | 16 May 14 | | | | 0.00 | 422,048.58 | 421,846.55 | -202.03 |
| FX DEAL TRANSACTED ON 19 JUN 2014 CHF / USD EX.RATE 0.892993 WITH THE BANK OF | 4,491.59 | 19 Jun 14 | | | | 0.00 | 5,029.82 | 5,018.54 | -11.28 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 MAR 2014 CHF / USD EX.RATE 0.878928 WITH THE BANK OF | 14,008.58 | 19 Mar 14 | | | | 0.00 | 15,938.26 | 15,851.29 | -86.97 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / CHF EX.RATE 1.0475043 WITH THE BANK OF | -1,206.87 | 19 Nov 14 | | | | 0.00 | -1,264.20 | -1,259.85 | 4.35 |
| FX DEAL TRANSACTED ON 20 JUN 2014 CHF / USD EX.RATE 0.896355 WITH THE BANK OF | 18,097.92 | 20 Jun 14 | | | | 0.00 | 20,190.57 | 20,214.36 | 23.79 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CHF / USD EX.RATE 0.883993 WITH THE BANK OF | 26,092.44 | 20 Mar 14 | | | | 0.00 | 29,516.57 | 29,507.99 | -8.58 |
| FX DEAL TRANSACTED ON 20 MAY 2014 CHF / USD EX.RATE 0.892393 WITH THE BANK OF | 98,709.63 | 20 May 14 | | | | 0.00 | 110,612.29 | 110,376.42 | -235.87 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / CHF EX.RATE 1.0952303 WITH THE BANK OF | -373,173.45 | 21 Jan 14 | | | | 0.00 | -408,710.86 | -410,058.18 | -1,347.32 |
| FX DEAL TRANSACTED ON 23 SEP 2014 CHF / USD EX.RATE 0.939243 WITH THE BANK OF | 55,319.35 | 23 Sep 14 | | | | 0.00 | 58,897.80 | 58,427.70 | -470.10 |
| FX DEAL TRANSACTED ON 24 MAR 2014 CHF / USD EX.RATE 0.880593 WITH THE BANK OF | 70,226.65 | 24 Mar 14 | | | | 0.00 | 79,749.27 | 79,311.82 | -437.45 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CHF / USD EX.RATE 0.89193 WITH THE BANK OF NEW | 11,916.33 | 25 Jun 14 | | | | 0.00 | 13,360.16 | 13,376.36 | 16.20 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.119337 WITH THE BANK OF | -484,467.75 | 26 Jun 14 | | | | 0.00 | -542,282.68 | -546,310.05 | -4,027.37 |
| FX DEAL TRANSACTED ON 29 OCT 2014 USD / CHF EX.RATE 1.0484488 WITH THE BANK OF | -2,870.34 | 29 Oct 14 | | | | 0.00 | -3,009.40 | -3,004.81 | 4.59 |
| FX DEAL TRANSACTED ON 31 MAR 2014 CHF / USD EX.RATE 0.883603 WITH THE BANK OF | 54,568.12 | 31 Mar 14 | | | | 0.00 | 61,756.38 | 61,589.30 | -167.08 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 APR 2014 JPY / USD EX.RATE 103.4694 WITH THE BANK OF | -2,956.06 | 1 Apr 14 | | | | 0.00 | -2,956.06 | -2,956.06 | 0.00 |
| FX DEAL TRANSACTED ON 01 APR 2014 USD / SGD EX.RATE 0.7942175 WITH THE BANK OF | 27,321.67 | 1 Apr 14 | | | | 0.00 | 27,321.67 | 27,321.67 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 AUG 2014 HKD / USD EX.RATE 7.75 WITH THE BANK OF NEW | -169,622.94 | 1 Aug 14 | | | | 0.00 | -169,622.94 | -169,622.94 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 JPY / USD EX.RATE 102.6792 WITH THE BANK OF | -33,814.72 | 1 Aug 14 | | | | 0.00 | -33,814.72 | -33,814.72 | 0.00 |
| FX DEAL TRANSACTED ON 01 AUG 2014 USD / SGD EX.RATE 0.802115 WITH THE BANK OF | 3,040.22 | 1 Aug 14 | | | | 0.00 | 3,040.22 | 3,040.22 | 0.00 |
| FX DEAL TRANSACTED ON 01 JUL 2014 CAD / USD EX.RATE 1.065695 WITH THE BANK OF | -3,733.54 | 1 Jul 14 | | | | 0.00 | -3,733.54 | -3,733.54 | 0.00 |
| FX DEAL TRANSACTED ON 01 JUL 2014 USD / CAD EX.RATE 0.9385617 WITH THE BANK OF | 2,717.14 | 1 Jul 14 | | | | 0.00 | 2,717.14 | 2,717.14 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 AUD / USD EX.RATE 1.0795522 WITH THE BANK OF | -223,372.14 | 1 May 14 | | | | 0.00 | -223,372.14 | -223,372.14 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 CAD / USD EX.RATE 1.098654 WITH THE BANK OF | -201,310.43 | 1 May 14 | | | | 0.00 | -201,310.43 | -201,310.43 | 0.00 |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / JPY EX.RATE 0.0097724 WITH THE BANK OF | 142,817.70 | 1 May 14 | | | | 0.00 | 142,817.70 | 142,817.70 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 GBP / USD EX.RATE 0.61769 WITH THE BANK OF NEW | -3,667.65 | 1 Oct 14 | | | | 0.00 | -3,667.65 | -3,667.65 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / CAD EX.RATE 0.8941665 WITH THE BANK OF | 1,924.19 | 1 Oct 14 | | | | 0.00 | 1,924.19 | 1,924.19 | 0.00 |
| FX DEAL TRANSACTED ON 01 OCT 2014 USD / HKD EX.RATE 0.1287827 WITH THE BANK OF | 23,443.12 | 1 Oct 14 | | | | 0.00 | 23,443.12 | 23,443.12 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / AUD EX.RATE 0.923798 WITH THE BANK OF | 1,711.85 | 2 Apr 14 | | | | 0.00 | 1,711.85 | 1,711.85 | 0.00 |
| FX DEAL TRANSACTED ON 02 APR 2014 USD / HKD EX.RATE 0.1289166 WITH THE BANK OF | 28,555.22 | 2 Apr 14 | | | | 0.00 | 28,555.22 | 28,555.22 | 0.00 |
| FX DEAL TRANSACTED ON 02 DEC 2013 USD / CHF EX.RATE 1.1010863 WITH THE BANK OF | 49,257.08 | 2 Dec 13 | | | | 0.00 | 49,257.08 | 49,257.08 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUL 2014 USD / GBP EX.RATE 1.71616 WITH THE BANK OF NEW | 27,841.04 | 2 Jul 14 | | | | 0.00 | 27,841.04 | 27,841.04 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / EUR EX.RATE 1.359864 WITH THE BANK OF | 9,827.49 | 2 Jun 14 | | | | 0.00 | 9,827.49 | 9,827.49 | 0.00 |
| FX DEAL TRANSACTED ON 02 JUN 2014 USD / GBP EX.RATE 1.674236 WITH THE BANK OF | 112,872.45 | 2 Jun 14 | | | | 0.00 | 112,872.45 | 112,872.45 | 0.00 |
| FX DEAL TRANSACTED ON 02 OCT 2014 JPY / USD EX.RATE 108.7312 WITH THE BANK OF | -36,630.39 | 2 Oct 14 | | | | 0.00 | -36,630.39 | -36,630.39 | 0.00 |
| FX DEAL TRANSACTED ON 02 SEP 2014 USD / DKK EX.RATE 0.1762115 WITH THE BANK OF | 8,892.89 | 2 Sep 14 | | | | 0.00 | 8,892.89 | 8,892.89 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / DKK EX.RATE 0.1837425 WITH THE BANK OF | 20,455.79 | 3 Apr 14 | | | | 0.00 | 20,455.79 | 20,455.79 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 HKD / USD EX.RATE 7.7521 WITH THE BANK OF NEW | -5,949.31 | 3 Dec 13 | | | | 0.00 | -5,949.31 | -5,949.31 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7398359 WITH THE BANK OF | -17,573.10 | 3 Feb 14 | | | | 0.00 | -17,573.10 | -17,573.10 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 EUR / USD EX.RATE 0.7398365 WITH THE BANK OF | -93,758.57 | 3 Feb 14 | | | | 0.00 | -93,758.57 | -93,758.57 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / SGD EX.RATE 0.7840358 WITH THE BANK OF | 5,870.70 | 3 Feb 14 | | | | 0.00 | 5,870.70 | 5,870.70 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / ZAR EX.RATE 0.0890418 WITH THE BANK OF | 15,599.79 | 3 Feb 14 | | | | 0.00 | 15,599.79 | 15,599.79 | 0.00 |
| FX DEAL TRANSACTED ON 03 JUN 2014 USD / GBP EX.RATE 1.675166 WITH THE BANK OF | 62,795.22 | 3 Jun 14 | | | | 0.00 | 62,795.22 | 62,795.22 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / HKD EX.RATE 0.1288776 WITH THE BANK OF | 26,132.13 | 3 Mar 14 | | | | 0.00 | 26,132.13 | 26,132.13 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 NOK / USD EX.RATE 6.7936 WITH THE BANK OF NEW | -25,115.68 | 3 Nov 14 | | | | 0.00 | -25,115.68 | -25,115.68 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / CHF EX.RATE 1.0349181 WITH THE BANK OF | 2,097.55 | 3 Nov 14 | | | | 0.00 | 2,097.55 | 2,097.55 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / EUR EX.RATE 1.2476 WITH THE BANK OF NEW | 106,196.75 | 3 Nov 14 | | | | 0.00 | 106,196.75 | 106,196.75 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 OCT 2014 USD / GBP EX.RATE 1.596784 WITH THE BANK OF | 10,520.51 | 3 Oct 14 | | | | 0.00 | 10,520.51 | 10,520.51 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 CHF / USD EX.RATE 0.8916 WITH THE BANK OF NEW | -35,609.87 | 4 Apr 14 | | | | 0.00 | -35,609.87 | -35,609.87 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 EUR / USD EX.RATE 0.7299281 WITH THE BANK OF | -50,756.32 | 4 Apr 14 | | | | 0.00 | -50,756.32 | -50,756.32 | 0.00 |
| FX DEAL TRANSACTED ON 04 APR 2014 USD / GBP EX.RATE 1.657485 WITH THE BANK OF | 121,714.48 | 4 Apr 14 | | | | 0.00 | 121,714.48 | 121,714.48 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / EUR EX.RATE 1.37368 WITH THE BANK OF NEW | 22,532.49 | 4 Mar 14 | | | | 0.00 | 22,532.49 | 22,532.49 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / GBP EX.RATE 1.667185 WITH THE BANK OF | 32,117.00 | 4 Mar 14 | | | | 0.00 | 32,117.00 | 32,117.00 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / HKD EX.RATE 0.1288527 WITH THE BANK OF | 25,784.20 | 4 Mar 14 | | | | 0.00 | 25,784.20 | 25,784.20 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / MXN EX.RATE 0.0754148 WITH THE BANK OF | 22,390.55 | 4 Mar 14 | | | | 0.00 | 22,390.55 | 22,390.55 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / SEK EX.RATE 0.1550359 WITH THE BANK OF | 11,099.02 | 4 Mar 14 | | | | 0.00 | 11,099.02 | 11,099.02 | 0.00 |
| FX DEAL TRANSACTED ON 04 MAR 2014 USD / SGD EX.RATE 0.7883053 WITH THE BANK OF | 20,744.72 | 4 Mar 14 | | | | 0.00 | 20,744.72 | 20,744.72 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 NOK / USD EX.RATE 6.853 WITH THE BANK OF NEW | -40,775.46 | 4 Nov 14 | | | | 0.00 | -40,775.46 | -40,775.46 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / CHF EX.RATE 1.0417752 WITH THE BANK OF | 2,527.55 | 4 Nov 14 | | | | 0.00 | 2,527.55 | 2,527.55 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 ZAR / USD EX.RATE 11.042529 WITH THE BANK OF | -10,851.57 | 4 Nov 14 | | | | 0.00 | -10,851.57 | -10,851.57 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 EUR / USD EX.RATE 0.772511 WITH THE BANK OF | -69,071.49 | 4 Sep 14 | | | | 0.00 | -69,071.49 | -69,071.49 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 JPY / USD EX.RATE 105.1943 WITH THE BANK OF | -166,014.41 | 4 Sep 14 | | | | 0.00 | -166,014.41 | -166,014.41 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / EUR EX.RATE 1.294486 WITH THE BANK OF | 150,425.80 | 4 Sep 14 | | | | 0.00 | 150,425.80 | 150,425.80 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 USD / SEK EX.RATE 0.1415142 WITH THE BANK OF | 81,880.70 | 4 Sep 14 | | | | 0.00 | 81,880.70 | 81,880.70 | 0.00 |
| FX DEAL TRANSACTED ON 04 SEP 2014 ZAR / USD EX.RATE 10.721559 WITH THE BANK OF | -187,966.35 | 4 Sep 14 | | | | 0.00 | -187,966.35 | -187,966.35 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 PLN / USD EX.RATE 3.095358 WITH THE BANK OF | -14,844.67 | 5 Feb 14 | | | | 0.00 | -14,844.67 | -14,844.67 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 SEK / USD EX.RATE 6.518741 WITH THE BANK OF | -32,122.39 | 5 Feb 14 | | | | 0.00 | -32,122.39 | -32,122.39 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / EUR EX.RATE 1.35145 WITH THE BANK OF NEW | 51,251.36 | 5 Feb 14 | | | | 0.00 | 51,251.36 | 51,251.36 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / HKD EX.RATE 0.1288245 WITH THE BANK OF | 126,509.47 | 5 Feb 14 | | | | 0.00 | 126,509.47 | 126,509.47 | 0.00 |
| FX DEAL TRANSACTED ON 05 JUN 2014 USD / CZK EX.RATE 0.0495656 WITH THE BANK OF | 26,046.94 | 5 Jun 14 | | | | 0.00 | 26,046.94 | 26,046.94 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / CAD EX.RATE 0.9050454 WITH THE BANK OF | 21,389.43 | 5 Mar 14 | | | | 0.00 | 21,389.43 | 21,389.43 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / HKD EX.RATE 0.1288494 WITH THE BANK OF | 14,344.36 | 5 Mar 14 | | | | 0.00 | 14,344.36 | 14,344.36 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / MXN EX.RATE 0.0754745 WITH THE BANK OF | 20,641.48 | 5 Mar 14 | | | | 0.00 | 20,641.48 | 20,641.48 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / SGD EX.RATE 0.7878035 WITH THE BANK OF | 2,961.31 | 5 Mar 14 | | | | 0.00 | 2,961.31 | 2,961.31 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 JPY / USD EX.RATE 114.518 WITH THE BANK OF NEW | -84,746.19 | 5 Nov 14 | | | | 0.00 | -84,746.19 | -84,746.19 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 NOK / USD EX.RATE 6.8277 WITH THE BANK OF NEW | -32,086.67 | 5 Nov 14 | | | | 0.00 | -32,086.67 | -32,086.67 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / CHF EX.RATE 1.0370217 WITH THE BANK OF | 1,663.36 | 5 Nov 14 | | | | 0.00 | 1,663.36 | 1,663.36 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / EUR EX.RATE 1.24822 WITH THE BANK OF NEW | 52,206.91 | 5 Nov 14 | | | | 0.00 | 52,206.91 | 52,206.91 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / HKD EX.RATE 0.1289956 WITH THE BANK OF | 78,642.80 | 5 Nov 14 | | | | 0.00 | 78,642.80 | 78,642.80 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 ZAR / USD EX.RATE 11.153131 WITH THE BANK OF | -9,901.99 | 5 Nov 14 | | | | 0.00 | -9,901.99 | -9,901.99 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 EUR / USD EX.RATE 0.7717782 WITH THE BANK OF | -51,435.77 | 5 Sep 14 | | | | 0.00 | -51,435.77 | -51,435.77 | 0.00 |
| FX DEAL TRANSACTED ON 05 SEP 2014 ZAR / USD EX.RATE 10.691834 WITH THE BANK OF | -152,846.61 | 5 Sep 14 | | | | 0.00 | -152,846.61 | -152,846.61 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 EUR / USD EX.RATE 0.7479292 WITH THE BANK OF | -27,709.27 | 6 Aug 14 | | | | 0.00 | -27,709.27 | -27,709.27 | 0.00 |
| FX DEAL TRANSACTED ON 06 AUG 2014 JPY / USD EX.RATE 102.3539 WITH THE BANK OF | -43,482.82 | 6 Aug 14 | | | | 0.00 | -43,482.82 | -43,482.82 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 GBP / USD EX.RATE 0.6122248 WITH THE BANK OF | -97,404.49 | 6 Dec 13 | | | | 0.00 | -97,404.49 | -97,404.49 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 HKD / USD EX.RATE 7.7542 WITH THE BANK OF NEW | -4,703.79 | 6 Dec 13 | | | | 0.00 | -4,703.79 | -4,703.79 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / CHF EX.RATE 1.1195776 WITH THE BANK OF | 19,630.71 | 6 Dec 13 | | | | 0.00 | 19,630.71 | 19,630.71 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / NOK EX.RATE 0.1623577 WITH THE BANK OF | 2,035.90 | 6 Dec 13 | | | | 0.00 | 2,035.90 | 2,035.90 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 GBP / USD EX.RATE 0.6123324 WITH THE BANK OF | -29,493.26 | 6 Feb 14 | | | | 0.00 | -29,493.26 | -29,493.26 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 JPY / USD EX.RATE 101.8389 WITH THE BANK OF | -185,294.83 | 6 Feb 14 | | | | 0.00 | -185,294.83 | -185,294.83 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 SEK / USD EX.RATE 6.502103 WITH THE BANK OF | -19,185.11 | 6 Feb 14 | | | | 0.00 | -19,185.11 | -19,185.11 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.632696 WITH THE BANK OF | 52,248.28 | 6 Feb 14 | | | | 0.00 | 52,248.28 | 52,248.28 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 JAN 2014 HKD / USD EX.RATE 7.7547 WITH THE BANK OF NEW | -9,138.30 | 6 Jan 14 | | | | 0.00 | -9,138.30 | -9,138.30 | 0.00 |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / DKK EX.RATE 0.1828032 WITH THE BANK OF | 27,971.67 | 6 Jan 14 | | | | 0.00 | 27,971.67 | 27,971.67 | 0.00 |
| FX DEAL TRANSACTED ON 06 JAN 2014 USD / GBP EX.RATE 1.63959 WITH THE BANK OF NEW | 3,848.58 | 6 Jan 14 | | | | 0.00 | 3,848.58 | 3,848.58 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / GBP EX.RATE 1.679986 WITH THE BANK OF | 110,274.01 | 6 Jun 14 | | | | 0.00 | 110,274.01 | 110,274.01 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / SEK EX.RATE 0.1564428 WITH THE BANK OF | 7,384.60 | 6 Mar 14 | | | | 0.00 | 7,384.60 | 7,384.60 | 0.00 |
| FX DEAL TRANSACTED ON 06 MAR 2014 USD / SGD EX.RATE 0.7913246 WITH THE BANK OF | 11,907.16 | 6 Mar 14 | | | | 0.00 | 11,907.16 | 11,907.16 | 0.00 |
| FX DEAL TRANSACTED ON 06 NOV 2014 USD / HKD EX.RATE 0.1289873 WITH THE BANK OF | 14,127.12 | 6 Nov 14 | | | | 0.00 | 14,127.12 | 14,127.12 | 0.00 |
| FX DEAL TRANSACTED ON 06 NOV 2014 ZAR / USD EX.RATE 11.257414 WITH THE BANK OF | -3,170.26 | 6 Nov 14 | | | | 0.00 | -3,170.26 | -3,170.26 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2014 JPY / USD EX.RATE 108.9847 WITH THE BANK OF | -12,652.32 | 6 Oct 14 | | | | 0.00 | -12,652.32 | -12,652.32 | 0.00 |
| FX DEAL TRANSACTED ON 06 OCT 2014 USD / GBP EX.RATE 1.60541 WITH THE BANK OF NEW | 21,491.05 | 6 Oct 14 | | | | 0.00 | 21,491.05 | 21,491.05 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 NOK / USD EX.RATE 6.249315 WITH THE BANK OF | -57,086.73 | 7 Aug 14 | | | | 0.00 | -57,086.73 | -57,086.73 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / CHF EX.RATE 1.0995923 WITH THE BANK OF | 7,344.32 | 7 Aug 14 | | | | 0.00 | 7,344.32 | 7,344.32 | 0.00 |
| FX DEAL TRANSACTED ON 07 AUG 2014 USD / EUR EX.RATE 1.335206 WITH THE BANK OF | 56,405.11 | 7 Aug 14 | | | | 0.00 | 56,405.11 | 56,405.11 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / DKK EX.RATE 0.1825431 WITH THE BANK OF | 4,170.88 | 7 Jan 14 | | | | 0.00 | 4,170.88 | 4,170.88 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / JPY EX.RATE 0.0095548 WITH THE BANK OF | 29,153.51 | 7 Jan 14 | | | | 0.00 | 29,153.51 | 29,153.51 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / NOK EX.RATE 0.1619117 WITH THE BANK OF | 745.45 | 7 Jan 14 | | | | 0.00 | 745.45 | 745.45 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / AUD EX.RATE 0.910176 WITH THE BANK OF | 948.34 | 7 Mar 14 | | | | 0.00 | 948.34 | 948.34 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAR 2014 USD / HKD EX.RATE 0.1288605 WITH THE BANK OF | 8,837.80 | 7 Mar 14 | | | | 0.00 | 8,837.80 | 8,837.80 | 0.00 |
| FX DEAL TRANSACTED ON 07 MAY 2014 USD / JPY EX.RATE 0.0098303 WITH THE BANK OF | 49,679.95 | 7 May 14 | | | | 0.00 | 49,679.95 | 49,679.95 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / CAD EX.RATE 0.8803127 WITH THE BANK OF | 87,332.63 | 7 Nov 14 | | | | 0.00 | 87,332.63 | 87,332.63 | 0.00 |
| FX DEAL TRANSACTED ON 07 NOV 2014 USD / CHF EX.RATE 1.0331646 WITH THE BANK OF | 1,246.10 | 7 Nov 14 | | | | 0.00 | 1,246.10 | 1,246.10 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 EUR / USD EX.RATE 0.7248236 WITH THE BANK OF | -38,369.67 | 8 Apr 14 | | | | 0.00 | -38,369.67 | -38,369.67 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.674501 WITH THE BANK OF | 15,022.92 | 8 Apr 14 | | | | 0.00 | 15,022.92 | 15,022.92 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.674501 WITH THE BANK OF | 9,189.71 | 8 Apr 14 | | | | 0.00 | 9,189.71 | 9,189.71 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / GBP EX.RATE 1.67477 WITH THE BANK OF NEW | 29,561.77 | 8 Apr 14 | | | | 0.00 | 29,561.77 | 29,561.77 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / HKD EX.RATE 0.1289574 WITH THE BANK OF | 53,064.40 | 8 Apr 14 | | | | 0.00 | 53,064.40 | 53,064.40 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / ZAR EX.RATE 0.0955866 WITH THE BANK OF | 10,869.40 | 8 Apr 14 | | | | 0.00 | 10,869.40 | 10,869.40 | 0.00 |
| FX DEAL TRANSACTED ON 08 JAN 2014 EUR / USD EX.RATE 0.7368681 WITH THE BANK OF | -39,329.47 | 8 Jan 14 | | | | 0.00 | -39,329.47 | -39,329.47 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 JPY / USD EX.RATE 101.5444 WITH THE BANK OF | -33,472.55 | 8 Jul 14 | | | | 0.00 | -33,472.55 | -33,472.55 | 0.00 |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / EUR EX.RATE 1.361226 WITH THE BANK OF | 4,942.87 | 8 Jul 14 | | | | 0.00 | 4,942.87 | 4,942.87 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 08 JUL 2014 USD / GBP EX.RATE 1.712383 WITH THE BANK OF | 12,062.69 | 8 Jul 14 | | | | 0.00 | 12,062.69 | 12,062.69 | 0.00 |
| FX DEAL TRANSACTED ON 08 MAY 2014 USD / HKD EX.RATE 0.1290023 WITH THE BANK OF | 29,012.82 | 8 May 14 | | | | 0.00 | 29,012.82 | 29,012.82 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 EUR / USD EX.RATE 0.7724095 WITH THE BANK OF | -36,539.15 | 8 Sep 14 | | | | 0.00 | -36,539.15 | -36,539.15 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / CAD EX.RATE 0.9165852 WITH THE BANK OF | 15,205.04 | 8 Sep 14 | | | | 0.00 | 15,205.04 | 15,205.04 | 0.00 |
| FX DEAL TRANSACTED ON 08 SEP 2014 USD / GBP EX.RATE 1.614488 WITH THE BANK OF | 21,680.57 | 8 Sep 14 | | | | 0.00 | 21,680.57 | 21,680.57 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / GBP EX.RATE 1.64639 WITH THE BANK OF NEW | 28,517.15 | 9 Jan 14 | | | | 0.00 | 28,517.15 | 28,517.15 | 0.00 |
| FX DEAL TRANSACTED ON 09 JAN 2014 USD / NOK EX.RATE 0.1615743 WITH THE BANK OF | 1,300.67 | 9 Jan 14 | | | | 0.00 | 1,300.67 | 1,300.67 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 GBP / USD EX.RATE 0.5828949 WITH THE BANK OF | -97,040.13 | 9 Jul 14 | | | | 0.00 | -97,040.13 | -97,040.13 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUL 2014 USD / GBP EX.RATE 1.712348 WITH THE BANK OF | 12,541.65 | 9 Jul 14 | | | | 0.00 | 12,541.65 | 12,541.65 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / GBP EX.RATE 1.679502 WITH THE BANK OF | 10,939.60 | 9 Jun 14 | | | | 0.00 | 10,939.60 | 10,939.60 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / HKD EX.RATE 0.129005 WITH THE BANK OF | 3,546.22 | 9 Jun 14 | | | | 0.00 | 3,546.22 | 3,546.22 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 CAD / USD EX.RATE 1.089825 WITH THE BANK OF | -123,623.42 | 9 May 14 | | | | 0.00 | -123,623.42 | -123,623.42 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / HKD EX.RATE 0.129004 WITH THE BANK OF | 66,181.13 | 9 May 14 | | | | 0.00 | 66,181.13 | 66,181.13 | 0.00 |
| FX DEAL TRANSACTED ON 09 MAY 2014 USD / JPY EX.RATE 0.0098319 WITH THE BANK OF | 168,314.40 | 9 May 14 | | | | 0.00 | 168,314.40 | 168,314.40 | 0.00 |
| FX DEAL TRANSACTED ON 09 OCT 2014 JPY / USD EX.RATE 107.8893 WITH THE BANK OF | -15,681.91 | 9 Oct 14 | | | | 0.00 | -15,681.91 | -15,681.91 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 OCT 2014 USD / JPY EX.RATE 0.0092763 WITH THE BANK OF | 2,609.69 | 9 Oct 14 | | | | 0.00 | 2,609.69 | 2,609.69 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 MXN / USD EX.RATE 13.22 WITH THE BANK OF NEW | -28,714.24 | 9 Sep 14 | | | | 0.00 | -28,714.24 | -28,714.24 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / EUR EX.RATE 1.291688 WITH THE BANK OF | 8,421.96 | 9 Sep 14 | | | | 0.00 | 8,421.96 | 8,421.96 | 0.00 |
| FX DEAL TRANSACTED ON 09 SEP 2014 USD / GBP EX.RATE 1.609013 WITH THE BANK OF | 106,498.95 | 9 Sep 14 | | | | 0.00 | 106,498.95 | 106,498.95 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / HKD EX.RATE 0.1289092 WITH THE BANK OF | 109,816.55 | 10 Feb 14 | | | | 0.00 | 109,816.55 | 109,816.55 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 CAD / USD EX.RATE 1.066675 WITH THE BANK OF | -2,813.08 | 10 Jul 14 | | | | 0.00 | -2,813.08 | -2,813.08 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 HKD / USD EX.RATE 7.75 WITH THE BANK OF NEW | -20,107.06 | 10 Jul 14 | | | | 0.00 | -20,107.06 | -20,107.06 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUL 2014 USD / GBP EX.RATE 1.711985 WITH THE BANK OF | 230,701.45 | 10 Jul 14 | | | | 0.00 | 230,701.45 | 230,701.45 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 EUR / USD EX.RATE 0.738306 WITH THE BANK OF | -46,845.50 | 10 Jun 14 | | | | 0.00 | -46,845.50 | -46,845.50 | 0.00 |
| FX DEAL TRANSACTED ON 10 JUN 2014 USD / GBP EX.RATE 1.675326 WITH THE BANK OF | 62,168.95 | 10 Jun 14 | | | | 0.00 | 62,168.95 | 62,168.95 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 CHF / USD EX.RATE 0.877763 WITH THE BANK OF | -26,534.12 | 10 Mar 14 | | | | 0.00 | -26,534.12 | -26,534.12 | 0.00 |
| FX DEAL TRANSACTED ON 10 NOV 2014 EUR / USD EX.RATE 0.804816 WITH THE BANK OF | -4,795.36 | 10 Nov 14 | | | | 0.00 | -4,795.36 | -4,795.36 | 0.00 |
| FX DEAL TRANSACTED ON 10 NOV 2014 USD / CHF EX.RATE 1.0328231 WITH THE BANK OF | 5,891.15 | 10 Nov 14 | | | | 0.00 | 5,891.15 | 5,891.15 | 0.00 |
| FX DEAL TRANSACTED ON 10 NOV 2014 USD / HKD EX.RATE 0.1289574 WITH THE BANK OF | 48,858.68 | 10 Nov 14 | | | | 0.00 | 48,858.68 | 48,858.68 | 0.00 |
| FX DEAL TRANSACTED ON 10 OCT 2014 JPY / USD EX.RATE 107.8193 WITH THE BANK OF | -9,329.21 | 10 Oct 14 | | | | 0.00 | -9,329.21 | -9,329.21 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 SEP 2014 CAD / USD EX.RATE 1.097926 WITH THE BANK OF | -10,196.06 | 10 Sep 14 | | | | 0.00 | -10,196.06 | -10,196.06 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 CAD / USD EX.RATE 1.096326 WITH THE BANK OF | -63,341.30 | 11 Apr 14 | | | | 0.00 | -63,341.30 | -63,341.30 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 HKD / USD EX.RATE 7.75298 WITH THE BANK OF NEW | -154,115.96 | 11 Apr 14 | | | | 0.00 | -154,115.96 | -154,115.96 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / JPY EX.RATE 0.0098329 WITH THE BANK OF | 130,312.55 | 11 Apr 14 | | | | 0.00 | 130,312.55 | 130,312.55 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 HKD / USD EX.RATE 7.7514 WITH THE BANK OF NEW | -22,993.35 | 11 Aug 14 | | | | 0.00 | -22,993.35 | -22,993.35 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / CHF EX.RATE 1.1034519 WITH THE BANK OF | 14,855.59 | 11 Aug 14 | | | | 0.00 | 14,855.59 | 14,855.59 | 0.00 |
| FX DEAL TRANSACTED ON 11 AUG 2014 USD / HKD EX.RATE 0.1290091 WITH THE BANK OF | 88,699.07 | 11 Aug 14 | | | | 0.00 | 88,699.07 | 88,699.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / EUR EX.RATE 1.379405 WITH THE BANK OF | 47,755.99 | 11 Dec 13 | | | | 0.00 | 47,755.99 | 47,755.99 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / CHF EX.RATE 1.1128236 WITH THE BANK OF | 88,894.15 | 11 Feb 14 | | | | 0.00 | 88,894.15 | 88,894.15 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / HKD EX.RATE 0.1289238 WITH THE BANK OF | 122,586.86 | 11 Feb 14 | | | | 0.00 | 122,586.86 | 122,586.86 | 0.00 |
| FX DEAL TRANSACTED ON 11 FEB 2014 USD / NOK EX.RATE 0.1632806 WITH THE BANK OF | 22,862.56 | 11 Feb 14 | | | | 0.00 | 22,862.56 | 22,862.56 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 GBP / USD EX.RATE 0.5845253 WITH THE BANK OF | -148,441.86 | 11 Jul 14 | | | | 0.00 | -148,441.86 | -148,441.86 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.710452 WITH THE BANK OF | 6,453.09 | 11 Jul 14 | | | | 0.00 | 6,453.09 | 6,453.09 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / GBP EX.RATE 1.710452 WITH THE BANK OF | 16,043.03 | 11 Jul 14 | | | | 0.00 | 16,043.03 | 16,043.03 | 0.00 |
| FX DEAL TRANSACTED ON 11 JUL 2014 USD / NOK EX.RATE 0.1618267 WITH THE BANK OF | 29,002.39 | 11 Jul 14 | | | | 0.00 | 29,002.39 | 29,002.39 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / HKD EX.RATE 0.1288336 WITH THE BANK OF | 21,809.32 | 11 Mar 14 | | | | 0.00 | 21,809.32 | 21,809.32 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / SGD EX.RATE 0.7893937 WITH THE BANK OF | 3,013.07 | 11 Mar 14 | | | | 0.00 | 3,013.07 | 3,013.07 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 SEK / USD EX.RATE 7.12002 WITH THE BANK OF NEW | -14,379.84 | 11 Sep 14 | | | | 0.00 | -14,379.84 | -14,379.84 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / EUR EX.RATE 1.293887 WITH THE BANK OF | 80,222.62 | 11 Sep 14 | | | | 0.00 | 80,222.62 | 80,222.62 | 0.00 |
| FX DEAL TRANSACTED ON 11 SEP 2014 USD / HKD EX.RATE 0.1290248 WITH THE BANK OF | 7,238.80 | 11 Sep 14 | | | | 0.00 | 7,238.80 | 7,238.80 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 HKD / USD EX.RATE 7.7538 WITH THE BANK OF NEW | -2,116.35 | 12 Dec 13 | | | | 0.00 | -2,116.35 | -2,116.35 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 JPY / USD EX.RATE 102.53 WITH THE BANK OF NEW | -9,287.18 | 12 Feb 14 | | | | 0.00 | -9,287.18 | -9,287.18 | 0.00 |
| FX DEAL TRANSACTED ON 12 FEB 2014 PLN / USD EX.RATE 3.06185 WITH THE BANK OF NEW | -63,363.64 | 12 Feb 14 | | | | 0.00 | -63,363.64 | -63,363.64 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / GBP EX.RATE 1.685299 WITH THE BANK OF | 64,352.94 | 12 Jun 14 | | | | 0.00 | 64,352.94 | 64,352.94 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1290052 WITH THE BANK OF | 384.69 | 12 Jun 14 | | | | 0.00 | 384.69 | 384.69 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / HKD EX.RATE 0.1290052 WITH THE BANK OF | 20.64 | 12 Jun 14 | | | | 0.00 | 20.64 | 20.64 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 AUD / USD EX.RATE 1.1162359 WITH THE BANK OF | -2,231.11 | 12 Mar 14 | | | | 0.00 | -2,231.11 | -2,231.11 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 CAD / USD EX.RATE 1.113458 WITH THE BANK OF | -80,325.19 | 12 Mar 14 | | | | 0.00 | -80,325.19 | -80,325.19 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 JPY / USD EX.RATE 102.7484 WITH THE BANK OF | -255,793.40 | 12 Mar 14 | | | | 0.00 | -255,793.40 | -255,793.40 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAR 2014 USD / HKD EX.RATE 0.1287697 WITH THE BANK OF | 70,784.19 | 12 Mar 14 | | | | 0.00 | 70,784.19 | 70,784.19 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 MAY 2014 CAD / USD EX.RATE 1.088129 WITH THE BANK OF | -15,425.67 | 12 May 14 | | | | 0.00 | -15,425.67 | -15,425.67 | 0.00 |
| FX DEAL TRANSACTED ON 12 MAY 2014 USD / SGD EX.RATE 0.7997 WITH THE BANK OF NEW | 15,649.72 | 12 May 14 | | | | 0.00 | 15,649.72 | 15,649.72 | 0.00 |
| FX DEAL TRANSACTED ON 12 NOV 2014 GBP / USD EX.RATE 0.6329114 WITH THE BANK OF | -24,545.74 | 12 Nov 14 | | | | 0.00 | -24,545.74 | -24,545.74 | 0.00 |
| FX DEAL TRANSACTED ON 12 SEP 2014 SEK / USD EX.RATE 7.125728 WITH THE BANK OF | -14,481.90 | 12 Sep 14 | | | | 0.00 | -14,481.90 | -14,481.90 | 0.00 |
| FX DEAL TRANSACTED ON 13 AUG 2014 CAD / USD EX.RATE 1.091893 WITH THE BANK OF | -14,142.73 | 13 Aug 14 | | | | 0.00 | -14,142.73 | -14,142.73 | 0.00 |
| FX DEAL TRANSACTED ON 13 AUG 2014 HKD / USD EX.RATE 7.75107 WITH THE BANK OF NEW | -67,805.13 | 13 Aug 14 | | | | 0.00 | -67,805.13 | -67,805.13 | 0.00 |
| FX DEAL TRANSACTED ON 13 JUN 2014 CAD / USD EX.RATE 1.086527 WITH THE BANK OF | -17,047.39 | 13 Jun 14 | | | | 0.00 | -17,047.39 | -17,047.39 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 CHF / USD EX.RATE 0.875723 WITH THE BANK OF | -47,916.77 | 13 Mar 14 | | | | 0.00 | -47,916.77 | -47,916.77 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / EUR EX.RATE 1.384998 WITH THE BANK OF | 48,012.94 | 13 Mar 14 | | | | 0.00 | 48,012.94 | 48,012.94 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / GBP EX.RATE 1.661466 WITH THE BANK OF | 153,725.93 | 13 Mar 14 | | | | 0.00 | 153,725.93 | 153,725.93 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAR 2014 USD / SGD EX.RATE 0.7908696 WITH THE BANK OF | 11,945.97 | 13 Mar 14 | | | | 0.00 | 11,945.97 | 11,945.97 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 NOK / USD EX.RATE 5.928236 WITH THE BANK OF | -13,326.94 | 13 May 14 | | | | 0.00 | -13,326.94 | -13,326.94 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | 3,053.95 | 13 May 14 | | | | 0.00 | 3,053.95 | 3,053.95 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | 4,406.34 | 13 May 14 | | | | 0.00 | 4,406.34 | 4,406.34 | 0.00 |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | 18,500.73 | 13 May 14 | | | | 0.00 | 18,500.73 | 18,500.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / CHF EX.RATE 1.1240666 WITH THE BANK OF | 18,872.52 | 13 May 14 | | | | 0.00 | 18,872.52 | 18,872.52 | 0.00 |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / GBP EX.RATE 1.57041 WITH THE BANK OF NEW | 6,135.81 | 13 Nov 14 | | | | 0.00 | 6,135.81 | 6,135.81 | 0.00 |
| FX DEAL TRANSACTED ON 13 NOV 2014 USD / GBP EX.RATE 1.573344 WITH THE BANK OF | 21,865.55 | 13 Nov 14 | | | | 0.00 | 21,865.55 | 21,865.55 | 0.00 |
| FX DEAL TRANSACTED ON 14 AUG 2014 CAD / USD EX.RATE 1.090652 WITH THE BANK OF | -14,831.17 | 14 Aug 14 | | | | 0.00 | -14,831.17 | -14,831.17 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / SGD EX.RATE 0.7926311 WITH THE BANK OF | 3,008.02 | 14 Feb 14 | | | | 0.00 | 3,008.02 | 3,008.02 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 EUR / USD EX.RATE 0.7309402 WITH THE BANK OF | -25,816.75 | 14 Jan 14 | | | | 0.00 | -25,816.75 | -25,816.75 | 0.00 |
| FX DEAL TRANSACTED ON 14 JAN 2014 USD / HKD EX.RATE 0.128959 WITH THE BANK OF | 154,039.59 | 14 Jan 14 | | | | 0.00 | 154,039.59 | 154,039.59 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 CAD / USD EX.RATE 1.073096 WITH THE BANK OF | -30,230.20 | 14 Jul 14 | | | | 0.00 | -30,230.20 | -30,230.20 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / GBP EX.RATE 1.707485 WITH THE BANK OF | 311,412.84 | 14 Jul 14 | | | | 0.00 | 311,412.84 | 311,412.84 | 0.00 |
| FX DEAL TRANSACTED ON 14 JUL 2014 USD / GBP EX.RATE 1.708812 WITH THE BANK OF | 20,594.50 | 14 Jul 14 | | | | 0.00 | 20,594.50 | 20,594.50 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 AUD / USD EX.RATE 1.1070642 WITH THE BANK OF | -10,310.83 | 14 Mar 14 | | | | 0.00 | -10,310.83 | -10,310.83 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAR 2014 CHF / USD EX.RATE 0.871764 WITH THE BANK OF | -23,623.27 | 14 Mar 14 | | | | 0.00 | -23,623.27 | -23,623.27 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / EUR EX.RATE 1.370981 WITH THE BANK OF | 6,902.38 | 14 May 14 | | | | 0.00 | 6,902.38 | 6,902.38 | 0.00 |
| FX DEAL TRANSACTED ON 14 MAY 2014 USD / HKD EX.RATE 0.1290013 WITH THE BANK OF | 13,241.58 | 14 May 14 | | | | 0.00 | 13,241.58 | 13,241.58 | 0.00 |
| FX DEAL TRANSACTED ON 14 NOV 2014 USD / HKD EX.RATE 0.1289604 WITH THE BANK OF | 5,736.73 | 14 Nov 14 | | | | 0.00 | 5,736.73 | 5,736.73 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 14 OCT 2014 EUR / USD EX.RATE 0.7897647 WITH THE BANK OF | -38,764.09 | 14 Oct 14 | | | | 0.00 | -38,764.09 | -38,764.09 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / AUD EX.RATE 0.8732 WITH THE BANK OF NEW | 24,932.82 | 14 Oct 14 | | | | 0.00 | 24,932.82 | 24,932.82 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / EUR EX.RATE 1.26621 WITH THE BANK OF NEW | 24,744.54 | 14 Oct 14 | | | | 0.00 | 24,744.54 | 24,744.54 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 NOK / USD EX.RATE 5.955429 WITH THE BANK OF | -5,645.64 | 15 Apr 14 | | | | 0.00 | -5,645.64 | -5,645.64 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / HKD EX.RATE 0.1289541 WITH THE BANK OF | 62,591.67 | 15 Apr 14 | | | | 0.00 | 62,591.67 | 62,591.67 | 0.00 |
| FX DEAL TRANSACTED ON 15 APR 2014 USD / ZAR EX.RATE 0.0944537 WITH THE BANK OF | 27,082.67 | 15 Apr 14 | | | | 0.00 | 27,082.67 | 27,082.67 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 EUR / USD EX.RATE 0.7356187 WITH THE BANK OF | -102,863.46 | 15 Jan 14 | | | | 0.00 | -102,863.46 | -102,863.46 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 MXN / USD EX.RATE 13.1325 WITH THE BANK OF NEW | -31,105.68 | 15 Jan 14 | | | | 0.00 | -31,105.68 | -31,105.68 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / AUD EX.RATE 0.890709 WITH THE BANK OF | 15,341.54 | 15 Jan 14 | | | | 0.00 | 15,341.54 | 15,341.54 | 0.00 |
| FX DEAL TRANSACTED ON 15 JUL 2014 CAD / USD EX.RATE 1.072974 WITH THE BANK OF | -17,990.64 | 15 Jul 14 | | | | 0.00 | -17,990.64 | -17,990.64 | 0.00 |
| FX DEAL TRANSACTED ON 15 OCT 2014 EUR / USD EX.RATE 0.781708 WITH THE BANK OF | -40,297.21 | 15 Oct 14 | | | | 0.00 | -40,297.21 | -40,297.21 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 EUR / USD EX.RATE 0.7732218 WITH THE BANK OF | -7,651.18 | 15 Sep 14 | | | | 0.00 | -7,651.18 | -7,651.18 | 0.00 |
| FX DEAL TRANSACTED ON 15 SEP 2014 SEK / USD EX.RATE 7.122529 WITH THE BANK OF | -957.66 | 15 Sep 14 | | | | 0.00 | -957.66 | -957.66 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 CHF / USD EX.RATE 0.90541 WITH THE BANK OF NEW | -9,123.82 | 16 Jan 14 | | | | 0.00 | -9,123.82 | -9,123.82 | 0.00 |
| FX DEAL TRANSACTED ON 16 JAN 2014 GBP / USD EX.RATE 0.611445 WITH THE BANK OF | -4,320.08 | 16 Jan 14 | | | | 0.00 | -4,320.08 | -4,320.08 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 JUN 2014 CHF / USD EX.RATE 0.897373 WITH THE BANK OF | -8,000.16 | 16 Jun 14 | | | | 0.00 | -8,000.16 | -8,000.16 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 EUR / USD EX.RATE 0.7370087 WITH THE BANK OF | -11,445.70 | 16 Jun 14 | | | | 0.00 | -11,445.70 | -11,445.70 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / GBP EX.RATE 1.698196 WITH THE BANK OF | 28,788.84 | 16 Jun 14 | | | | 0.00 | 28,788.84 | 28,788.84 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 CHF / USD EX.RATE 0.891573 WITH THE BANK OF | -422,048.58 | 16 May 14 | | | | 0.00 | -422,048.58 | -422,048.58 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 GBP / USD EX.RATE 0.5942025 WITH THE BANK OF | -74,501.34 | 16 May 14 | | | | 0.00 | -74,501.34 | -74,501.34 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.369957 WITH THE BANK OF | 97,630.07 | 16 May 14 | | | | 0.00 | 97,630.07 | 97,630.07 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / EUR EX.RATE 1.36996 WITH THE BANK OF NEW | 9,062.81 | 16 May 14 | | | | 0.00 | 9,062.81 | 9,062.81 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 AUD / USD EX.RATE 1.1458127 WITH THE BANK OF | -83,553.72 | 16 Oct 14 | | | | 0.00 | -83,553.72 | -83,553.72 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 CAD / USD EX.RATE 1.130046 WITH THE BANK OF | -5,596.48 | 16 Oct 14 | | | | 0.00 | -5,596.48 | -5,596.48 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 GBP / USD EX.RATE 0.6218905 WITH THE BANK OF | -58,901.68 | 16 Oct 14 | | | | 0.00 | -58,901.68 | -58,901.68 | 0.00 |
| FX DEAL TRANSACTED ON 16 OCT 2014 JPY / USD EX.RATE 106.0309 WITH THE BANK OF | -18,855.21 | 16 Oct 14 | | | | 0.00 | -18,855.21 | -18,855.21 | 0.00 |
| FX DEAL TRANSACTED ON 16 SEP 2014 USD / GBP EX.RATE 1.628381 WITH THE BANK OF | 21,542.42 | 16 Sep 14 | | | | 0.00 | 21,542.42 | 21,542.42 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 CAD / USD EX.RATE 1.099227 WITH THE BANK OF | -94,638.67 | 17 Apr 14 | | | | 0.00 | -94,638.67 | -94,638.67 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 HKD / USD EX.RATE 7.7544 WITH THE BANK OF NEW | -10,647.63 | 17 Apr 14 | | | | 0.00 | -10,647.63 | -10,647.63 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / JPY EX.RATE 0.0097848 WITH THE BANK OF | 40,403.19 | 17 Apr 14 | | | | 0.00 | 40,403.19 | 40,403.19 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 17 DEC 2013 HKD / USD EX.RATE 7.7527 WITH THE BANK OF NEW | -5,976.66 | 17 Dec 13 | | | | 0.00 | -5,976.66 | -5,976.66 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 JPY / USD EX.RATE 102.906 WITH THE BANK OF NEW | -114,431.62 | 17 Dec 13 | | | | 0.00 | -114,431.62 | -114,431.62 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 EUR / USD EX.RATE 0.7395383 WITH THE BANK OF | -171,696.41 | 17 Jan 14 | | | | 0.00 | -171,696.41 | -171,696.41 | 0.00 |
| FX DEAL TRANSACTED ON 17 JAN 2014 USD / AUD EX.RATE 0.879759 WITH THE BANK OF | 23,818.48 | 17 Jan 14 | | | | 0.00 | 23,818.48 | 23,818.48 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 GBP / USD EX.RATE 0.5895705 WITH THE BANK OF | -31,607.79 | 17 Jun 14 | | | | 0.00 | -31,607.79 | -31,607.79 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SGD EX.RATE 0.7972326 WITH THE BANK OF | 4,221.35 | 17 Jun 14 | | | | 0.00 | 4,221.35 | 4,221.35 | 0.00 |
| FX DEAL TRANSACTED ON 17 JUN 2014 USD / SGD EX.RATE 0.7972326 WITH THE BANK OF | 42,213.47 | 17 Jun 14 | | | | 0.00 | 42,213.47 | 42,213.47 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 AUD / USD EX.RATE 1.1010936 WITH THE BANK OF | -8,723.05 | 17 Mar 14 | | | | 0.00 | -8,723.05 | -8,723.05 | 0.00 |
| FX DEAL TRANSACTED ON 17 MAR 2014 USD / GBP EX.RATE 1.663625 WITH THE BANK OF | 55,809.74 | 17 Mar 14 | | | | 0.00 | 55,809.74 | 55,809.74 | 0.00 |
| FX DEAL TRANSACTED ON 17 OCT 2014 JPY / USD EX.RATE 106.7293 WITH THE BANK OF | -116,088.48 | 17 Oct 14 | | | | 0.00 | -116,088.48 | -116,088.48 | 0.00 |
| FX DEAL TRANSACTED ON 17 SEP 2014 USD / GBP EX.RATE 1.631949 WITH THE BANK OF | 18,244.85 | 17 Sep 14 | | | | 0.00 | 18,244.85 | 18,244.85 | 0.00 |
| FX DEAL TRANSACTED ON 18 DEC 2013 USD / NOK EX.RATE 0.1635745 WITH THE BANK OF | 15,637.65 | 18 Dec 13 | | | | 0.00 | 15,637.65 | 15,637.65 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / GBP EX.RATE 1.66806 WITH THE BANK OF NEW | 63,076.07 | 18 Feb 14 | | | | 0.00 | 63,076.07 | 63,076.07 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / NOK EX.RATE 0.1649621 WITH THE BANK OF | 65,047.16 | 18 Feb 14 | | | | 0.00 | 65,047.16 | 65,047.16 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / NOK EX.RATE 0.1653922 WITH THE BANK OF | 29,446.61 | 18 Feb 14 | | | | 0.00 | 29,446.61 | 29,446.61 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 NOV 2014 SEK / USD EX.RATE 7.363 WITH THE BANK OF NEW | -48,584.37 | 18 Nov 14 | | | | 0.00 | -48,584.37 | -48,584.37 | 0.00 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / GBP EX.RATE 1.5642 WITH THE BANK OF NEW | 27,683.35 | 18 Nov 14 | | | | 0.00 | 27,683.35 | 27,683.35 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 DKK / USD EX.RATE 5.762249 WITH THE BANK OF | -65,201.12 | 18 Sep 14 | | | | 0.00 | -65,201.12 | -65,201.12 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 EUR / USD EX.RATE 0.7744752 WITH THE BANK OF | -111,087.18 | 18 Sep 14 | | | | 0.00 | -111,087.18 | -111,087.18 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 MXN / USD EX.RATE 13.2515 WITH THE BANK OF NEW | -8,206.71 | 18 Sep 14 | | | | 0.00 | -8,206.71 | -8,206.71 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / EUR EX.RATE 1.29119 WITH THE BANK OF NEW | 141,978.92 | 18 Sep 14 | | | | 0.00 | 141,978.92 | 141,978.92 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 USD / NOK EX.RATE 0.1652429 WITH THE BANK OF | 28,070.56 | 19 Feb 14 | | | | 0.00 | 28,070.56 | 28,070.56 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 CHF / USD EX.RATE 0.892993 WITH THE BANK OF | -5,029.82 | 19 Jun 14 | | | | 0.00 | -5,029.82 | -5,029.82 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / EUR EX.RATE 1.361956 WITH THE BANK OF | 20,432.54 | 19 Jun 14 | | | | 0.00 | 20,432.54 | 20,432.54 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / GBP EX.RATE 1.704366 WITH THE BANK OF | 35,987.45 | 19 Jun 14 | | | | 0.00 | 35,987.45 | 35,987.45 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | 11,444.92 | 19 Jun 14 | | | | 0.00 | 11,444.92 | 11,444.92 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | 1,864.91 | 19 Jun 14 | | | | 0.00 | 1,864.91 | 1,864.91 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | 1,813.82 | 19 Jun 14 | | | | 0.00 | 1,813.82 | 1,813.82 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | 4,802.78 | 19 Jun 14 | | | | 0.00 | 4,802.78 | 4,802.78 | 0.00 |
| FX DEAL TRANSACTED ON 19 JUN 2014 USD / HKD EX.RATE 0.1290241 WITH THE BANK OF | 16,835.27 | 19 Jun 14 | | | | 0.00 | 16,835.27 | 16,835.27 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 19 MAR 2014 CHF / USD EX.RATE 0.878928 WITH THE BANK OF | -15,938.26 | 19 Mar 14 | | | | 0.00 | -15,938.26 | -15,938.26 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / MXN EX.RATE 0.0759821 WITH THE BANK OF | 7,132.03 | 19 Mar 14 | | | | 0.00 | 7,132.03 | 7,132.03 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / ZAR EX.RATE 0.0919801 WITH THE BANK OF | 4,307.25 | 19 Mar 14 | | | | 0.00 | 4,307.25 | 4,307.25 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAR 2014 USD / ZAR EX.RATE 0.093116 WITH THE BANK OF | 10,540.70 | 19 Mar 14 | | | | 0.00 | 10,540.70 | 10,540.70 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 JPY / USD EX.RATE 101.2113 WITH THE BANK OF | -93,273.26 | 19 May 14 | | | | 0.00 | -93,273.26 | -93,273.26 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / EUR EX.RATE 1.37174 WITH THE BANK OF NEW | 5,891.98 | 19 May 14 | | | | 0.00 | 5,891.98 | 5,891.98 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 EUR / USD EX.RATE 0.796392 WITH THE BANK OF | -41,004.25 | 19 Nov 14 | | | | 0.00 | -41,004.25 | -41,004.25 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 EUR / USD EX.RATE 0.796413 WITH THE BANK OF | -28,077.46 | 19 Nov 14 | | | | 0.00 | -28,077.46 | -28,077.46 | 0.00 |
| FX DEAL TRANSACTED ON 19 NOV 2014 USD / CHF EX.RATE 1.0475043 WITH THE BANK OF | 1,264.20 | 19 Nov 14 | | | | 0.00 | 1,264.20 | 1,264.20 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 NOK / USD EX.RATE 6.184046 WITH THE BANK OF | -30,278.26 | 20 Aug 14 | | | | 0.00 | -30,278.26 | -30,278.26 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / DKK EX.RATE 0.1779043 WITH THE BANK OF | 3,007.31 | 20 Aug 14 | | | | 0.00 | 3,007.31 | 3,007.31 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / EUR EX.RATE 1.3263 WITH THE BANK OF NEW | 4,051.04 | 20 Aug 14 | | | | 0.00 | 4,051.04 | 4,051.04 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / GBP EX.RATE 1.659345 WITH THE BANK OF | 133,046.75 | 20 Aug 14 | | | | 0.00 | 133,046.75 | 133,046.75 | 0.00 |
| FX DEAL TRANSACTED ON 20 AUG 2014 USD / HKD EX.RATE 0.1290239 WITH THE BANK OF | 2,378.64 | 20 Aug 14 | | | | 0.00 | 2,378.64 | 2,378.64 | 0.00 |
| FX DEAL TRANSACTED ON 20 FEB 2014 USD / NOK EX.RATE 0.1637674 WITH THE BANK OF | 69,867.27 | 20 Feb 14 | | | | 0.00 | 69,867.27 | 69,867.27 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 JAN 2014 MXN / USD EX.RATE 13.239 WITH THE BANK OF NEW | -15,954.16 | 20 Jan 14 | | | | 0.00 | -15,954.16 | -15,954.16 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 CHF / USD EX.RATE 0.896355 WITH THE BANK OF | -20,190.57 | 20 Jun 14 | | | | 0.00 | -20,190.57 | -20,190.57 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAR 2014 CHF / USD EX.RATE 0.883993 WITH THE BANK OF | -29,516.57 | 20 Mar 14 | | | | 0.00 | -29,516.57 | -29,516.57 | 0.00 |
| FX DEAL TRANSACTED ON 20 MAY 2014 CHF / USD EX.RATE 0.892393 WITH THE BANK OF | -110,612.29 | 20 May 14 | | | | 0.00 | -110,612.29 | -110,612.29 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 SEK / USD EX.RATE 7.3989 WITH THE BANK OF NEW | -48,334.54 | 20 Nov 14 | | | | 0.00 | -48,334.54 | -48,334.54 | 0.00 |
| FX DEAL TRANSACTED ON 20 NOV 2014 ZAR / USD EX.RATE 10.955714 WITH THE BANK OF | -9,739.80 | 20 Nov 14 | | | | 0.00 | -9,739.80 | -9,739.80 | 0.00 |
| FX DEAL TRANSACTED ON 20 OCT 2014 GBP / USD EX.RATE 0.6185439 WITH THE BANK OF | -20,061.45 | 20 Oct 14 | | | | 0.00 | -20,061.45 | -20,061.45 | 0.00 |
| FX DEAL TRANSACTED ON 21 APR 2014 CAD / USD EX.RATE 1.102436 WITH THE BANK OF | -29,026.99 | 21 Apr 14 | | | | 0.00 | -29,026.99 | -29,026.99 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 NOK / USD EX.RATE 6.147694 WITH THE BANK OF | -19,322.74 | 21 Aug 14 | | | | 0.00 | -19,322.74 | -19,322.74 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / EUR EX.RATE 1.32796 WITH THE BANK OF NEW | 2,663.44 | 21 Aug 14 | | | | 0.00 | 2,663.44 | 2,663.44 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.658516 WITH THE BANK OF | 24,148.34 | 21 Aug 14 | | | | 0.00 | 24,148.34 | 24,148.34 | 0.00 |
| FX DEAL TRANSACTED ON 21 FEB 2014 USD / HKD EX.RATE 0.1289191 WITH THE BANK OF | 115,451.56 | 21 Feb 14 | | | | 0.00 | 115,451.56 | 115,451.56 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / CHF EX.RATE 1.0952303 WITH THE BANK OF | 408,710.86 | 21 Jan 14 | | | | 0.00 | 408,710.86 | 408,710.86 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / HKD EX.RATE 0.1289191 WITH THE BANK OF | 2,187.60 | 21 Jan 14 | | | | 0.00 | 2,187.60 | 2,187.60 | 0.00 |
| FX DEAL TRANSACTED ON 21 JUL 2014 USD / HKD EX.RATE 0.1290009 WITH THE BANK OF | 27,789.61 | 21 Jul 14 | | | | 0.00 | 27,789.61 | 27,789.61 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 JUL 2014 USD / HKD EX.RATE 0.1290009 WITH THE BANK OF | 49,418.87 | 21 Jul 14 | | | | 0.00 | 49,418.87 | 49,418.87 | 0.00 |
| FX DEAL TRANSACTED ON 21 MAY 2014 GBP / USD EX.RATE 0.5926811 WITH THE BANK OF | -79,699.17 | 21 May 14 | | | | 0.00 | -79,699.17 | -79,699.17 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 NOK / USD EX.RATE 5.987828 WITH THE BANK OF | -9,264.59 | 22 Apr 14 | | | | 0.00 | -9,264.59 | -9,264.59 | 0.00 |
| FX DEAL TRANSACTED ON 22 APR 2014 USD / JPY EX.RATE 0.0097457 WITH THE BANK OF | 1,997.87 | 22 Apr 14 | | | | 0.00 | 1,997.87 | 1,997.87 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 HKD / USD EX.RATE 7.7501 WITH THE BANK OF NEW | -38,005.95 | 22 Aug 14 | | | | 0.00 | -38,005.95 | -38,005.95 | 0.00 |
| FX DEAL TRANSACTED ON 22 AUG 2014 USD / JPY EX.RATE 0.0096275 WITH THE BANK OF | 4,236.57 | 22 Aug 14 | | | | 0.00 | 4,236.57 | 4,236.57 | 0.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 MXN / USD EX.RATE 13.2925 WITH THE BANK OF NEW | -3,980.11 | 22 Jan 14 | | | | 0.00 | -3,980.11 | -3,980.11 | 0.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / HKD EX.RATE 0.1289 WITH THE BANK OF NEW | 2,189.57 | 22 Jan 14 | | | | 0.00 | 2,189.57 | 2,189.57 | 0.00 |
| FX DEAL TRANSACTED ON 22 OCT 2014 JPY / USD EX.RATE 107.1776 WITH THE BANK OF | -6,286.27 | 22 Oct 14 | | | | 0.00 | -6,286.27 | -6,286.27 | 0.00 |
| FX DEAL TRANSACTED ON 22 OCT 2014 SEK / USD EX.RATE 7.2638 WITH THE BANK OF NEW | -8,811.46 | 22 Oct 14 | | | | 0.00 | -8,811.46 | -8,811.46 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 MXN / USD EX.RATE 13.27 WITH THE BANK OF NEW | -4,883.36 | 22 Sep 14 | | | | 0.00 | -4,883.36 | -4,883.36 | 0.00 |
| FX DEAL TRANSACTED ON 22 SEP 2014 USD / HKD EX.RATE 0.1290081 WITH THE BANK OF | 17,681.45 | 22 Sep 14 | | | | 0.00 | 17,681.45 | 17,681.45 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 CAD / USD EX.RATE 1.104172 WITH THE BANK OF | -21,347.83 | 23 Apr 14 | | | | 0.00 | -21,347.83 | -21,347.83 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 HKD / USD EX.RATE 7.7533 WITH THE BANK OF NEW | -17,350.38 | 23 Apr 14 | | | | 0.00 | -17,350.38 | -17,350.38 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 HKD / USD EX.RATE 7.753625 WITH THE BANK OF | -9,884.20 | 23 Dec 13 | | | | 0.00 | -9,884.20 | -9,884.20 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 JUL 2014 JPY / USD EX.RATE 101.386 WITH THE BANK OF NEW | -62,943.39 | 23 Jul 14 | | | | 0.00 | -62,943.39 | -62,943.39 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUL 2014 MXN / USD EX.RATE 12.9335 WITH THE BANK OF NEW | -18,963.86 | 23 Jul 14 | | | | 0.00 | -18,963.86 | -18,963.86 | 0.00 |
| FX DEAL TRANSACTED ON 23 OCT 2014 JPY / USD EX.RATE 108.0597 WITH THE BANK OF | -15,553.42 | 23 Oct 14 | | | | 0.00 | -15,553.42 | -15,553.42 | 0.00 |
| FX DEAL TRANSACTED ON 23 SEP 2014 CHF / USD EX.RATE 0.939243 WITH THE BANK OF | -58,897.80 | 23 Sep 14 | | | | 0.00 | -58,897.80 | -58,897.80 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 HKD / USD EX.RATE 7.7504 WITH THE BANK OF NEW | -13,557.72 | 24 Jul 14 | | | | 0.00 | -13,557.72 | -13,557.72 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 JPY / USD EX.RATE 101.707 WITH THE BANK OF NEW | -65,814.73 | 24 Jul 14 | | | | 0.00 | -65,814.73 | -65,814.73 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUL 2014 MXN / USD EX.RATE 12.9541 WITH THE BANK OF NEW | -10,761.01 | 24 Jul 14 | | | | 0.00 | -10,761.01 | -10,761.01 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / HKD EX.RATE 0.1290041 WITH THE BANK OF | 31,576.26 | 24 Jun 14 | | | | 0.00 | 31,576.26 | 31,576.26 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 CHF / USD EX.RATE 0.880593 WITH THE BANK OF | -79,749.27 | 24 Mar 14 | | | | 0.00 | -79,749.27 | -79,749.27 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / HKD EX.RATE 0.1290031 WITH THE BANK OF | 37,840.01 | 24 Sep 14 | | | | 0.00 | 37,840.01 | 37,840.01 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 CAD / USD EX.RATE 1.102175 WITH THE BANK OF | -64,262.00 | 25 Apr 14 | | | | 0.00 | -64,262.00 | -64,262.00 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224807 WITH THE BANK OF | -485.22 | 25 Apr 14 | | | | 0.00 | -485.22 | -485.22 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 EUR / USD EX.RATE 0.7224911 WITH THE BANK OF | -1,912.02 | 25 Apr 14 | | | | 0.00 | -1,912.02 | -1,912.02 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 HKD / USD EX.RATE 7.7533 WITH THE BANK OF NEW | -14,307.92 | 25 Apr 14 | | | | 0.00 | -14,307.92 | -14,307.92 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 NOK / USD EX.RATE 6.013929 WITH THE BANK OF | -16,540.70 | 25 Apr 14 | | | | 0.00 | -16,540.70 | -16,540.70 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / JPY EX.RATE 0.0097973 WITH THE BANK OF | 84,145.49 | 25 Apr 14 | | | | 0.00 | 84,145.49 | 84,145.49 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 EUR / USD EX.RATE 0.7274828 WITH THE BANK OF | -59,752.60 | 25 Feb 14 | | | | 0.00 | -59,752.60 | -59,752.60 | 0.00 |
| FX DEAL TRANSACTED ON 25 FEB 2014 USD / SEK EX.RATE 0.1539143 WITH THE BANK OF | 18,458.48 | 25 Feb 14 | | | | 0.00 | 18,458.48 | 18,458.48 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUL 2014 JPY / USD EX.RATE 101.7745 WITH THE BANK OF | -53,077.36 | 25 Jul 14 | | | | 0.00 | -53,077.36 | -53,077.36 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CAD / USD EX.RATE 1.072285 WITH THE BANK OF | -9,800.27 | 25 Jun 14 | | | | 0.00 | -9,800.27 | -9,800.27 | 0.00 |
| FX DEAL TRANSACTED ON 25 JUN 2014 CHF / USD EX.RATE 0.89193 WITH THE BANK OF NEW | -13,360.16 | 25 Jun 14 | | | | 0.00 | -13,360.16 | -13,360.16 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / GBP EX.RATE 1.652532 WITH THE BANK OF | 92,601.23 | 25 Mar 14 | | | | 0.00 | 92,601.23 | 92,601.23 | 0.00 |
| FX DEAL TRANSACTED ON 25 MAR 2014 USD / GBP EX.RATE 1.653486 WITH THE BANK OF | 44,195.80 | 25 Mar 14 | | | | 0.00 | 44,195.80 | 44,195.80 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 GBP / USD EX.RATE 0.6367723 WITH THE BANK OF | -10,329.30 | 25 Nov 14 | | | | 0.00 | -10,329.30 | -10,329.30 | 0.00 |
| FX DEAL TRANSACTED ON 25 NOV 2014 USD / DKK EX.RATE 0.1676305 WITH THE BANK OF | 8,181.88 | 25 Nov 14 | | | | 0.00 | 8,181.88 | 8,181.88 | 0.00 |
| FX DEAL TRANSACTED ON 26 AUG 2014 USD / DKK EX.RATE 0.1769076 WITH THE BANK OF | 9,444.66 | 26 Aug 14 | | | | 0.00 | 9,444.66 | 9,444.66 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / AUD EX.RATE 0.896945 WITH THE BANK OF | 158,888.07 | 26 Feb 14 | | | | 0.00 | 158,888.07 | 158,888.07 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / HKD EX.RATE 0.128866 WITH THE BANK OF | 58,980.51 | 26 Feb 14 | | | | 0.00 | 58,980.51 | 58,980.51 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / JPY EX.RATE 0.009771 WITH THE BANK OF | 70,077.10 | 26 Feb 14 | | | | 0.00 | 70,077.10 | 70,077.10 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / NOK EX.RATE 0.1651208 WITH THE BANK OF | 3,104.35 | 26 Feb 14 | | | | 0.00 | 3,104.35 | 3,104.35 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / SEK EX.RATE 0.1534176 WITH THE BANK OF | 12,246.24 | 26 Feb 14 | | | | 0.00 | 12,246.24 | 12,246.24 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / SGD EX.RATE 0.7901672 WITH THE BANK OF | 3,029.99 | 26 Feb 14 | | | | 0.00 | 3,029.99 | 3,029.99 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 CAD / USD EX.RATE 1.071728 WITH THE BANK OF | -6,558.77 | 26 Jun 14 | | | | 0.00 | -6,558.77 | -6,558.77 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / AUD EX.RATE 0.940181 WITH THE BANK OF | 220,196.38 | 26 Jun 14 | | | | 0.00 | 220,196.38 | 220,196.38 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / CHF EX.RATE 1.119337 WITH THE BANK OF | 542,282.68 | 26 Jun 14 | | | | 0.00 | 542,282.68 | 542,282.68 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / HKD EX.RATE 0.1290031 WITH THE BANK OF | 238,608.99 | 26 Jun 14 | | | | 0.00 | 238,608.99 | 238,608.99 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / NZD EX.RATE 0.875772 WITH THE BANK OF | 11,328.62 | 26 Jun 14 | | | | 0.00 | 11,328.62 | 11,328.62 | 0.00 |
| FX DEAL TRANSACTED ON 26 JUN 2014 USD / ZAR EX.RATE 0.093945 WITH THE BANK OF | 28,026.51 | 26 Jun 14 | | | | 0.00 | 28,026.51 | 28,026.51 | 0.00 |
| FX DEAL TRANSACTED ON 26 NOV 2014 USD / DKK EX.RATE 0.168169 WITH THE BANK OF | 50,767.25 | 26 Nov 14 | | | | 0.00 | 50,767.25 | 50,767.25 | 0.00 |
| FX DEAL TRANSACTED ON 26 NOV 2014 ZAR / USD EX.RATE 10.971609 WITH THE BANK OF | -4,729.37 | 26 Nov 14 | | | | 0.00 | -4,729.37 | -4,729.37 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 EUR / USD EX.RATE 0.7879749 WITH THE BANK OF | -34,879.48 | 26 Sep 14 | | | | 0.00 | -34,879.48 | -34,879.48 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / EUR EX.RATE 1.2691 WITH THE BANK OF NEW | 9,179.73 | 26 Sep 14 | | | | 0.00 | 9,179.73 | 9,179.73 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 MXN / USD EX.RATE 13.08 WITH THE BANK OF NEW | -1,930.39 | 27 Aug 14 | | | | 0.00 | -1,930.39 | -1,930.39 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 8,497.27 | 27 Aug 14 | | | | 0.00 | 8,497.27 | 8,497.27 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 13,622.76 | 27 Aug 14 | | | | 0.00 | 13,622.76 | 13,622.76 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 8,400.42 | 27 Aug 14 | | | | 0.00 | 8,400.42 | 8,400.42 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 6,472.72 | 27 Aug 14 | | | | 0.00 | 6,472.72 | 6,472.72 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 6,729.26 | 27 Aug 14 | | | | 0.00 | 6,729.26 | 6,729.26 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 12,109.12 | 27 Aug 14 | | | | 0.00 | 12,109.12 | 12,109.12 | 0.00 |
| FX DEAL TRANSACTED ON 27 AUG 2014 USD / EUR EX.RATE 1.319292 WITH THE BANK OF | 4,182.45 | 27 Aug 14 | | | | 0.00 | 4,182.45 | 4,182.45 | 0.00 |
| FX DEAL TRANSACTED ON 27 DEC 2013 HKD / USD EX.RATE 7.755487 WITH THE BANK OF | -3,559.86 | 27 Dec 13 | | | | 0.00 | -3,559.86 | -3,559.86 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 CAD / USD EX.RATE 1.113278 WITH THE BANK OF | -40,110.71 | 27 Feb 14 | | | | 0.00 | -40,110.71 | -40,110.71 | 0.00 |
| FX DEAL TRANSACTED ON 27 FEB 2014 USD / HKD EX.RATE 0.1288577 WITH THE BANK OF | 85,110.37 | 27 Feb 14 | | | | 0.00 | 85,110.37 | 85,110.37 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 GBP / USD EX.RATE 0.6032677 WITH THE BANK OF | -10,103.03 | 27 Jan 14 | | | | 0.00 | -10,103.03 | -10,103.03 | 0.00 |
| FX DEAL TRANSACTED ON 27 JAN 2014 GBP / USD EX.RATE 0.6032869 WITH THE BANK OF | -77,312.73 | 27 Jan 14 | | | | 0.00 | -77,312.73 | -77,312.73 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7329455 WITH THE BANK OF | -169,081.33 | 27 Jun 14 | | | | 0.00 | -169,081.33 | -169,081.33 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 EUR / USD EX.RATE 0.7329498 WITH THE BANK OF | -104,350.54 | 27 Jun 14 | | | | 0.00 | -104,350.54 | -104,350.54 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / EUR EX.RATE 1.36453 WITH THE BANK OF NEW | 31,997.08 | 27 Jun 14 | | | | 0.00 | 31,997.08 | 31,997.08 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / JPY EX.RATE 0.0098613 WITH THE BANK OF | 19,687.68 | 27 Jun 14 | | | | 0.00 | 19,687.68 | 19,687.68 | 0.00 |
| FX DEAL TRANSACTED ON 27 JUN 2014 USD / JPY EX.RATE 0.0098613 WITH THE BANK OF | 7,365.66 | 27 Jun 14 | | | | 0.00 | 7,365.66 | 7,365.66 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / EUR EX.RATE 1.3635755 WITH THE BANK OF | 6,279.96 | 27 May 14 | | | | 0.00 | 6,279.96 | 6,279.96 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / SEK EX.RATE 0.1509574 WITH THE BANK OF | 20,995.08 | 27 May 14 | | | | 0.00 | 20,995.08 | 20,995.08 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAY 2014 USD / ZAR EX.RATE 0.0955317 WITH THE BANK OF | 16,210.66 | 27 May 14 | | | | 0.00 | 16,210.66 | 16,210.66 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7870917 WITH THE BANK OF | -15,852.51 | 27 Oct 14 | | | | 0.00 | -15,852.51 | -15,852.51 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 GBP / USD EX.RATE 0.6199436 WITH THE BANK OF | -20,704.24 | 27 Oct 14 | | | | 0.00 | -20,704.24 | -20,704.24 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 AUD / USD EX.RATE 1.079028 WITH THE BANK OF | -127,233.71 | 28 Apr 14 | | | | 0.00 | -127,233.71 | -127,233.71 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 CAD / USD EX.RATE 1.102235 WITH THE BANK OF | -116,369.35 | 28 Apr 14 | | | | 0.00 | -116,369.35 | -116,369.35 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 JPY / USD EX.RATE 102.2991 WITH THE BANK OF | -128,429.58 | 28 Apr 14 | | | | 0.00 | -128,429.58 | -128,429.58 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 USD / NZD EX.RATE 0.85343 WITH THE BANK OF NEW | 9,897.02 | 28 Apr 14 | | | | 0.00 | 9,897.02 | 9,897.02 | 0.00 |
| FX DEAL TRANSACTED ON 28 AUG 2014 USD / EUR EX.RATE 1.31765 WITH THE BANK OF NEW | 7,905.12 | 28 Aug 14 | | | | 0.00 | 7,905.12 | 7,905.12 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / AUD EX.RATE 0.893539 WITH THE BANK OF | 110,663.10 | 28 Feb 14 | | | | 0.00 | 110,663.10 | 110,663.10 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / HKD EX.RATE 0.1288447 WITH THE BANK OF | 18,522.83 | 28 Feb 14 | | | | 0.00 | 18,522.83 | 18,522.83 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / JPY EX.RATE 0.0097917 WITH THE BANK OF | 29,447.06 | 28 Feb 14 | | | | 0.00 | 29,447.06 | 29,447.06 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / NOK EX.RATE 0.1666188 WITH THE BANK OF | 7,255.62 | 28 Feb 14 | | | | 0.00 | 7,255.62 | 7,255.62 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / SEK EX.RATE 0.156001 WITH THE BANK OF | 10,999.54 | 28 Feb 14 | | | | 0.00 | 10,999.54 | 10,999.54 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 JAN 2014 EUR / USD EX.RATE 0.7322242 WITH THE BANK OF | -53,777.58 | 28 Jan 14 | | | | 0.00 | -53,777.58 | -53,777.58 | 0.00 |
| FX DEAL TRANSACTED ON 28 JUL 2014 USD / GBP EX.RATE 1.698774 WITH THE BANK OF | 15,735.42 | 28 Jul 14 | | | | 0.00 | 15,735.42 | 15,735.42 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / ZAR EX.RATE 0.0955038 WITH THE BANK OF | 10,627.45 | 28 May 14 | | | | 0.00 | 10,627.45 | 10,627.45 | 0.00 |
| FX DEAL TRANSACTED ON 29 APR 2014 GBP / USD EX.RATE 0.5943293 WITH THE BANK OF | -110,816.48 | 29 Apr 14 | | | | 0.00 | -110,816.48 | -110,816.48 | 0.00 |
| FX DEAL TRANSACTED ON 29 JAN 2014 CAD / USD EX.RATE 1.114727 WITH THE BANK OF | -31,293.49 | 29 Jan 14 | | | | 0.00 | -31,293.49 | -31,293.49 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / DKK EX.RATE 0.1797927 WITH THE BANK OF | 16,430.58 | 29 Jul 14 | | | | 0.00 | 16,430.58 | 16,430.58 | 0.00 |
| FX DEAL TRANSACTED ON 29 JUL 2014 USD / EUR EX.RATE 1.34079 WITH THE BANK OF NEW | 231,864.64 | 29 Jul 14 | | | | 0.00 | 231,864.64 | 231,864.64 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 USD / CHF EX.RATE 1.0484488 WITH THE BANK OF | 3,009.40 | 29 Oct 14 | | | | 0.00 | 3,009.40 | 3,009.40 | 0.00 |
| FX DEAL TRANSACTED ON 29 OCT 2014 USD / GBP EX.RATE 1.60156 WITH THE BANK OF NEW | 5,162.44 | 29 Oct 14 | | | | 0.00 | 5,162.44 | 5,162.44 | 0.00 |
| FX DEAL TRANSACTED ON 30 DEC 2013 HKD / USD EX.RATE 7.754632 WITH THE BANK OF | -2,068.77 | 30 Dec 13 | | | | 0.00 | -2,068.77 | -2,068.77 | 0.00 |
| FX DEAL TRANSACTED ON 30 JAN 2014 DKK / USD EX.RATE 5.505275 WITH THE BANK OF | -60,010.59 | 30 Jan 14 | | | | 0.00 | -60,010.59 | -60,010.59 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 MXN / USD EX.RATE 13.1041 WITH THE BANK OF NEW | -18,007.42 | 30 Jul 14 | | | | 0.00 | -18,007.42 | -18,007.42 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 NOK / USD EX.RATE 6.259624 WITH THE BANK OF | -29,555.70 | 30 Jul 14 | | | | 0.00 | -29,555.70 | -29,555.70 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.3378 WITH THE BANK OF NEW | 9,630.41 | 30 Jul 14 | | | | 0.00 | 9,630.41 | 9,630.41 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / EUR EX.RATE 1.33782 WITH THE BANK OF NEW | 92,353.57 | 30 Jul 14 | | | | 0.00 | 92,353.57 | 92,353.57 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 30 JUL 2014 USD / SGD EX.RATE 0.803 WITH THE BANK OF NEW | 6,037.55 | 30 Jul 14 | | | | 0.00 | 6,037.55 | 6,037.55 | 0.00 |
| FX DEAL TRANSACTED ON 30 OCT 2014 NOK / USD EX.RATE 6.7018 WITH THE BANK OF NEW | -28,135.90 | 30 Oct 14 | | | | 0.00 | -28,135.90 | -28,135.90 | 0.00 |
| FX DEAL TRANSACTED ON 30 SEP 2014 SEK / USD EX.RATE 7.216628 WITH THE BANK OF | -40,765.81 | 30 Sep 14 | | | | 0.00 | -40,765.81 | -40,765.81 | 0.00 |
| FX DEAL TRANSACTED ON 31 DEC 2013 USD / GBP EX.RATE 1.654165 WITH THE BANK OF | 1,950.76 | 31 Dec 13 | | | | 0.00 | 1,950.76 | 1,950.76 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 USD / GBP EX.RATE 1.645737 WITH THE BANK OF | 82,210.08 | 31 Jan 14 | | | | 0.00 | 82,210.08 | 82,210.08 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 CHF / USD EX.RATE 0.883603 WITH THE BANK OF | -61,756.38 | 31 Mar 14 | | | | 0.00 | -61,756.38 | -61,756.38 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 EUR / USD EX.RATE 0.7259739 WITH THE BANK OF | -45,163.88 | 31 Mar 14 | | | | 0.00 | -45,163.88 | -45,163.88 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 EUR / USD EX.RATE 0.7259755 WITH THE BANK OF | -223,668.99 | 31 Mar 14 | | | | 0.00 | -223,668.99 | -223,668.99 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / HKD EX.RATE 0.1289225 WITH THE BANK OF | 20,990.55 | 31 Mar 14 | | | | 0.00 | 20,990.55 | 20,990.55 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / SGD EX.RATE 0.7950687 WITH THE BANK OF | 27,280.28 | 31 Mar 14 | | | | 0.00 | 27,280.28 | 27,280.28 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 GBP / USD EX.RATE 0.6249492 WITH THE BANK OF | -30,458.47 | 31 Oct 14 | | | | 0.00 | -30,458.47 | -30,458.47 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 NOK / USD EX.RATE 6.748 WITH THE BANK OF NEW | -44,879.03 | 31 Oct 14 | | | | 0.00 | -44,879.03 | -44,879.03 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *THE BANK OF NEW YORK MELLON* | | | | | | | | | |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / EUR EX.RATE 1.25338 WITH THE BANK OF NEW | 90,839.72 | 31 Oct 14 | | | | 0.00 | 90,839.72 | 90,839.72 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / EUR EX.RATE 1.253387 WITH THE BANK OF | 132,702.93 | 31 Oct 14 | | | | 0.00 | 132,702.93 | 132,702.93 | 0.00 |
| FX DEAL TRANSACTED ON 31 OCT 2014 USD / JPY EX.RATE 0.0089068 WITH THE BANK OF | 51,762.03 | 31 Oct 14 | | | | 0.00 | 51,762.03 | 51,762.03 | 0.00 |
| **Total THE BANK OF NEW YORK MELLON** | | | | | | | **.000.00** | **-16,990.53** | **-16,990.53** |
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| **Cash and Cash Equivalents** | | | | | | | | | |
| **Australian dollar - AUD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / AUD EX.RATE 0.926449 WITH UBS AG | -4,987.98 | 7 Apr 14 | | | | 0.00 | -4,621.11 | -4,624.11 | -3.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / AUD EX.RATE 0.89013 WITH UBS AG STAMFORD | -61,334.91 | 17 Dec 13 | | | | 0.00 | -54,596.04 | -54,486.87 | 109.17 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / AUD EX.RATE 0.88558 WITH UBS AG STAMFORD | -2,992.60 | 19 Dec 13 | | | | 0.00 | -2,650.19 | -2,667.60 | -17.41 |
| FX DEAL TRANSACTED ON 20 OCT 2014 USD / AUD EX.RATE 0.8762887 WITH UBS AG | -0.97 | 20 Oct 14 | | | | 0.00 | -0.85 | -0.85 | 0.00 |
| FX DEAL TRANSACTED ON 20 OCT 2014 USD / AUD EX.RATE 0.878394 WITH UBS AG | -2,006.93 | 20 Oct 14 | | | | 0.00 | -1,762.88 | -1,762.79 | 0.09 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / AUD EX.RATE 0.932301 WITH UBS AG | -634.15 | 21 Apr 14 | | | | 0.00 | -591.22 | -592.52 | -1.30 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / AUD EX.RATE 0.932301 WITH UBS AG | -1,841.44 | 21 Apr 14 | | | | 0.00 | -1,716.78 | -1,720.55 | -3.77 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / AUD EX.RATE 0.87614 WITH UBS AG STAMFORD | -1,003.45 | 26 Sep 14 | | | | 0.00 | -879.16 | -880.58 | -1.42 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / AUD EX.RATE 0.872638 WITH UBS AG | -10,491.50 | 29 Sep 14 | | | | 0.00 | -9,155.28 | -9,150.69 | 4.59 |
| **Brazilian real - BRL** | | | | | | | | | |
| FX DEAL TRANSACTED ON 25 APR 2014 BRL / USD EX.RATE 2.2375 WITH UBS AG STAMFORD | 249,512.64 | 25 Apr 14 | | | | 0.00 | 111,514.03 | 112,413.34 | 899.31 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / BRL EX.RATE 0.4396571 WITH UBS AG | -249,512.64 | 25 Apr 14 | | | | 0.00 | -109,700.00 | -113,224.41 | -3,524.41 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / BRL EX.RATE 0.4285592 WITH UBS AG | -58,112.98 | 28 Feb 14 | | | | 0.00 | -24,904.85 | -24,800.69 | 104.16 |
| FX DEAL TRANSACTED ON 28 JAN 2014 BRL / USD EX.RATE 2.4431 WITH UBS AG STAMFORD | 58,112.98 | 28 Jan 14 | | | | 0.00 | 23,786.57 | 24,800.69 | 1,014.12 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / BRL EX.RATE 0.4123711 WITH UBS AG | -58,112.98 | 28 Jan 14 | | | | 0.00 | -23,964.12 | -23,971.53 | -7.41 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / BRL EX.RATE 0.4472272 WITH UBS AG | -249,512.64 | 30 Apr 14 | | | | 0.00 | -111,588.84 | -112,413.34 | -824.50 |
| FX DEAL TRANSACTED ON 30 JUN 2014 BRL / USD EX.RATE 2.2025 WITH UBS AG STAMFORD | 249,512.64 | 30 Jun 14 | | | | 0.00 | 113,286.10 | 113,224.41 | -61.69 |
| FX DEAL TRANSACTED ON 31 JAN 2014 BRL / USD EX.RATE 2.4263 WITH UBS AG STAMFORD | 58,112.98 | 31 Jan 14 | | | | 0.00 | 23,951.28 | 23,971.53 | 20.25 |
| **British pound sterling - GBP** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / GBP EX.RATE 1.633672 WITH UBS AG | -947.90 | 3 Feb 14 | | | | 0.00 | -1,548.56 | -1,548.11 | 0.45 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / GBP EX.RATE 1.672683 WITH UBS AG | -46,006.00 | 5 Mar 14 | | | | 0.00 | -76,953.45 | -76,970.33 | -16.88 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.633036 WITH UBS AG | -1,013.07 | 6 Feb 14 | | | | 0.00 | -1,654.38 | -1,653.99 | 0.39 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.633036 WITH UBS AG | -572.87 | 6 Feb 14 | | | | 0.00 | -935.52 | -935.30 | 0.22 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.641282 WITH UBS AG | -1,923.58 | 10 Feb 14 | | | | 0.00 | -3,157.14 | -3,154.48 | 2.66 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.641282 WITH UBS AG | -250.97 | 10 Feb 14 | | | | 0.00 | -411.91 | -411.57 | 0.34 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / GBP EX.RATE 1.673162 WITH UBS AG | -21,737.06 | 11 Apr 14 | | | | 0.00 | -36,369.62 | -36,347.62 | 22.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.664143 WITH UBS AG | -11,762.42 | 11 Mar 14 | | | | 0.00 | -19,574.35 | -19,557.97 | 16.38 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.664143 WITH UBS AG | -9.45 | 11 Mar 14 | | | | 0.00 | -15.73 | -15.71 | 0.02 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.68063 WITH UBS AG STAMFORD | -520.57 | 17 Apr 14 | | | | 0.00 | -874.89 | -874.74 | 0.15 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.68063 WITH UBS AG STAMFORD | -260.29 | 17 Apr 14 | | | | 0.00 | -437.45 | -437.38 | 0.07 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / GBP EX.RATE 1.636116 WITH UBS AG | -1,122.83 | 18 Sep 14 | | | | 0.00 | -1,837.08 | -1,840.21 | -3.13 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.659145 WITH UBS AG | -1,425.04 | 21 Aug 14 | | | | 0.00 | -2,364.35 | -2,365.14 | -0.79 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / GBP EX.RATE 1.643316 WITH UBS AG | -7,756.20 | 21 Jan 14 | | | | 0.00 | -12,745.89 | -12,735.68 | 10.21 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | -14,413.19 | 23 Dec 13 | | | | 0.00 | -23,566.86 | -23,574.22 | -7.36 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | -3,522.09 | 23 Dec 13 | | | | 0.00 | -5,758.93 | -5,760.73 | -1.80 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | -1,837.93 | 23 Dec 13 | | | | 0.00 | -3,005.18 | -3,006.12 | -0.94 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.702281 WITH UBS AG | -2,411.10 | 23 Jun 14 | | | | 0.00 | -4,104.37 | -4,100.80 | 3.57 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.702281 WITH UBS AG | -1,338.66 | 23 Jun 14 | | | | 0.00 | -2,278.78 | -2,276.79 | 1.99 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.648102 WITH UBS AG | -6,962.98 | 24 Mar 14 | | | | 0.00 | -11,475.70 | -11,481.61 | -5.91 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.648102 WITH UBS AG | -9,166.19 | 24 Mar 14 | | | | 0.00 | -15,106.82 | -15,114.59 | -7.77 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / GBP EX.RATE 1.663601 WITH UBS AG | -1,255.17 | 26 Feb 14 | | | | 0.00 | -2,088.10 | -2,088.29 | -0.19 |
| **Canadian dollar - CAD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / CAD EX.RATE 0.9103571 WITH UBS AG | -5,143.33 | 1 May 14 | | | | 0.00 | -4,682.27 | -4,686.19 | -3.92 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / CAD EX.RATE 0.8772699 WITH UBS AG | -149.28 | 5 Nov 14 | | | | 0.00 | -130.96 | -131.10 | -0.14 |
| FX DEAL TRANSACTED ON 06 FEB 2014 CAD / USD EX.RATE 1.10637 WITH UBS AG STAMFORD | 145,000.00 | 6 Feb 14 | | | | 0.00 | 131,059.23 | 130,607.10 | -452.13 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / CAD EX.RATE 0.9029696 WITH UBS AG | -145,000.00 | 6 Feb 14 | | | | 0.00 | -130,930.59 | -129,713.29 | 1,217.30 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / CAD EX.RATE 0.9119179 WITH UBS AG | -156.82 | 11 Apr 14 | | | | 0.00 | -143.01 | -143.17 | -0.16 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / CAD EX.RATE 0.9075069 WITH UBS AG | -755.39 | 16 Apr 14 | | | | 0.00 | -685.52 | -685.85 | -0.33 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / CAD EX.RATE 0.9213108 WITH UBS AG | -88.20 | 16 Jun 14 | | | | 0.00 | -81.26 | -81.29 | -0.03 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / CAD EX.RATE 0.9213108 WITH UBS AG | -795.15 | 16 Jun 14 | | | | 0.00 | -732.58 | -732.82 | -0.24 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / CAD EX.RATE 0.9198786 WITH UBS AG | -755.39 | 16 May 14 | | | | 0.00 | -694.87 | -695.86 | -0.99 |
| **Danish krone - DKK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1846372 WITH UBS AG | -22,111.70 | 26 Mar 14 | | | | 0.00 | -4,082.64 | -4,083.12 | -0.48 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / DKK EX.RATE 0.1841026 WITH UBS AG | -8,424.14 | 28 Mar 14 | | | | 0.00 | -1,550.91 | -1,551.78 | -0.87 |
| **Euro - EUR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.376972 WITH UBS AG | -659.18 | 3 Mar 14 | | | | 0.00 | -907.67 | -907.92 | -0.25 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.376972 WITH UBS AG | -56.70 | 3 Mar 14 | | | | 0.00 | -78.07 | -78.10 | -0.03 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / EUR EX.RATE 1.248741 WITH UBS AG | -5,761.63 | 3 Nov 14 | | | | 0.00 | -7,194.78 | -7,193.11 | 1.67 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / EUR EX.RATE 1.255668 WITH UBS AG | -866.23 | 4 Nov 14 | | | | 0.00 | -1,087.70 | -1,088.98 | -1.28 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / EUR EX.RATE 1.351525 WITH UBS AG | -9,644.87 | 5 Feb 14 | | | | 0.00 | -13,035.28 | -13,030.70 | 4.58 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / EUR EX.RATE 1.36199 WITH UBS AG STAMFORD | -564.09 | 7 Jan 14 | | | | 0.00 | -768.28 | -767.19 | 1.09 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / EUR EX.RATE 1.38007 WITH UBS AG STAMFORD | -33.02 | 8 Apr 14 | | | | 0.00 | -45.57 | -45.55 | 0.02 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / EUR EX.RATE 1.359136 WITH UBS AG | -21,691.15 | 9 Jun 14 | | | | 0.00 | -29,481.22 | -29,484.78 | -3.56 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.3751 WITH UBS AG STAMFORD | -17,497.59 | 12 Dec 13 | | | | 0.00 | -24,060.94 | -24,025.07 | 35.87 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / EUR EX.RATE 1.355607 WITH UBS AG | -39.60 | 12 Jun 14 | | | | 0.00 | -53.68 | -53.66 | 0.02 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / EUR EX.RATE 1.352981 WITH UBS AG | -1,774.80 | 13 Jun 14 | | | | 0.00 | -2,401.27 | -2,401.04 | 0.23 |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7276479 WITH UBS AG | 34,000.00 | 19 Feb 14 | | | | 0.00 | 46,725.89 | 46,761.90 | 36.01 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | -1,601.29 | 20 Dec 13 | | | | 0.00 | -2,189.16 | -2,194.81 | -5.65 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | -491.47 | 20 Dec 13 | | | | 0.00 | -671.90 | -673.63 | -1.73 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | -850.04 | 20 Dec 13 | | | | 0.00 | -1,162.11 | -1,165.11 | -3.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / EUR EX.RATE 1.355951 WITH UBS AG | -2,974.74 | 22 Jan 14 | | | | 0.00 | -4,033.60 | -4,035.09 | -1.49 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / EUR EX.RATE 1.359506 WITH UBS AG | -399.87 | 23 Jun 14 | | | | 0.00 | -543.63 | -543.52 | 0.11 |
| FX DEAL TRANSACTED ON 24 SEP 2014 EUR / USD EX.RATE 0.7818608 WITH UBS AG | 6,841,000.00 | 24 Sep 14 | | | | 0.00 | 8,749,639.00 | 8,616,582.00 | -133,057.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / EUR EX.RATE 1.279265 WITH UBS AG | -6,841,000.00 | 24 Sep 14 | | | | 0.00 | -8,751,451.87 | -8,540,646.79 | 210,805.08 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / EUR EX.RATE 1.378532 WITH UBS AG | -303.84 | 26 Mar 14 | | | | 0.00 | -418.85 | -418.86 | -0.01 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7869059 WITH UBS AG | 6,528,000.00 | 27 Oct 14 | | | | 0.00 | 8,295,782.40 | 8,149,881.92 | -145,900.48 |
| FX DEAL TRANSACTED ON 27 OCT 2014 USD / EUR EX.RATE 1.270998 WITH UBS AG | -6,528,000.00 | 27 Oct 14 | | | | 0.00 | -8,297,074.94 | -8,138,130.81 | 158,944.13 |
| **Hong Kong dollar - HKD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / HKD EX.RATE 0.1290107 WITH UBS AG | -2,444.00 | 23 Jun 14 | | | | 0.00 | -315.30 | -315.31 | -0.01 |
| **Indonesian rupiah - IDR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 DEC 2013 IDR / USD EX.RATE 11938.0 WITH UBS AG STAMFORD | 1,462,740,367.00 | 11 Dec 13 | | | | 0.00 | 122,528.09 | 121,666.91 | -861.18 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / IDR EX.RATE 0.0000838 WITH UBS AG | -1,431,282,318.00 | 11 Dec 13 | | | | 0.00 | -119,892.97 | -119,050.31 | 842.66 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| **Japanese yen - JPY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 DEC 2013 JPY / USD EX.RATE 102.728 WITH UBS AG STAMFORD | 3,686,289.00 | 3 Dec 13 | | | | 0.00 | 35,883.98 | 36,122.38 | 238.40 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / JPY EX.RATE 0.0097371 WITH UBS AG | -42,712.00 | 6 Dec 13 | | | | 0.00 | -415.89 | -414.22 | 1.67 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / JPY EX.RATE 0.0097537 WITH UBS AG | -414,956.00 | 6 Jun 14 | | | | 0.00 | -4,047.38 | -4,045.98 | 1.40 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / JPY EX.RATE 0.0097537 WITH UBS AG | -69,442.00 | 6 Jun 14 | | | | 0.00 | -677.32 | -677.09 | 0.23 |
| FX DEAL TRANSACTED ON 11 DEC 2013 JPY / USD EX.RATE 102.4532 WITH UBS AG | 9,497,304.00 | 11 Dec 13 | | | | 0.00 | 92,698.95 | 92,081.68 | -617.27 |
| FX DEAL TRANSACTED ON 12 DEC 2013 JPY / USD EX.RATE 102.8894 WITH UBS AG | 10,853,483.00 | 12 Dec 13 | | | | 0.00 | 105,486.89 | 105,363.39 | -123.50 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / JPY EX.RATE 0.0096864 WITH UBS AG | -94,153.00 | 13 Dec 13 | | | | 0.00 | -912.01 | -914.02 | -2.01 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / JPY EX.RATE 0.0096864 WITH UBS AG | -146,243.00 | 13 Dec 13 | | | | 0.00 | -1,416.58 | -1,419.70 | -3.12 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / JPY EX.RATE 0.0095571 WITH UBS AG | -77,063.00 | 15 Jan 14 | | | | 0.00 | -736.50 | -737.62 | -1.12 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097852 WITH UBS AG | -923,405.00 | 20 Jun 14 | | | | 0.00 | -9,035.73 | -9,039.25 | -3.52 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / JPY EX.RATE 0.0097108 WITH UBS AG | -159,208.00 | 31 Mar 14 | | | | 0.00 | -1,546.03 | -1,545.93 | 0.10 |
| **Mexican peso - MXN** | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / MXN EX.RATE 0.0736077 WITH UBS AG | -8,441.36 | 11 Nov 14 | | | | 0.00 | -621.35 | -620.85 | 0.50 |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / MXN EX.RATE 0.0736077 WITH UBS AG | -12,127.45 | 11 Nov 14 | | | | 0.00 | -892.67 | -891.95 | 0.72 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 12 AUG 2014 USD / MXN EX.RATE 0.0760033 WITH UBS AG | -2,018.39 | 12 Aug 14 | | | | 0.00 | -153.40 | -153.44 | -0.04 |
| FX DEAL TRANSACTED ON 13 AUG 2014 USD / MXN EX.RATE 0.0763196 WITH UBS AG | -2,134.45 | 13 Aug 14 | | | | 0.00 | -162.90 | -162.99 | -0.09 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / MXN EX.RATE 0.0754731 WITH UBS AG | -9,243.78 | 14 Feb 14 | | | | 0.00 | -697.66 | -700.65 | -2.99 |
| FX DEAL TRANSACTED ON 14 OCT 2014 MXN / USD EX.RATE 13.3884 WITH UBS AG STAMFORD | 1,861,578.08 | 14 Oct 14 | | | | 0.00 | 139,044.10 | 137,772.21 | -1,271.89 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / MXN EX.RATE 0.0745085 WITH UBS AG | -1,861,578.08 | 14 Oct 14 | | | | 0.00 | -138,703.36 | -136,729.94 | 1,973.42 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / MXN EX.RATE 0.0757781 WITH UBS AG | -12,954.61 | 18 Feb 14 | | | | 0.00 | -981.68 | -981.91 | -0.23 |
| FX DEAL TRANSACTED ON 18 NOV 2014 MXN / USD EX.RATE 13.54269 WITH UBS AG | 1,861,578.08 | 18 Nov 14 | | | | 0.00 | 137,459.99 | 136,729.94 | -730.05 |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / MXN EX.RATE 0.0735977 WITH UBS AG | -1,861,578.08 | 18 Nov 14 | | | | 0.00 | -137,007.78 | -133,568.91 | 3,438.87 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / MXN EX.RATE 0.0770816 WITH UBS AG | -68,970.41 | 20 Dec 13 | | | | 0.00 | -5,316.35 | -5,317.38 | -1.03 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / MXN EX.RATE 0.0767445 WITH UBS AG | -68,970.42 | 24 Jun 14 | | | | 0.00 | -5,293.10 | -5,297.88 | -4.78 |
| **New Israeli shekel - ILS** | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / ILS EX.RATE 0.2743001 WITH UBS AG | -10,117.86 | 18 Sep 14 | | | | 0.00 | -2,775.33 | -2,778.72 | -3.39 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / ILS EX.RATE 0.2844295 WITH UBS AG | -12,596.96 | 19 Dec 13 | | | | 0.00 | -3,582.95 | -3,582.09 | 0.86 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / ILS EX.RATE 0.2860661 WITH UBS AG | -121,435.30 | 27 Mar 14 | | | | 0.00 | -34,738.53 | -34,708.69 | 29.84 |
| FX DEAL TRANSACTED ON 28 APR 2014 ILS / USD EX.RATE 3.475929 WITH UBS AG | 2.26 | 28 Apr 14 | | | | 0.00 | 0.65 | 0.65 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / ILS EX.RATE 0.2872298 WITH UBS AG | -19,963.29 | 28 May 14 | | | | 0.00 | -5,734.05 | -5,735.75 | -1.70 |
| **New Zealand dollar - NZD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / NZD EX.RATE 0.82656 WITH UBS AG STAMFORD | -934.91 | 16 Dec 13 | | | | 0.00 | -772.76 | -770.79 | 1.97 |
| **Norwegian krone - NOK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / NOK EX.RATE 0.1639704 WITH UBS AG | -309,966.34 | 3 Dec 13 | | | | 0.00 | -50,825.32 | -50,333.92 | 491.40 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / NOK EX.RATE 0.1677809 WITH UBS AG | -755,856.00 | 10 Mar 14 | | | | 0.00 | -126,818.20 | -126,689.69 | 128.51 |
| **South African rand - ZAR** | | | | | | | | | |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / ZAR EX.RATE 0.0935502 WITH UBS AG | -12,893.83 | 26 Mar 14 | | | | 0.00 | -1,206.22 | -1,212.80 | -6.58 |
| **Swedish krona - SEK** | | | | | | | | | |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / SEK EX.RATE 0.1526791 WITH UBS AG | -18,269.47 | 5 May 14 | | | | 0.00 | -2,789.37 | -2,789.13 | 0.24 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / SEK EX.RATE 0.1517636 WITH UBS AG | -21,634.20 | 19 May 14 | | | | 0.00 | -3,283.28 | -3,282.86 | 0.42 |
| **Swiss franc - CHF** | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / CHF EX.RATE 1.1211353 WITH UBS AG | -6,661.08 | 3 Apr 14 | | | | 0.00 | -7,467.97 | -7,470.93 | -2.96 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / CHF EX.RATE 1.1071831 WITH UBS AG | -14,125.76 | 3 Dec 13 | | | | 0.00 | -15,639.80 | -15,727.62 | -87.82 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 09 DEC 2013 CHF / USD EX.RATE 0.8916 WITH UBS AG STAMFORD | 4,698.07 | 9 Dec 13 | | | | 0.00 | 5,269.26 | 5,303.76 | 34.50 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / CHF EX.RATE 1.1415681 WITH UBS AG | -162,605.00 | 10 Apr 14 | | | | 0.00 | -185,624.69 | -185,368.22 | 256.47 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / CHF EX.RATE 1.1428088 WITH UBS AG | -4,650.75 | 11 Apr 14 | | | | 0.00 | -5,314.92 | -5,309.99 | 4.93 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / CHF EX.RATE 1.1323528 WITH UBS AG | -1,416.19 | 23 Apr 14 | | | | 0.00 | -1,603.63 | -1,605.66 | -2.03 |
| **Turkish lira - TRY** | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / TRY EX.RATE 0.4835602 WITH UBS AG | -3,967.55 | 13 May 14 | | | | 0.00 | -1,918.55 | -1,913.13 | 5.42 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / TRY EX.RATE 0.4561003 WITH UBS AG | -10,324.84 | 26 Mar 14 | | | | 0.00 | -4,709.16 | -4,721.22 | -12.06 |
| **United Arab Emirates dirham - AED** | | | | | | | | | |
| FX DEAL TRANSACTED ON 02 JAN 2014 AED / USD EX.RATE 3.6726 WITH UBS AG STAMFORD | 149,128.98 | 2 Jan 14 | | | | 0.00 | 40,605.83 | 40,601.41 | -4.42 |
| **United States dollar - USD** | | | | | | | | | |
| FX DEAL TRANSACTED ON 01 MAY 2014 USD / CAD EX.RATE 0.9103571 WITH UBS AG | 4,682.27 | 1 May 14 | | | | 0.00 | 4,682.27 | 4,682.27 | 0.00 |
| FX DEAL TRANSACTED ON 02 JAN 2014 AED / USD EX.RATE 3.6726 WITH UBS AG STAMFORD | -40,605.83 | 2 Jan 14 | | | | 0.00 | -40,605.83 | -40,605.83 | 0.00 |
| FX DEAL TRANSACTED ON 03 APR 2014 USD / CHF EX.RATE 1.1211353 WITH UBS AG | 7,467.97 | 3 Apr 14 | | | | 0.00 | 7,467.97 | 7,467.97 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 JPY / USD EX.RATE 102.728 WITH UBS AG STAMFORD | -35,883.98 | 3 Dec 13 | | | | 0.00 | -35,883.98 | -35,883.98 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / CHF EX.RATE 1.1071831 WITH UBS AG | 15,639.80 | 3 Dec 13 | | | | 0.00 | 15,639.80 | 15,639.80 | 0.00 |
| FX DEAL TRANSACTED ON 03 DEC 2013 USD / NOK EX.RATE 0.1639704 WITH UBS AG | 50,825.32 | 3 Dec 13 | | | | 0.00 | 50,825.32 | 50,825.32 | 0.00 |
| FX DEAL TRANSACTED ON 03 FEB 2014 USD / GBP EX.RATE 1.633672 WITH UBS AG | 1,548.56 | 3 Feb 14 | | | | 0.00 | 1,548.56 | 1,548.56 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.376972 WITH UBS AG | 907.67 | 3 Mar 14 | | | | 0.00 | 907.67 | 907.67 | 0.00 |
| FX DEAL TRANSACTED ON 03 MAR 2014 USD / EUR EX.RATE 1.376972 WITH UBS AG | 78.07 | 3 Mar 14 | | | | 0.00 | 78.07 | 78.07 | 0.00 |
| FX DEAL TRANSACTED ON 03 NOV 2014 USD / EUR EX.RATE 1.248741 WITH UBS AG | 7,194.78 | 3 Nov 14 | | | | 0.00 | 7,194.78 | 7,194.78 | 0.00 |
| FX DEAL TRANSACTED ON 04 NOV 2014 USD / EUR EX.RATE 1.255668 WITH UBS AG | 1,087.70 | 4 Nov 14 | | | | 0.00 | 1,087.70 | 1,087.70 | 0.00 |
| FX DEAL TRANSACTED ON 05 FEB 2014 USD / EUR EX.RATE 1.351525 WITH UBS AG | 13,035.28 | 5 Feb 14 | | | | 0.00 | 13,035.28 | 13,035.28 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAR 2014 USD / GBP EX.RATE 1.672683 WITH UBS AG | 76,953.45 | 5 Mar 14 | | | | 0.00 | 76,953.45 | 76,953.45 | 0.00 |
| FX DEAL TRANSACTED ON 05 MAY 2014 USD / SEK EX.RATE 0.1526791 WITH UBS AG | 2,789.37 | 5 May 14 | | | | 0.00 | 2,789.37 | 2,789.37 | 0.00 |
| FX DEAL TRANSACTED ON 05 NOV 2014 USD / CAD EX.RATE 0.8772699 WITH UBS AG | 130.96 | 5 Nov 14 | | | | 0.00 | 130.96 | 130.96 | 0.00 |
| FX DEAL TRANSACTED ON 06 DEC 2013 USD / JPY EX.RATE 0.0097371 WITH UBS AG | 415.89 | 6 Dec 13 | | | | 0.00 | 415.89 | 415.89 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 CAD / USD EX.RATE 1.10637 WITH UBS AG STAMFORD | -131,059.23 | 6 Feb 14 | | | | 0.00 | -131,059.23 | -131,059.23 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / CAD EX.RATE 0.9029696 WITH UBS AG | 130,930.59 | 6 Feb 14 | | | | 0.00 | 130,930.59 | 130,930.59 | 0.00 |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.633036 WITH UBS AG | 1,654.38 | 6 Feb 14 | | | | 0.00 | 1,654.38 | 1,654.38 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 06 FEB 2014 USD / GBP EX.RATE 1.633036 WITH UBS AG | 935.52 | 6 Feb 14 | | | | 0.00 | 935.52 | 935.52 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / JPY EX.RATE 0.0097537 WITH UBS AG | 4,047.38 | 6 Jun 14 | | | | 0.00 | 4,047.38 | 4,047.38 | 0.00 |
| FX DEAL TRANSACTED ON 06 JUN 2014 USD / JPY EX.RATE 0.0097537 WITH UBS AG | 677.32 | 6 Jun 14 | | | | 0.00 | 677.32 | 677.32 | 0.00 |
| FX DEAL TRANSACTED ON 07 APR 2014 USD / AUD EX.RATE 0.926449 WITH UBS AG | 4,621.11 | 7 Apr 14 | | | | 0.00 | 4,621.11 | 4,621.11 | 0.00 |
| FX DEAL TRANSACTED ON 07 JAN 2014 USD / EUR EX.RATE 1.36199 WITH UBS AG STAMFORD | 768.28 | 7 Jan 14 | | | | 0.00 | 768.28 | 768.28 | 0.00 |
| FX DEAL TRANSACTED ON 08 APR 2014 USD / EUR EX.RATE 1.38007 WITH UBS AG STAMFORD | 45.57 | 8 Apr 14 | | | | 0.00 | 45.57 | 45.57 | 0.00 |
| FX DEAL TRANSACTED ON 09 DEC 2013 CHF / USD EX.RATE 0.8916 WITH UBS AG STAMFORD | -5,269.26 | 9 Dec 13 | | | | 0.00 | -5,269.26 | -5,269.26 | 0.00 |
| FX DEAL TRANSACTED ON 09 JUN 2014 USD / EUR EX.RATE 1.359136 WITH UBS AG | 29,481.22 | 9 Jun 14 | | | | 0.00 | 29,481.22 | 29,481.22 | 0.00 |
| FX DEAL TRANSACTED ON 10 APR 2014 USD / CHF EX.RATE 1.1415681 WITH UBS AG | 185,624.69 | 10 Apr 14 | | | | 0.00 | 185,624.69 | 185,624.69 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.641282 WITH UBS AG | 3,157.14 | 10 Feb 14 | | | | 0.00 | 3,157.14 | 3,157.14 | 0.00 |
| FX DEAL TRANSACTED ON 10 FEB 2014 USD / GBP EX.RATE 1.641282 WITH UBS AG | 411.91 | 10 Feb 14 | | | | 0.00 | 411.91 | 411.91 | 0.00 |
| FX DEAL TRANSACTED ON 10 MAR 2014 USD / NOK EX.RATE 0.1677809 WITH UBS AG | 126,818.20 | 10 Mar 14 | | | | 0.00 | 126,818.20 | 126,818.20 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / CAD EX.RATE 0.9119179 WITH UBS AG | 143.01 | 11 Apr 14 | | | | 0.00 | 143.01 | 143.01 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / CHF EX.RATE 1.1428088 WITH UBS AG | 5,314.92 | 11 Apr 14 | | | | 0.00 | 5,314.92 | 5,314.92 | 0.00 |
| FX DEAL TRANSACTED ON 11 APR 2014 USD / GBP EX.RATE 1.673162 WITH UBS AG | 36,369.62 | 11 Apr 14 | | | | 0.00 | 36,369.62 | 36,369.62 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 11 DEC 2013 IDR / USD EX.RATE 11938.0 WITH UBS AG STAMFORD | -122,528.09 | 11 Dec 13 | | | | 0.00 | -122,528.09 | -122,528.09 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 JPY / USD EX.RATE 102.4532 WITH UBS AG | -92,698.95 | 11 Dec 13 | | | | 0.00 | -92,698.95 | -92,698.95 | 0.00 |
| FX DEAL TRANSACTED ON 11 DEC 2013 USD / IDR EX.RATE 0.0000838 WITH UBS AG | 119,892.97 | 11 Dec 13 | | | | 0.00 | 119,892.97 | 119,892.97 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.664143 WITH UBS AG | 19,574.35 | 11 Mar 14 | | | | 0.00 | 19,574.35 | 19,574.35 | 0.00 |
| FX DEAL TRANSACTED ON 11 MAR 2014 USD / GBP EX.RATE 1.664143 WITH UBS AG | 15.73 | 11 Mar 14 | | | | 0.00 | 15.73 | 15.73 | 0.00 |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / MXN EX.RATE 0.0736077 WITH UBS AG | 621.35 | 11 Nov 14 | | | | 0.00 | 621.35 | 621.35 | 0.00 |
| FX DEAL TRANSACTED ON 11 NOV 2014 USD / MXN EX.RATE 0.0736077 WITH UBS AG | 892.67 | 11 Nov 14 | | | | 0.00 | 892.67 | 892.67 | 0.00 |
| FX DEAL TRANSACTED ON 12 AUG 2014 USD / MXN EX.RATE 0.0760033 WITH UBS AG | 153.40 | 12 Aug 14 | | | | 0.00 | 153.40 | 153.40 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 JPY / USD EX.RATE 102.8894 WITH UBS AG | -105,486.89 | 12 Dec 13 | | | | 0.00 | -105,486.89 | -105,486.89 | 0.00 |
| FX DEAL TRANSACTED ON 12 DEC 2013 USD / EUR EX.RATE 1.3751 WITH UBS AG STAMFORD | 24,060.94 | 12 Dec 13 | | | | 0.00 | 24,060.94 | 24,060.94 | 0.00 |
| FX DEAL TRANSACTED ON 12 JUN 2014 USD / EUR EX.RATE 1.355607 WITH UBS AG | 53.68 | 12 Jun 14 | | | | 0.00 | 53.68 | 53.68 | 0.00 |
| FX DEAL TRANSACTED ON 13 AUG 2014 USD / MXN EX.RATE 0.0763196 WITH UBS AG | 162.90 | 13 Aug 14 | | | | 0.00 | 162.90 | 162.90 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / JPY EX.RATE 0.0096864 WITH UBS AG | 912.01 | 13 Dec 13 | | | | 0.00 | 912.01 | 912.01 | 0.00 |
| FX DEAL TRANSACTED ON 13 DEC 2013 USD / JPY EX.RATE 0.0096864 WITH UBS AG | 1,416.58 | 13 Dec 13 | | | | 0.00 | 1,416.58 | 1,416.58 | 0.00 |
| FX DEAL TRANSACTED ON 13 JUN 2014 USD / EUR EX.RATE 1.352981 WITH UBS AG | 2,401.27 | 13 Jun 14 | | | | 0.00 | 2,401.27 | 2,401.27 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 13 MAY 2014 USD / TRY EX.RATE 0.4835602 WITH UBS AG | 1,918.55 | 13 May 14 | | | | 0.00 | 1,918.55 | 1,918.55 | 0.00 |
| FX DEAL TRANSACTED ON 14 FEB 2014 USD / MXN EX.RATE 0.0754731 WITH UBS AG | 697.66 | 14 Feb 14 | | | | 0.00 | 697.66 | 697.66 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 MXN / USD EX.RATE 13.3884 WITH UBS AG STAMFORD | -139,044.10 | 14 Oct 14 | | | | 0.00 | -139,044.10 | -139,044.10 | 0.00 |
| FX DEAL TRANSACTED ON 14 OCT 2014 USD / MXN EX.RATE 0.0745085 WITH UBS AG | 138,703.36 | 14 Oct 14 | | | | 0.00 | 138,703.36 | 138,703.36 | 0.00 |
| FX DEAL TRANSACTED ON 15 JAN 2014 USD / JPY EX.RATE 0.0095571 WITH UBS AG | 736.50 | 15 Jan 14 | | | | 0.00 | 736.50 | 736.50 | 0.00 |
| FX DEAL TRANSACTED ON 16 APR 2014 USD / CAD EX.RATE 0.9075069 WITH UBS AG | 685.52 | 16 Apr 14 | | | | 0.00 | 685.52 | 685.52 | 0.00 |
| FX DEAL TRANSACTED ON 16 DEC 2013 USD / NZD EX.RATE 0.82656 WITH UBS AG STAMFORD | 772.76 | 16 Dec 13 | | | | 0.00 | 772.76 | 772.76 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / CAD EX.RATE 0.9213108 WITH UBS AG | 81.26 | 16 Jun 14 | | | | 0.00 | 81.26 | 81.26 | 0.00 |
| FX DEAL TRANSACTED ON 16 JUN 2014 USD / CAD EX.RATE 0.9213108 WITH UBS AG | 732.58 | 16 Jun 14 | | | | 0.00 | 732.58 | 732.58 | 0.00 |
| FX DEAL TRANSACTED ON 16 MAY 2014 USD / CAD EX.RATE 0.9198786 WITH UBS AG | 694.87 | 16 May 14 | | | | 0.00 | 694.87 | 694.87 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.68063 WITH UBS AG STAMFORD | 874.89 | 17 Apr 14 | | | | 0.00 | 874.89 | 874.89 | 0.00 |
| FX DEAL TRANSACTED ON 17 APR 2014 USD / GBP EX.RATE 1.68063 WITH UBS AG STAMFORD | 437.45 | 17 Apr 14 | | | | 0.00 | 437.45 | 437.45 | 0.00 |
| FX DEAL TRANSACTED ON 17 DEC 2013 USD / AUD EX.RATE 0.89013 WITH UBS AG STAMFORD | 54,596.04 | 17 Dec 13 | | | | 0.00 | 54,596.04 | 54,596.04 | 0.00 |
| FX DEAL TRANSACTED ON 18 FEB 2014 USD / MXN EX.RATE 0.0757781 WITH UBS AG | 981.68 | 18 Feb 14 | | | | 0.00 | 981.68 | 981.68 | 0.00 |
| FX DEAL TRANSACTED ON 18 NOV 2014 MXN / USD EX.RATE 13.54269 WITH UBS AG | -137,459.99 | 18 Nov 14 | | | | 0.00 | -137,459.99 | -137,459.99 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 18 NOV 2014 USD / MXN EX.RATE 0.0735977 WITH UBS AG | 137,007.78 | 18 Nov 14 | | | | 0.00 | 137,007.78 | 137,007.78 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / GBP EX.RATE 1.636116 WITH UBS AG | 1,837.08 | 18 Sep 14 | | | | 0.00 | 1,837.08 | 1,837.08 | 0.00 |
| FX DEAL TRANSACTED ON 18 SEP 2014 USD / ILS EX.RATE 0.2743001 WITH UBS AG | 2,775.33 | 18 Sep 14 | | | | 0.00 | 2,775.33 | 2,775.33 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / AUD EX.RATE 0.88558 WITH UBS AG STAMFORD | 2,650.19 | 19 Dec 13 | | | | 0.00 | 2,650.19 | 2,650.19 | 0.00 |
| FX DEAL TRANSACTED ON 19 DEC 2013 USD / ILS EX.RATE 0.2844295 WITH UBS AG | 3,582.95 | 19 Dec 13 | | | | 0.00 | 3,582.95 | 3,582.95 | 0.00 |
| FX DEAL TRANSACTED ON 19 FEB 2014 EUR / USD EX.RATE 0.7276479 WITH UBS AG | -46,725.89 | 19 Feb 14 | | | | 0.00 | -46,725.89 | -46,725.89 | 0.00 |
| FX DEAL TRANSACTED ON 19 MAY 2014 USD / SEK EX.RATE 0.1517636 WITH UBS AG | 3,283.28 | 19 May 14 | | | | 0.00 | 3,283.28 | 3,283.28 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | 2,189.16 | 20 Dec 13 | | | | 0.00 | 2,189.16 | 2,189.16 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | 671.90 | 20 Dec 13 | | | | 0.00 | 671.90 | 671.90 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / EUR EX.RATE 1.36712 WITH UBS AG STAMFORD | 1,162.11 | 20 Dec 13 | | | | 0.00 | 1,162.11 | 1,162.11 | 0.00 |
| FX DEAL TRANSACTED ON 20 DEC 2013 USD / MXN EX.RATE 0.0770816 WITH UBS AG | 5,316.35 | 20 Dec 13 | | | | 0.00 | 5,316.35 | 5,316.35 | 0.00 |
| FX DEAL TRANSACTED ON 20 JUN 2014 USD / JPY EX.RATE 0.0097852 WITH UBS AG | 9,035.73 | 20 Jun 14 | | | | 0.00 | 9,035.73 | 9,035.73 | 0.00 |
| FX DEAL TRANSACTED ON 20 OCT 2014 USD / AUD EX.RATE 0.8762887 WITH UBS AG | 0.85 | 20 Oct 14 | | | | 0.00 | 0.85 | 0.85 | 0.00 |
| FX DEAL TRANSACTED ON 20 OCT 2014 USD / AUD EX.RATE 0.878394 WITH UBS AG | 1,762.88 | 20 Oct 14 | | | | 0.00 | 1,762.88 | 1,762.88 | 0.00 |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / AUD EX.RATE 0.932301 WITH UBS AG | 591.22 | 21 Apr 14 | | | | 0.00 | 591.22 | 591.22 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 21 APR 2014 USD / AUD EX.RATE 0.932301 WITH UBS AG | 1,716.78 | 21 Apr 14 | | | | 0.00 | 1,716.78 | 1,716.78 | 0.00 |
| FX DEAL TRANSACTED ON 21 AUG 2014 USD / GBP EX.RATE 1.659145 WITH UBS AG | 2,364.35 | 21 Aug 14 | | | | 0.00 | 2,364.35 | 2,364.35 | 0.00 |
| FX DEAL TRANSACTED ON 21 JAN 2014 USD / GBP EX.RATE 1.643316 WITH UBS AG | 12,745.89 | 21 Jan 14 | | | | 0.00 | 12,745.89 | 12,745.89 | 0.00 |
| FX DEAL TRANSACTED ON 22 JAN 2014 USD / EUR EX.RATE 1.355951 WITH UBS AG | 4,033.60 | 22 Jan 14 | | | | 0.00 | 4,033.60 | 4,033.60 | 0.00 |
| FX DEAL TRANSACTED ON 23 APR 2014 USD / CHF EX.RATE 1.1323528 WITH UBS AG | 1,603.63 | 23 Apr 14 | | | | 0.00 | 1,603.63 | 1,603.63 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | 23,566.86 | 23 Dec 13 | | | | 0.00 | 23,566.86 | 23,566.86 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | 5,758.93 | 23 Dec 13 | | | | 0.00 | 5,758.93 | 5,758.93 | 0.00 |
| FX DEAL TRANSACTED ON 23 DEC 2013 USD / GBP EX.RATE 1.63509 WITH UBS AG STAMFORD | 3,005.18 | 23 Dec 13 | | | | 0.00 | 3,005.18 | 3,005.18 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / EUR EX.RATE 1.359506 WITH UBS AG | 543.63 | 23 Jun 14 | | | | 0.00 | 543.63 | 543.63 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.702281 WITH UBS AG | 4,104.37 | 23 Jun 14 | | | | 0.00 | 4,104.37 | 4,104.37 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / GBP EX.RATE 1.702281 WITH UBS AG | 2,278.78 | 23 Jun 14 | | | | 0.00 | 2,278.78 | 2,278.78 | 0.00 |
| FX DEAL TRANSACTED ON 23 JUN 2014 USD / HKD EX.RATE 0.1290107 WITH UBS AG | 315.30 | 23 Jun 14 | | | | 0.00 | 315.30 | 315.30 | 0.00 |
| FX DEAL TRANSACTED ON 24 JUN 2014 USD / MXN EX.RATE 0.0767445 WITH UBS AG | 5,293.10 | 24 Jun 14 | | | | 0.00 | 5,293.10 | 5,293.10 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.648102 WITH UBS AG | 11,475.70 | 24 Mar 14 | | | | 0.00 | 11,475.70 | 11,475.70 | 0.00 |
| FX DEAL TRANSACTED ON 24 MAR 2014 USD / GBP EX.RATE 1.648102 WITH UBS AG | 15,106.82 | 24 Mar 14 | | | | 0.00 | 15,106.82 | 15,106.82 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 24 SEP 2014 EUR / USD EX.RATE 0.7818608 WITH UBS AG | -8,749,639.00 | 24 Sep 14 | | | | 0.00 | -8,749,639.00 | -8,749,639.00 | 0.00 |
| FX DEAL TRANSACTED ON 24 SEP 2014 USD / EUR EX.RATE 1.279265 WITH UBS AG | 8,751,451.87 | 24 Sep 14 | | | | 0.00 | 8,751,451.87 | 8,751,451.87 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 BRL / USD EX.RATE 2.2375 WITH UBS AG STAMFORD | -111,514.03 | 25 Apr 14 | | | | 0.00 | -111,514.03 | -111,514.03 | 0.00 |
| FX DEAL TRANSACTED ON 25 APR 2014 USD / BRL EX.RATE 0.4396571 WITH UBS AG | 109,700.00 | 25 Apr 14 | | | | 0.00 | 109,700.00 | 109,700.00 | 0.00 |
| FX DEAL TRANSACTED ON 26 FEB 2014 USD / GBP EX.RATE 1.663601 WITH UBS AG | 2,088.10 | 26 Feb 14 | | | | 0.00 | 2,088.10 | 2,088.10 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / DKK EX.RATE 0.1846372 WITH UBS AG | 4,082.64 | 26 Mar 14 | | | | 0.00 | 4,082.64 | 4,082.64 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / EUR EX.RATE 1.378532 WITH UBS AG | 418.85 | 26 Mar 14 | | | | 0.00 | 418.85 | 418.85 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / TRY EX.RATE 0.4561003 WITH UBS AG | 4,709.16 | 26 Mar 14 | | | | 0.00 | 4,709.16 | 4,709.16 | 0.00 |
| FX DEAL TRANSACTED ON 26 MAR 2014 USD / ZAR EX.RATE 0.0935502 WITH UBS AG | 1,206.22 | 26 Mar 14 | | | | 0.00 | 1,206.22 | 1,206.22 | 0.00 |
| FX DEAL TRANSACTED ON 26 SEP 2014 USD / AUD EX.RATE 0.87614 WITH UBS AG STAMFORD | 879.16 | 26 Sep 14 | | | | 0.00 | 879.16 | 879.16 | 0.00 |
| FX DEAL TRANSACTED ON 27 MAR 2014 USD / ILS EX.RATE 0.2860661 WITH UBS AG | 34,738.53 | 27 Mar 14 | | | | 0.00 | 34,738.53 | 34,738.53 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 EUR / USD EX.RATE 0.7869059 WITH UBS AG | -8,295,782.40 | 27 Oct 14 | | | | 0.00 | -8,295,782.40 | -8,295,782.40 | 0.00 |
| FX DEAL TRANSACTED ON 27 OCT 2014 USD / EUR EX.RATE 1.270998 WITH UBS AG | 8,297,074.94 | 27 Oct 14 | | | | 0.00 | 8,297,074.94 | 8,297,074.94 | 0.00 |
| FX DEAL TRANSACTED ON 28 APR 2014 ILS / USD EX.RATE 3.475929 WITH UBS AG | -0.65 | 28 Apr 14 | | | | 0.00 | -0.65 | -0.65 | 0.00 |
| FX DEAL TRANSACTED ON 28 FEB 2014 USD / BRL EX.RATE 0.4285592 WITH UBS AG | 24,904.85 | 28 Feb 14 | | | | 0.00 | 24,904.85 | 24,904.85 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *UBS AG STAMFORD BRANCH* | | | | | | | | | |
| FX DEAL TRANSACTED ON 28 JAN 2014 BRL / USD EX.RATE 2.4431 WITH UBS AG STAMFORD | -23,786.57 | 28 Jan 14 | | | | 0.00 | -23,786.57 | -23,786.57 | 0.00 |
| FX DEAL TRANSACTED ON 28 JAN 2014 USD / BRL EX.RATE 0.4123711 WITH UBS AG | 23,964.12 | 28 Jan 14 | | | | 0.00 | 23,964.12 | 23,964.12 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAR 2014 USD / DKK EX.RATE 0.1841026 WITH UBS AG | 1,550.91 | 28 Mar 14 | | | | 0.00 | 1,550.91 | 1,550.91 | 0.00 |
| FX DEAL TRANSACTED ON 28 MAY 2014 USD / ILS EX.RATE 0.2872298 WITH UBS AG | 5,734.05 | 28 May 14 | | | | 0.00 | 5,734.05 | 5,734.05 | 0.00 |
| FX DEAL TRANSACTED ON 29 SEP 2014 USD / AUD EX.RATE 0.872638 WITH UBS AG | 9,155.28 | 29 Sep 14 | | | | 0.00 | 9,155.28 | 9,155.28 | 0.00 |
| FX DEAL TRANSACTED ON 30 APR 2014 USD / BRL EX.RATE 0.4472272 WITH UBS AG | 111,588.84 | 30 Apr 14 | | | | 0.00 | 111,588.84 | 111,588.84 | 0.00 |
| FX DEAL TRANSACTED ON 30 JUN 2014 BRL / USD EX.RATE 2.2025 WITH UBS AG STAMFORD | -113,286.10 | 30 Jun 14 | | | | 0.00 | -113,286.10 | -113,286.10 | 0.00 |
| FX DEAL TRANSACTED ON 31 JAN 2014 BRL / USD EX.RATE 2.4263 WITH UBS AG STAMFORD | -23,951.28 | 31 Jan 14 | | | | 0.00 | -23,951.28 | -23,951.28 | 0.00 |
| FX DEAL TRANSACTED ON 31 MAR 2014 USD / JPY EX.RATE 0.0097108 WITH UBS AG | 1,546.03 | 31 Mar 14 | | | | 0.00 | 1,546.03 | 1,546.03 | 0.00 |
| **Total UBS AG STAMFORD BRANCH** | | | | | | | **.000.00** | **93,041.54** | **93,041.54** |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part C Summary

## *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-04-2014 TO 08-05-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 21,000,000.00 | | | 0.00 | 21,000,000.00 | 21,000.000.00 |
| | Total dispositions | 1 | | 21,000,000.00 | | 0.00 | 21,000,000.00 | 21,000.000.00 |
| BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-05-2014 TO 08-06-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 21,000,000.00 | | | 0.00 | 21,000,000.00 | 21,000.000.00 |
| | Total dispositions | 1 | | 21,000,000.00 | | 0.00 | 21,000,000.00 | 21,000.000.00 |
| BUY TO OPEN REPO W/BARCLAYS .1% FROM 07-25-2014 TO 07-28-2014 CUSIP: 77799JUL3 | Total acquisitions | 1 | 30,900,000.00 | | | 0.00 | 30,900,000.00 | 30,900.000.00 |
| | Total dispositions | 1 | | 30,900,000.00 | | 0.00 | 30,900,000.00 | 30,900.000.00 |
| BUY TO OPEN REPO W/BNP PARIB .03% FROM 09-11-2014 TO 09-12-2014 CUSIP: 77799SEP2 | Total acquisitions | 1 | 23,400,000.00 | | | 0.00 | 23,400,000.00 | 23,400.000.00 |
| | Total dispositions | 1 | | 23,400,000.00 | | 0.00 | 23,400,000.00 | 23,400.000.00 |
| BUY TO OPEN REPO W/BNP PARIB .06% FROM 09-04-2014 TO 09-05-2014 CUSIP: 77799SEP2 | Total acquisitions | 1 | 23,300,000.00 | | | 0.00 | 23,300,000.00 | 23,300.000.00 |
| | Total dispositions | 1 | | 23,300,000.00 | | 0.00 | 23,300,000.00 | 23,300.000.00 |
| BUY TO OPEN REPO W/BNP PARIB .07% FROM 08-11-2014 TO 08-12-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 31,400,000.00 | | | 0.00 | 31,400,000.00 | 31,400.000.00 |
| | Total dispositions | 1 | | 31,400,000.00 | | 0.00 | 31,400,000.00 | 31,400.000.00 |
| BUY TO OPEN REPO W/CREDIT SU .13% FROM 07-31-2014 TO 08-01-2014 CUSIP: 77799JUL3 | Total acquisitions | 1 | 22,900,000.00 | | | 0.00 | 22,900,000.00 | 22,900.000.00 |
| | Total dispositions | 1 | | 22,900,000.00 | | 0.00 | 22,900,000.00 | 22,900.000.00 |
| BUY TO OPEN REPO W/MLPFS INC .05% FROM 08-28-2014 TO 08-29-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 18,300,000.00 | | | 0.00 | 18,300,000.00 | 18,300.000.00 |
| | Total dispositions | 1 | | 18,300,000.00 | | 0.00 | 18,300,000.00 | 18,300.000.00 |
| BUY TO OPEN REPO W/MORGAN ST .07% FROM 08-21-2014 TO 08-22-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 18,200,000.00 | | | 0.00 | 18,200,000.00 | 18,200.000.00 |
| | Total dispositions | 1 | | 18,200,000.00 | | 0.00 | 18,200,000.00 | 18,200.000.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part C Summary

## *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| BUY TO OPEN REPO W/TORONTO D .05% FROM 08-26-2014 TO 08-27-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 18,300,000.00 | | | 0.00 | 18,300,000.00 | 18,300,000.00 |
| | Total dispositions | 1 | | 18,300,000.00 | | 0.00 | 18,300,000.00 | 18,300,000.00 |
| BUY TO OPEN REPO W/TORONTO D .07% FROM 08-06-2014 TO 08-07-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 22,500,000.00 | | | 0.00 | 22,500,000.00 | 22,500,000.00 |
| | Total dispositions | 1 | | 22,500,000.00 | | 0.00 | 22,500,000.00 | 22,500,000.00 |
| BUY TO OPEN REPO W/TORONTO D .08% FROM 08-07-2014 TO 08-08-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 22,600,000.00 | | | 0.00 | 22,600,000.00 | 22,600,000.00 |
| | Total dispositions | 1 | | 22,600,000.00 | | 0.00 | 22,600,000.00 | 22,600,000.00 |
| BUY TO OPEN REPO W/TORONTO D .08% FROM 08-29-2014 TO 09-02-2014 CUSIP: 77799AUG3 | Total acquisitions | 1 | 25,500,000.00 | | | 0.00 | 25,500,000.00 | 25,500,000.00 |
| | Total dispositions | 1 | | 25,500,000.00 | | 0.00 | 25,500,000.00 | 25,500,000.00 |
| CF COMMON SENSE OFFSHORE LTD SUB CL C 2 U INITAL SERIES FUND CUSIP: KMP999TK1 | Total dispositions | 4 | | 58,640,535.65 | | 0.00 | 53,720,766.76 | 58,640,535.65 |
| CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND CUSIP: 554991216 | Total acquisitions | 1 | 45,000,000.00 | | | 0.00 | 45,000,000.00 | 45,000,000.00 |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1 | Total acquisitions | 2,050 | 1,686,588,139.67 | | | 0.00 | 1,686,588,139.67 | 1,686,588,139.67 |
| | Total dispositions | 1,293 | | 1,694,672,170.94 | | 0.00 | 1,694,672,170.94 | 1,694,672,170.94 |
| FEDERAL HOME LN BK DISC NT DUE 11-14-2014 CUSIP: 313385P42 | Total acquisitions | 1 | 20,398,180.12 | | | 0.00 | 20,398,180.12 | 20,398,180.12 |
| | Total dispositions | 1 | | 20,399,388.02 | | 0.00 | 20,398,180.12 | 20,399,388.02 |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JUNE SEDOL: B417KM9 | Total acquisitions | 4 | 19,443,007.82 | | | 0.00 | 19,401,445.31 | 19,443,007.82 |
| | Total dispositions | 4 | | 19,401,445.31 | | 0.00 | 19,401,445.31 | 19,401,445.31 |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY SEDOL: B58XJ31 | Total acquisitions | 2 | 19,093,710.94 | | | 0.00 | 18,968,203.13 | 19,093,710.94 |
| | Total dispositions | 2 | | 18,968,203.13 | | 0.00 | 18,968,203.13 | 18,968,203.13 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part C Summary

## *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JUNE SEDOL: B53VXJ4 | Total acquisitions | 4 | 21,017,695.32 | | | 0.00 | 21,021,210.95 | 21,017.695.32 |
| | Total dispositions | 4 | | 21,023,828.14 | | 0.00 | 21,021,210.95 | 21,023.828.14 |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES OCTOBER SEDOL: B4L3500 | Total acquisitions | 4 | 19,051,289.07 | | | 0.00 | 19,013,203.13 | 19,051.289.07 |
| | Total dispositions | 4 | | 19,013,203.13 | | 0.00 | 19,013,203.13 | 19,013.203.13 |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL CUSIP: 722005873 | Total acquisitions | 7 | 12,022,948.84 | | | 0.00 | 12,022,948.84 | 12,022.948.84 |
| | Total dispositions | 5 | | 33,815,782.90 | | 0.00 | 33,192,220.89 | 33,815.782.90 |
| MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488 CUSIP: 722005832 | Total acquisitions | 5 | 8,513,747.61 | | | 0.00 | 8,513,747.61 | 8,513.747.61 |
| | Total dispositions | 5 | | 29,297,214.91 | | 0.00 | 29,926,413.94 | 29,297.214.91 |
| MFO PIMCO FDS PAC INVT MGMT SER U S GOVT SECTOR PORTFOLIO INSTL CL CUSIP: 722005600 | Total acquisitions | 5 | 9,982,102.02 | | | 0.00 | 9,982,102.02 | 9,982.102.02 |
| | Total dispositions | 5 | | 35,352,239.95 | | 0.00 | 35,720,294.40 | 35,352.239.95 |
| MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTL CL CUSIP: 722005808 | Total acquisitions | 5 | 18,289,023.08 | | | 0.00 | 18,289,023.08 | 18,289.023.08 |
| | Total dispositions | 6 | | 62,219,751.04 | | 0.00 | 61,765,340.71 | 62,219.751.04 |
| NEWPORT VISION, LLC CUSIP: 000282392 | Total dispositions | 1 | | 50,000,000.00 | | 0.00 | 50,000,000.00 | 50,000.000.00 |
| UNITED STATES TREAS NTS .875% DUE 11-15-2017 SEDOL: BSJX083 | Total acquisitions | 2 | 19,342,461.46 | | | 0.00 | 19,342,461.46 | 19,342.461.46 |
| | Total dispositions | 3 | | 18,772,120.91 | | 0.00 | 18,768,427.12 | 18,772.120.91 |
| UNITED STATES TREAS NTS DTD 00471 1.375% DUE 07-31-2018 REG CUSIP: 912828VQ0 | Total acquisitions | 17 | 21,915,727.78 | | | 0.00 | 21,915,727.78 | 21,915.727.78 |
| | Total dispositions | 42 | | 22,352,721.01 | | 0.00 | 22,367,833.70 | 22,352.721.01 |
| UNITED STATES TREAS NTS DTD 00498 .875% DUE 07-15-2017 REG SEDOL: BP0S8M6 | Total acquisitions | 7 | 156,976,920.15 | | | 0.00 | 156,976,920.15 | 156,976.920.15 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part C Summary

## *Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate Acquisition Price | Transaction Aggregate Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---|---|---|---|---|---|---|---|---|
| | Total dispositions | 10 | | 156,969,340.60 | | 0.00 | 156,976,920.15 | 156,969.340.60 |
| UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG CUSIP: 912828WJ5 | Total acquisitions | 28 | 75,566,240.87 | | | 0.00 | 75,566,240.87 | 75,566.240.87 |
| | Total dispositions | 16 | | 72,295,116.60 | | 0.00 | 72,260,588.59 | 72,295.116.60 |
| UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG SEDOL: BPFJXW9 | Total acquisitions | 5 | 32,695,578.09 | | | 0.00 | 32,695,578.09 | 32,695.578.09 |
| | Total dispositions | 3 | | 32,729,578.13 | | 0.00 | 32,695,578.09 | 32,729.578.13 |
| UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9 | Total acquisitions | 2 | 25,431,742.19 | | | 0.00 | 25,431,742.19 | 25,431.742.19 |
| | Total dispositions | 4 | | 35,216,453.12 | | 0.00 | 34,879,093.75 | 35,216.453.12 |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0 | Total acquisitions | 4 | 37,534,518.73 | | | 0.00 | 37,534,518.73 | 37,534.518.73 |
| | Total dispositions | 4 | | 35,315,589.41 | | 0.00 | 35,270,561.23 | 35,315.589.41 |
| UNITED STATES TREAS NTS 1 09-15-2017 SEDOL: BQQPW04 | Total acquisitions | 16 | 126,688,334.51 | | | 0.00 | 126,688,334.51 | 126,688.334.51 |
| | Total dispositions | 17 | | 126,779,585.94 | | 0.00 | 126,688,334.51 | 126,779.585.94 |
| UTD STATES TREAS 1.5% DUE 10-31-2019 SEDOL: BRYG9R2 | Total acquisitions | 2 | 66,202,056.64 | | | 0.00 | 66,202,056.64 | 66,202.056.64 |
| | Total dispositions | 7 | | 52,479,711.90 | | 0.00 | 52,443,675.96 | 52,479.711.90 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *RBS SECURITIES INC.* | | | | | | | | | |
| **U.S. Government Securities** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| UNITED STATES TREAS NTS .875% DUE 11-15-2017 SEDOL: BSJX083 | -16,615,000.00 | 25 Nov 14 | | 99.84 | | 0.00 | 16,587,096.63 | 16,588,983.40 | 1,886.77 |
| UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2 | -500,000.00 | 26 Dec 13 | | 92.86 | | 0.00 | 502,618.29 | 464,316.41 | -38,301.88 |
| UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG SEDOL: B9CDBG2 | -400,000.00 | 15 Jan 14 | | 93.65 | | 0.00 | 402,094.64 | 374,609.38 | -27,485.26 |
| UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9 | 9,200,000.00 | 15 Jan 14 | 99.71 | | | 0.00 | 9,173,765.63 | 9,173,765.63 | 0.00 |
| UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9 | 16,300,000.00 | 15 Jan 14 | 99.74 | | | 0.00 | 16,257,976.56 | 16,257,976.56 | 0.00 |
| UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9 | -100,000.00 | 14 Mar 14 | | 100.66 | | 0.00 | 99,654.55 | 100,664.06 | 1,009.51 |
| UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE 08-31-2018 REG SEDOL: B4KS6Q9 | -1,400,000.00 | 14 Mar 14 | | 100.54 | | 0.00 | 1,395,163.75 | 1,407,601.56 | 12,437.81 |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0 | 16,400,000.00 | 24 Nov 14 | 99.50 | | | 0.00 | 16,318,706.23 | 16,318,706.23 | 0.00 |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0 | -30,090,000.00 | 25 Nov 14 | | 99.85 | | 0.00 | 29,996,058.49 | 30,044,039.41 | 47,980.92 |
| UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG SEDOL: BJT0TY0 | 9,700,000.00 | 14 Mar 14 | 100.84 | | | 0.00 | 9,781,464.84 | 9,781,464.84 | 0.00 |
| UNITED STATES TREAS NTS TREAS NTS 2% DUE 11-30-2020 REG CUSIP: 912828A42 | -1,800,000.00 | 15 Jan 14 | | 98.03 | | 0.00 | 1,780,031.25 | 1,764,562.50 | -15,468.75 |
| UTD STATES TREAS .375% DUE 10-31-2016 SEDOL: BRYGB09 | 10,400,000.00 | 24 Nov 14 | 99.76 | | | 0.00 | 10,375,253.59 | 10,375,253.59 | 0.00 |
| UTD STATES TREAS 1.5% DUE 10-31-2019 SEDOL: BRYG9R2 | 33,525,000.00 | 24 Nov 14 | 99.52 | | | 0.00 | 33,364,035.16 | 33,364,035.16 | 0.00 |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---|---|---|---|---|---|---|---|---|---|
| *RBS SECURITIES INC.* | | | | | | | | | |
| UTD STATES TREAS 1.5% DUE 10-31-2019 SEDOL: BRYG9R2 | -48,290,000.00* | 25 Nov 14 | | 99.65 | | 0.00 | 48,092,088.55 | 48,120,068.70 | 27,980.15 |
| **Corporate Debt Instruments - Preferred** | | | | | | | | | |
| **United States - USD** | | | | | | | | | |
| ABBVIE INC 1.75% DUE 11-06-2017 SEDOL: BCZM112 | -300,000.00 | 15 Apr 14 | | 100.92 | | 0.00 | 299,373.00 | 302,754.00 | 3,381.00 |
| **Corporate Debt Instruments - Other** | | | | | | | | | |
| **Kazakhstan - USD** | | | | | | | | | |
| JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO CUSIP: 46639UAB1 | -200,000.00 | 26 Sep 14 | | 93.65 | | 0.00 | 196,264.69 | 187,302.00 | -8,962.69 |
| PVTPL KAZMUNAIGAZ FINANCE SUB 6.375 DUE 04-09-2021 SEDOL: B87C480 | 200,000.00 | 17 Mar 14 | 108.24 | | | 0.00 | 216,480.00 | 216,480.00 | 0.00 |
| **Total RBS SECURITIES INC.** | | | | | | | **194,838,125.85** | **194,842,583.43** | **4,457.58** |

**NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 726,626,324.48**

# 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

**2013**

**This Form is Open to Public Inspection**

For calendar plan year 2013 or fiscal plan year beginning 12/01/2013 and ending 11/30/2014

▶ **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
Sprint Retirement Pension Plan

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Sprint Communications, Inc.

**D** Employer Identification Number (EIN)
48-0457967

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

| | | | | |
|---|---|---|---|---|
| 1 | Enter the valuation date: Month 12 Day 01 Year 2013 | | | |
| 2 | Assets: | | | |
| | a Market value | 2a | | 1844005722 |
| | b Actuarial value | 2b | | 1705927028 |
| 3 | Funding target/participant count breakdown: | | (1) Number of participants | (2) Funding Target |
| | a For retired participants and beneficiaries receiving payment | 3a | 7670 | 580052827 |
| | b For terminated vested participants | 3b | 31261 | 780132942 |
| | c For active participants: | | | |
| | (1) Non-vested benefits | 3c(1) | | 11944593 |
| | (2) Vested benefits | 3c(2) | | 319352271 |
| | (3) Total active | 3c(3) | 12065 | 331296864 |
| | d Total | 3d | 50996 | 1691482633 |
| 4 | If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ] | | | |
| | a Funding target disregarding prescribed at-risk assumptions | 4a | | |
| | b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | 4b | | |
| 5 | Effective interest rate | 5 | | 6.82% |
| 6 | Target normal cost | 6 | | 10200000 |

**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**



Signature of actuary

June 26, 2015
Date

DENISE I PATTERSON
Type or print name of actuary

1404167
Most recent enrollment number

TOWERS WATSON DELAWARE INC.
Firm name

312-525-2500
Telephone number (including area code)

191 N. WACKER DR, SUITE 2100
CHICAGO IL 60606
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 II Beginning of Year Carryover Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 0 | 12959850 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 12959850 |
| 9 | Amount remaining (line 7 minus line 8) | 0 | 0 |
| 10 | Interest on line 9 using prior year's actual return of 18.44% | 0 | 0 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | a Present value of excess contributions (line 38a from prior year) | | 18225558 |
| | b Interest on (a) using prior year's effective interest rate of 6.83% except as otherwise provided (see instructions) | | 2749444 |
| | c Total available at beginning of current plan year to add to prefunding balance | | 20975002 |
| | d Portion of (c) to be added to prefunding balance | | 4244395 |
| 12 | Other reductions in balances due to elections or deemed elections | 0 | 0 |
| 13 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) | 0 | 4244395 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 100.60 % |
| 15 | Adjusted funding target attainment percentage | 15 | 100.85 % |
| 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 | 96.31 % |
| 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 |
|---|---|---|---|---|---|
| | | | | | |
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| | | | | | |
| | | | 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? [X] Yes [ ] No

b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If 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 |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | ☐ N/A, full yield curve used |
|---|---|---|---|
| 5.23% | 6.51% | 7.16% | |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | 21b | 4 |
| **22** Weighted average retirement age | 22 | 64 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ 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 | ☐ Yes | ☒ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ 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 | 10200000 |
| **b** Excess assets, if applicable, but not greater than line 31a | 31b | 10200000 |

| **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 | 0 |
| **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 ☐ 2 plus 7 years ☐ 15 years

**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

| | | |
|---|---|---|
| **42** Amount of acceleration adjustment | 42 | 0 |
| **43** Excess installment acceleration amount to be carried over to future plan years | 43 | 0 |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Line 22**
**Description of Weighted Average Retirement Age**
**as of December 1, 2013**

See the Statement of Actuarial Assumptions/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.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

## Schedule SB- Statement by Enrolled Actuary

| | |
|---|---|
| **Plan Sponsor** | Sprint Communications, Inc. |
| **EIN/PN** | 48-0457967/001 |
| **Plan Name** | Sprint Retirement Pension Plan |
| **Valuation Date** | December 1, 2013 |
| **Enrolled Actuary** | Denise Patterson |
| **Enrollment Number** | 14-04167 |

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.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Line 11**

**Explanation of Adjustment for Excess Contributions under Special Final Rule**

Line 11b has been adjusted to reflect interest on the replenished balance at the prior year actual return on assets of 18.44%.

| | |
|---|---|
| Prior year Schedule SB Line 38 | $18,225,558 |
| Excess contributions at beginning of prior year with regard to the minimum required contribution for the prior year | $5,265,708 |
| Interest earned on excess at prior year effective rate of 6.83% | $359,648 |
| Excess contribution amount solely because an election was made to offset the prior year minimum required contribution with prefunding balance | $12,959,850 |
| Interest earned on replenished funding balance at prior year actual return on assets of 18.44% | $2,389,796 |
| | |
| Total amount available to be added to the prefunding balance | $20,975,002 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C000780213 | &&& CASH HELD ELSEWHERE FOR COMMON SENSE OFFSHORE LTD SUB CL C 2 U **INC | | | | |
| | | Acquisitions | 2,878,593.57 | -2,878,593.57 | |
| | | Dispositions | -2,878,593.57 | | 2,878,593.57 |
| S6190273 | # REORG/CHEUNG MANDATORY EXCHANGE HUTCHISON HOLDINGS LTD 4A5TA5U 18/03/2015 | | | | |
| | | Acquisitions | 97,000.00 | -1,692,637.30 | |
| | | Dispositions | -13,000.00 | | 227,847.35 |
| C018490102 | #REORG/ALLERGAN INC COM STOCK CASH AND STOCK MERGER 03-17-2015 | | | | |
| | | Dispositions | -16,638.00 | | 2,755,142.30 |
| | | Free Delivery | -3,504.00 | | |
| | | Free Receipt | 3,504.00 | | |
| C03232UAA5 | #REORG/AMSURG CORP MANDATORY EXCHANGE AMSURG CORP 481SA37 EFF DT 07/31/2014 | | | | |
| | | Acquisitions | 300,000.00 | -300,000.00 | |
| | | Dispositions | -300,000.00 | | 304,400.00 |
| C05874B107 | #REORG/BALLY TECHNOLOGIES INC CASH MERGER 11-24-2014 | | | | |
| | | Acquisitions | 6,700.00 | -409,704.14 | |
| | | Dispositions | -6,700.00 | | 523,054.60 |
| C12467B304 | #REORG/C&J ENERGY STOCK MERGER C&J ENERGY SERVICES 251LAC1 03-25-2015 | | | | |
| | | Acquisitions | 3,500.00 | -109,708.20 | |
| | | Dispositions | -3,500.00 | | 73,015.73 |
| C165263AA2 | #REORG/CHESAPEAKE MANDATORY EXC SEVENTY SEVEN ENERGY INC 491KAC7 07-14-2014 | | | | |
| | | Acquisitions | 210,000.00 | -210,000.00 | |
| | | Free Delivery | -210,000.00 | | |
| C171484AA6 | #REORG/CHURCHILL MANDATORY EXCHANGE CHURCHILL DOWNS INC 4X1JAJ8 12-17-2014 | | | | |
| | | Acquisitions | 135,000.00 | -135,000.00 | |
| | | Dispositions | -135,000.00 | | 136,856.25 |
| C206708109 | #REORG/CONCUR CASH MERGER 12-05-2014 | | | | |
| | | Acquisitions | 5,300.00 | -678,807.20 | |
| | | Dispositions | -5,300.00 | | 678,455.79 |
| | | Free Delivery | -3,000.00 | | |
| | | Free Receipt | 3,000.00 | | |
| C21249J105 | #REORG/CONVERSANT CASH & STK MERGER ALLIANCE DATA SYS 2011695 12-10-2014 | | | | |
| | | Dispositions | -5,500.00 | | 145,753.97 |
| | | Free Receipt | 5,500.00 | | |
| CG2554F113 | #REORG/COVIDIEN PLC CASH & STK MERGER MEDTRONIC HLDG 291SAC1 1-27-2015 | | | | |
| | | Acquisitions | 1,686.00 | -118,969.39 | |
| | | Dispositions | -10,373.00 | | 909,385.26 |
| | | Free Delivery | -9,119.00 | | |
| | | Free Receipt | 9,119.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C26818AAB0 | #REORG/DYNEGY MANDATORY EXCH DYNEGY FIN I 4G18AX9 04-01-2015 | | | | |
| | | Acquisitions | 160,000.00 | -160,000.00 | |
| | | Dispositions | -160,000.00 | | 161,200.00 |
| C30283FAB7 | #REORG/FWCT-2 ESCROW MAND EXCH CHS/COMMUNIT 0004A16AF7 EFF 01-27-2014 | | | | |
| | | Acquisitions | 250,000.00 | -250,000.00 | |
| | | Free Delivery | -250,000.00 | | |
| C393122106 | #REORG/GREEN MTN NAME CHANGE KEURIG GR 2U1TA21 EFF 03-11-2014 | | | | |
| | | Acquisitions | 100.00 | -7,585.14 | |
| | | Dispositions | -4,685.00 | | 486,906.66 |
| | | Free Delivery | -4,361.00 | | |
| C45685E106 | #REORG/ING U S INC NAME CHANGE VOYA FINANCIAL INC 2U1EAR1 04-07-2014 | | | | |
| | | Acquisitions | 600.00 | -21,187.62 | |
| | | Dispositions | -1,800.00 | | 66,222.93 |
| | | Free Delivery | -41,200.00 | | |
| C459902102 | #REORG/INTERNATION CASH & STOCK MERGER INTERNATIONAL GAME TEC 251AA31 4-7-15 | | | | |
| | | Acquisitions | 17,278.00 | -222,703.52 | |
| | | Dispositions | -60,378.00 | | 995,817.49 |
| | | Free Delivery | -2,303.00 | | |
| | | Free Receipt | 2,303.00 | | |
| C460254105 | #REORG/INTERNATIONAL RECTIFIER CASH MERGER 01-14-2015 | | | | |
| | | Dispositions | -6,090.00 | | 171,095.50 |
| | | Free Delivery | -5,165.00 | | |
| | | Free Receipt | 5,165.00 | | |
| C50015Q100 | #REORG/KODIAK STOCK MERGER WHITING PETROLEUM 2005693 12-08-2014 | | | | |
| | | Acquisitions | 4,858.00 | -55,593.79 | |
| | | Dispositions | -8,393.00 | | 117,783.23 |
| | | Free Delivery | -7,039.00 | | |
| | | Free Receipt | 7,039.00 | | |
| C532771102 | #REORG/LIN MEDIA LLC CL A COM STOCK MERGER MEDIA GEN INC NEW 291HAH1 12-22-2014 | | | | |
| | | Acquisitions | 17,400.00 | -425,055.23 | |
| | | Dispositions | -3,000.00 | | 70,381.50 |
| | | Free Delivery | -12,000.00 | | |
| | | Free Receipt | 12,000.00 | | |
| CM6778Q113 | #REORG/LUMENIS LTD COM STK MANDATORY EXCHANGE LUMENIS LTD 2U15AP1 08-26-2014 | | | | |
| | | Free Delivery | -6.00 | | |
| | | Free Receipt | 6.00 | | |
| C583421102 | #REORG/MEASUREMENT SPECIALTIES INC CASH MERGER 10/10/2014 | | | | |
| | | Acquisitions | 3,514.00 | -199,993.27 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -4,934.00 | | 412,490.93 |
| C585055106 | #REORG/MEDTRONIC MANDATORY EXCH MEDTRONIC HLDG LTD 291SAC1 01-27-2015 | | | | |
| | | Acquisitions | 7,000.00 | -440,748.35 | |
| | | Dispositions | -7,000.00 | | 445,666.99 |
| C60786L107 | #REORG/MODUSLINK PLAN OF REO MODUSLINK GLOBAL SOLUT 291VAD1 01-20-2015 | | | | |
| | | Acquisitions | 3,756.00 | -15,934.81 | |
| | | Dispositions | -74,791.00 | | 280,095.38 |
| | | Free Delivery | -63,541.00 | | |
| | | Free Receipt | 63,541.00 | | |
| C55336TAC9 | #REORG/MPM ESC PLAN OF RE GCB MP ESCLLC 6168791 MOMENT PERFOR 4M1WA 28 10-24-14 | | | | |
| | | Acquisitions | 415,000.00 | -453,500.00 | |
| | | Free Delivery | -415,000.00 | | |
| C628530107 | #REORG/MYLAN INC STOCK MERGER MYLAN N V 271HAU1 03-02-2015 | | | | |
| | | Dispositions | -15,168.00 | | 765,853.23 |
| | | Free Delivery | -13,105.00 | | |
| | | Free Receipt | 13,105.00 | | |
| C68375Q403 | #REORG/OPLINK COMMUNICATIONS CASH MERGER 12-23-2014 | | | | |
| | | Dispositions | -6,483.00 | | 112,870.34 |
| | | Free Delivery | -5,888.00 | | |
| | | Free Receipt | 5,888.00 | | |
| C69480UAJ6 | #REORG/PACIFIC RUBIALES MAND EXCH PACIFIC RUBIALES 4R1CAY2 12-13-2013 | | | | |
| | | Acquisitions | 25,000.00 | -26,000.00 | |
| | | Free Delivery | -350,000.00 | | |
| C73640Q105 | #REORG/PORTFOLIO REC NAME CHANGE PRA GROUP 2Z1YAF1 EFF 11-04-2014 | | | | |
| | | Acquisitions | 13,695.00 | -814,865.19 | |
| | | Dispositions | -1,480.00 | | 89,169.38 |
| | | Free Delivery | -24,734.00 | | |
| | | Free Receipt | 6,000.00 | | |
| C774188106 | #REORG/ROCKVILLE FINL NAME CHANGE UNITEDFINANCIAL 0002W15A11 EFF 05-01-2014 | | | | |
| | | Acquisitions | 4,000.00 | -56,738.12 | |
| | | Free Delivery | -7,100.00 | | |
| C774415103 | #REORG/ROCKWOOD CASH AND STK MERGER ALBEMARLE CORP COM 2006515 01-13-2015 | | | | |
| | | Acquisitions | 5,300.00 | -398,143.05 | |
| | | Dispositions | -5,300.00 | | 410,082.80 |
| | | Free Delivery | -2,900.00 | | |
| | | Free Receipt | 2,900.00 | | |
| C795435106 | #REORG/SALIX PHARMACEUTICALS CASH MERGER 04-02-2015 | | | | |
| | | Acquisitions | 2,502.00 | -317,582.85 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -4,102.00 | | 490,453.77 |
| C78420KAB9 | #REORG/SGMS MANDATORY EXCHANGE GCB144A SCIENTIFIC GAM 4V1LAE8 12-01-2014 | | | | |
| | | Acquisitions | 300,000.00 | -269,595.00 | |
| | | Dispositions | -300,000.00 | | 270,700.00 |
| C78428GAA2 | #REORG/SIWF MERGER SUB MAND EXCH SPRINGSINDS 0004V11AN7 EFF 06-05-2014 | | | | |
| | | Acquisitions | 95,000.00 | -97,393.75 | |
| | | Free Delivery | -440,000.00 | | |
| C846822104 | #REORG/SPARTAN STORE NAME CHANGE SPARTANNASH COMPANY 2W12AB1 05-29-2014 | | | | |
| | | Dispositions | -358.00 | | 8,530.99 |
| | | Free Delivery | -3,890.00 | | |
| | | Free Receipt | 358.00 | | |
| C871546206 | #REORG/SYMMETRY CASH AND STOCK MERGER SYMMETRY SURGICAL INC 291HA91 12-05-2014 | | | | |
| | | Dispositions | -8,132.00 | | 76,617.74 |
| | | Free Delivery | -6,517.00 | | |
| | | Free Receipt | 6,517.00 | | |
| C878377100 | #REORG/TECHNE NAME CHANGE BIO-TECHNE CORP 2Z1RA21 11-04-2014 | | | | |
| | | Acquisitions | 7,097.00 | -653,515.14 | |
| | | Dispositions | -537.00 | | 48,845.41 |
| | | Free Delivery | -12,177.00 | | |
| | | Free Receipt | 3,337.00 | | |
| C91030T109 | #REORG/UNITED FINL BAN STOCK MERGER UNITED FINL 0002W15A11 EFF 05-01-2014 | | | | |
| | | Acquisitions | 3,500.00 | -65,437.39 | |
| | | Free Delivery | -5,500.00 | | |
| CG93999996 | #REORG/VODAFONE WORTHLESS EFF 04-03-2014 | | | | |
| | | Dispositions | -33,354.00 | | 0.00 |
| | | Free Receipt | 33,354.00 | | |
| CH27013103 | #REORG/WEATHERFORD INTER LTD NAME CHANGEWEATHERFORD INTER PLC 2Y1XAZ1 06-18-2014 | | | | |
| | | Acquisitions | 23,900.00 | -329,184.37 | |
| | | Dispositions | -23,950.00 | | 492,919.74 |
| | | Free Delivery | -43,340.00 | | |
| | | Free Receipt | 2,450.00 | | |
| C000307108 | AAC HLDGS INC COM USD0.001 | | | | |
| | | Acquisitions | 1,950.00 | -36,028.40 | |
| | | Dispositions | -1,950.00 | | 37,383.60 |
| C002824100 | ABBOTT LAB COM | | | | |
| | | Acquisitions | 6,160.00 | -253,877.75 | |
| | | Dispositions | -7,387.00 | | 314,856.42 |
| C00287Y109 | ABBVIE INC COM USD0.01 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 15,295.00 | -781,593.24 | |
| | | Dispositions | -12,870.00 | | 755,459.53 |
| C00287YAM1 | ABBVIE INC 4.4% DUE 11-06-2042 | | | | |
| | | Acquisitions | 301,000.00 | -291,277.70 | |
| | | Dispositions | -301,000.00 | | 301,623.07 |
| SBMJJN24 | ABERTIS INFRAESTR EUR3 (B/RIGHTS 28/05/2014) | | | | |
| | | Dispositions | -5.00 | | 5.41 |
| | | Free Delivery | -12,420.00 | | |
| | | Free Receipt | 12,425.00 | | |
| S4065663 | ABERTIS INFRAESTR EUR3 SERIE A | | | | |
| | | Acquisitions | 12,425.00 | -283,307.85 | |
| | | Dispositions | -1,341.00 | | 30,497.54 |
| | | Free Receipt | 621.00 | | |
| SBMJJN02 | ABERTIS INFRAESTRUCTURAS EUR3 (RFD) | | | | |
| | | Free Delivery | -621.00 | | |
| | | Free Receipt | 621.00 | | |
| C003654100 | ABIOMED INC COM | | | | |
| | | Acquisitions | 11,596.00 | -380,758.14 | |
| | | Dispositions | -1,814.00 | | 64,638.44 |
| CG1151C101 | ACCENTURE PLC SHS CL A NEW | | | | |
| | | Acquisitions | 5,880.00 | -491,532.38 | |
| | | Dispositions | -5,880.00 | | 467,361.45 |
| | | Free Delivery | -3,146.00 | | |
| | | Free Receipt | 3,146.00 | | |
| SB4BNMY3 | ACCENTURE PLC SHS CL A NEW | | | | |
| | | Acquisitions | 1,800.00 | -141,983.01 | |
| | | Dispositions | -14,530.00 | | 1,156,434.69 |
| C00434NAB1 | ACCESS MIDSTREAM 4.875% DUE 03-15-2024 | | | | |
| | | Acquisitions | 700,000.00 | -702,593.75 | |
| | | Dispositions | -95,000.00 | | 100,462.50 |
| C00081T108 | ACCO BRANDS CORP COM | | | | |
| | | Acquisitions | 958.00 | -5,594.72 | |
| | | Dispositions | -12,562.00 | | 82,674.61 |
| | | Free Delivery | -11,407.00 | | |
| | | Free Receipt | 11,407.00 | | |
| S5852842 | ACCOR EUR3 | | | | |
| | | Acquisitions | 18,614.00 | -930,535.90 | |
| | | Dispositions | -18,614.00 | | 827,156.59 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|---|
| C004498101 | ACI WORLDWIDE INC COM STK | | | | | |
| | | | Acquisitions | 20,400.00 | -443,613.03 | |
| | | | Free Delivery | -15,000.00 | | |
| | | | Free Receipt | 23,600.00 | | |
| CG0083B108 | ACTAVIS PLC COM | | | | | |
| | | | Acquisitions | 3,526.00 | -840,108.69 | |
| | | | Dispositions | -1,696.00 | | 389,204.37 |
| SBD1NQJ9 | ACTAVIS PLC COM | | | | | |
| | | | Acquisitions | 6,826.00 | -1,460,461.44 | |
| | | | Dispositions | -6,826.00 | | 1,645,221.05 |
| SB1YD5Q2 | ACTELION LTD CHF0.50 (REGD) | | | | | |
| | | | Acquisitions | 3,991.00 | -402,838.06 | |
| | | | Dispositions | -410.00 | | 51,847.91 |
| C00508X203 | ACTUANT CORP CL A NEW | | | | | |
| | | | Acquisitions | 540.00 | -18,490.73 | |
| | | | Dispositions | -5,020.00 | | 151,259.79 |
| S7110720 | ADECCO SA CHF1 (REGD) | | | | | |
| | | | Acquisitions | 3,542.00 | -293,674.77 | |
| | | | Dispositions | -226.00 | | 18,872.97 |
| S4031976 | ADIDAS AG | | | | | |
| | | | Acquisitions | 562.00 | -60,336.21 | |
| | | | Dispositions | -12,319.00 | | 1,023,021.06 |
| C00724F101 | ADOBE SYS INC COM | | | | | |
| | | | Acquisitions | 11,925.00 | -747,304.70 | |
| | | | Dispositions | -11,433.00 | | 816,702.74 |
| | | | Free Delivery | -6,915.00 | | |
| | | | Free Receipt | 6,915.00 | | |
| C03524A108 | ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR | | | | | |
| | | | Dispositions | -6,731.00 | | 772,125.14 |
| | | | Free Delivery | -6,314.00 | | |
| | | | Free Receipt | 6,314.00 | | |
| C042068106 | ADR ARM HLDS PLC SPONSORED ISIN | US0420681068 | | | | |
| | | | Acquisitions | 6,327.00 | -280,102.70 | |
| | | | Dispositions | -4,629.00 | | 208,039.57 |
| S2230010 | ADR ARM HLDS PLC SPONSORED ISIN | US0420681068 | | | | |
| | | | Dispositions | -6,630.00 | | 311,641.38 |
| SB0FXT17 | ADR BAIDU INC SPONSORED ADR | | | | | |
| | | | Acquisitions | 1,881.00 | -429,436.99 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -14,168.00 | | 2,622,666.13 |
| C06738E204 | ADR BARCLAYS PLC A.D.R. | | | | |
| | | Acquisitions | 80.00 | -1,378.40 | |
| | | Dispositions | -80.00 | | 1,364.78 |
| C37733W105 | ADR GLAXOSMITHKLINE PLC SPONSORED ADR | | | | |
| | | Acquisitions | 6,135.00 | -323,073.44 | |
| | | Dispositions | -31,955.00 | | 1,519,765.35 |
| C37827X100 | ADR GLENCORE PLC | | | | |
| | | Acquisitions | 225,700.00 | -2,644,410.72 | |
| | | Dispositions | -18,200.00 | | 183,279.03 |
| S2781648 | ADR HDFC BK LTD ADR REPSTG 3 SHS | | | | |
| | | Acquisitions | 16,950.00 | -631,837.20 | |
| | | Dispositions | -5,085.00 | | 244,086.04 |
| S2569286 | ADR ICICI BK LTD | | | | |
| | | Acquisitions | 2,774.00 | -140,535.56 | |
| | | Dispositions | -13,266.00 | | 702,005.90 |
| C455793109 | ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR | | | | |
| | | Acquisitions | 854.00 | -12,032.86 | |
| | | Dispositions | -24,858.00 | | 349,598.93 |
| | | Free Receipt | 45,992.00 | | |
| SB1FCP24 | ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A | | | | |
| | | Acquisitions | 4,874.00 | -151,054.68 | |
| | | Dispositions | -2,453.00 | | 75,650.06 |
| S2603225 | ADR MOBILE TELESYSTEMS OJSC SPONSORED | | | | |
| | | Acquisitions | 42,100.00 | -883,785.06 | |
| | | Dispositions | -5,800.00 | | 114,596.73 |
| C66987V109 | ADR NOVARTIS AG | | | | |
| | | Acquisitions | 1,000.00 | -85,822.56 | |
| | | Dispositions | -7,120.00 | | 652,135.51 |
| S2620105 | ADR NOVARTIS AG | | | | |
| | | Dispositions | -1,674.00 | | 150,870.60 |
| C670100205 | ADR NOVO-NORDISK A S ADR | | | | |
| | | Acquisitions | 2,252.00 | -101,659.98 | |
| | | Dispositions | -10,916.00 | | 488,247.96 |
| | | Free Receipt | 26,272.00 | | |
| S2537432 | ADR OIL CO LUKOIL SPONSORED ADR | | | | |
| | | Acquisitions | 29,200.00 | -1,755,225.31 | |
| | | Dispositions | -3,900.00 | | 230,545.62 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C780259206 | ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | | | | |
| | | Acquisitions | 300.00 | -19,967.37 | |
| | | Dispositions | -6,500.00 | | 504,779.70 |
| C870123106 | ADR SWATCH GROUP AG ADR | | | | |
| | | Acquisitions | 8,834.00 | -285,735.72 | |
| | | Dispositions | -24,024.00 | | 668,841.02 |
| S2883878 | ADR TEVA PHARMACEUTICAL INDS | | | | |
| | | Acquisitions | 15,094.00 | -811,482.02 | |
| | | Dispositions | -16,359.00 | | 803,743.57 |
| C896438306 | ADR TRINITY BIOTECH PLC SPONSORED ADR NEW | | | | |
| | | Acquisitions | 4,100.00 | -95,319.14 | |
| | | Dispositions | -8,700.00 | | 154,085.63 |
| SB3N0H17 | ADR VIPSHOP HLDGS LTD SPONSORED ADR | | | | |
| | | Acquisitions | 1,411.00 | -197,216.93 | |
| | | Dispositions | -3,273.00 | | 92,741.88 |
| | | Free Receipt | 11,799.00 | | |
| C92857W308 | ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR | | | | |
| | | Dispositions | -6,100.00 | | 221,869.46 |
| | | Free Receipt | 18,600.00 | | |
| C92932M101 | ADR WNS HLDGS LTD SPONSORED ADR | | | | |
| | | Acquisitions | 12,329.00 | -250,487.06 | |
| SB194GX4 | ADR WNS HLDGS LTD SPONSORED ADR | | | | |
| | | Dispositions | -2,899.00 | | 56,489.82 |
| SB23PW87 | ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS ADR | | | | |
| | | Acquisitions | 1,266.00 | -47,268.98 | |
| | | Dispositions | -2,663.00 | | 92,434.43 |
| SB7QNYP4 | ADR YY INC ADS REPSTG COM CL A | | | | |
| | | Acquisitions | 1,765.00 | -110,833.54 | |
| | | Dispositions | -181.00 | | 13,483.93 |
| C00101JAK2 | ADT CORP 6.25 DUE 10-15-2021 | | | | |
| | | Dispositions | -120,000.00 | | 123,975.00 |
| | | Free Receipt | 215,000.00 | | |
| C00738A106 | ADTRAN INC COM | | | | |
| | | Acquisitions | 618.00 | -13,691.03 | |
| | | Dispositions | -618.00 | | 14,191.62 |
| | | Free Delivery | -618.00 | | |
| | | Free Receipt | 618.00 | | |
| C00770C101 | ADVANCED EMISSIONS SOLUTIONS INC COM STK | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30.00 | -1,479.08 | |
| | | Dispositions | -11,886.00 | | 275,085.83 |
| | | Free Receipt | 5,443.00 | | |
| C007973100 | ADVANCED ENERGY INDS INC COM | | | | |
| | | Acquisitions | 329.00 | -5,663.90 | |
| | | Dispositions | -329.00 | | 6,232.01 |
| C007903AX5 | ADVANCED MICRO 7.5% DUE 08-15-2022 | | | | |
| | | Acquisitions | 250,000.00 | -258,281.25 | |
| | | Dispositions | -295,000.00 | | 307,636.50 |
| C00762W107 | ADVISORY BRD CO COM | | | | |
| | | Acquisitions | 6,105.00 | -302,526.09 | |
| | | Dispositions | -4,644.00 | | 245,714.04 |
| | | Free Delivery | -5,400.00 | | |
| | | Free Receipt | 5,400.00 | | |
| C00766T100 | AECOM | | | | |
| | | Acquisitions | 5,300.00 | -155,057.64 | |
| | | Dispositions | -5,300.00 | | 170,410.47 |
| CY0017S102 | AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01 | | | | |
| | | Acquisitions | 18,240.00 | -182,284.39 | |
| | | Dispositions | -63,375.00 | | 626,231.44 |
| | | Free Delivery | -61,300.00 | | |
| | | Free Receipt | 61,300.00 | | |
| C00770F104 | AEGION CORP 10 | | | | |
| | | Dispositions | -1,775.00 | | 40,802.15 |
| | | Free Delivery | -414.00 | | |
| | | Free Receipt | 414.00 | | |
| C008073108 | AEROVIRONMENT INC COM | | | | |
| | | Acquisitions | 1,500.00 | -46,595.55 | |
| | | Dispositions | -3,400.00 | | 116,063.54 |
| C00130H105 | AES CORP COM | | | | |
| | | Dispositions | -28,689.00 | | 436,118.80 |
| | | Free Delivery | -16,531.00 | | |
| | | Free Receipt | 16,531.00 | | |
| C008252108 | AFFILIATED MANAGERS GROUP INC COM STK | | | | |
| | | Acquisitions | 3,550.00 | -685,532.73 | |
| | | Dispositions | -3,687.00 | | 731,703.97 |
| | | Free Delivery | -1,000.00 | | |
| | | Free Receipt | 1,000.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C001055102 | AFLAC INC COM | | | | |
| | | Acquisitions | 700.00 | -42,734.30 | |
| | | Dispositions | -26,300.00 | | 1,611,734.80 |
| | | Free Delivery | -11,061.00 | | |
| | | Free Receipt | 11,061.00 | | |
| C00850LAA2 | AGRIBANK FCB PVTPL 144A SUB NT 144A 9.125 15 JUL 2019 | | | | |
| | | Acquisitions | 682,000.00 | -877,778.66 | |
| | | Dispositions | -300,000.00 | | 384,591.00 |
| SB4TX8S1 | AIA GROUP LTD NPV | | | | |
| | | Acquisitions | 122,886.00 | -671,789.19 | |
| | | Dispositions | -343,632.00 | | 1,810,282.59 |
| SBN5T1Y3 | AIR LIQUIDE GENERIQUE BONUS RT 17/6/2014 | | | | |
| | | Free Delivery | -5,050.00 | | |
| | | Free Receipt | 5,050.00 | | |
| SB1YXBJ7 | AIR LIQUIDE(L') EUR5.50 | | | | |
| | | Dispositions | -10,812.00 | | 1,380,284.24 |
| | | Free Receipt | 505.00 | | |
| C00922R105 | AIR TRANS SVCS GROUP INC COM STK | | | | |
| | | Acquisitions | 365.00 | -2,330.56 | |
| | | Dispositions | -10,459.00 | | 88,649.44 |
| | | Free Delivery | -9,386.00 | | |
| | | Free Receipt | 9,386.00 | | |
| C009363102 | AIRGAS INC COM | | | | |
| | | Acquisitions | 300.00 | -33,120.71 | |
| | | Dispositions | -5,919.00 | | 652,523.86 |
| S6741198 | AIRPORTS OF THAILA THB10(ALIEN MKT) | | | | |
| | | Acquisitions | 19,500.00 | -110,937.27 | |
| | | Dispositions | -19,500.00 | | 109,316.62 |
| C00971T101 | AKAMAI TECHNOLOGIES INC COM STK | | | | |
| | | Acquisitions | 3,126.00 | -146,422.51 | |
| | | Dispositions | -5,333.00 | | 298,766.73 |
| C009728106 | AKORN INC COM | | | | |
| | | Acquisitions | 9,751.00 | -404,004.94 | |
| | | Dispositions | -17,197.00 | | 642,666.49 |
| C012653101 | ALBEMARLE CORP COM | | | | |
| | | Acquisitions | 4,200.00 | -238,476.70 | |
| | | Free Delivery | -2,000.00 | | |
| | | Free Receipt | 2,000.00 | | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C013817101 | ALCOA INC COM STK | | | | |
| | | Acquisitions | 1,240.00 | -13,763.50 | |
| | | Dispositions | -31,075.00 | | 488,856.55 |
| | | Free Delivery | -5,200.00 | | |
| | | Free Receipt | 5,200.00 | | |
| C013817AW1 | ALCOA INC 5.125% DUE 10-01-2024 | | | | |
| | | Acquisitions | 320,000.00 | -320,000.00 | |
| | | Dispositions | -320,000.00 | | 317,237.50 |
| C01449J105 | ALERE INC COM | | | | |
| | | Acquisitions | 3,220.00 | -108,787.06 | |
| | | Dispositions | -3,220.00 | | 121,619.93 |
| C014477AQ6 | ALERIS INTL INC 7.875 DUE 11-01-2020 | | | | |
| | | Acquisitions | 55,000.00 | -55,850.00 | |
| | | Dispositions | -185,000.00 | | 192,275.00 |
| C015351109 | ALEXION PHARMACEUTICALS INC COM | | | | |
| | | Acquisitions | 86.00 | -16,474.82 | |
| | | Dispositions | -3,189.00 | | 566,505.27 |
| C016255101 | ALIGN TECHNOLOGY INC COM | | | | |
| | | Acquisitions | 7,725.00 | -401,204.19 | |
| | | Dispositions | -9,099.00 | | 443,867.82 |
| S2011646 | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV | | | | |
| | | Acquisitions | 3,197.00 | -255,460.51 | |
| | | Dispositions | -986.00 | | 26,769.81 |
| | | Free Receipt | 6,394.00 | | |
| C020002101 | ALLSTATE CORP COM | | | | |
| | | Dispositions | -9,100.00 | | 533,382.55 |
| | | Free Delivery | -6,700.00 | | |
| | | Free Receipt | 6,700.00 | | |
| C02209S103 | ALTRIA GROUP INC COM | | | | |
| | | Acquisitions | 1,880.00 | -75,581.45 | |
| | | Dispositions | -30,672.00 | | 1,334,117.94 |
| | | Free Delivery | -14,968.00 | | |
| | | Free Receipt | 14,968.00 | | |
| SB3MSM28 | AMADEUS IT HLDGS EUR0.01 | | | | |
| | | Acquisitions | 22,496.00 | -940,254.82 | |
| | | Dispositions | -28,650.00 | | 1,053,351.11 |
| C023135106 | AMAZON COM INC COM | | | | |
| | | Acquisitions | 6,860.00 | -2,084,173.12 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -4,221.00 | | 1,421,082.56 |
| C524997632 | AMBEV SA RIGHTS EXP DT 12-31-2049 | | | | |
| | | Dispositions | -89,990.00 | | 25.65 |
| | | Free Receipt | 89,990.00 | | |
| S2722670 | AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | | | | |
| | | Acquisitions | 3,900.00 | -86,896.19 | |
| | | Dispositions | -3,900.00 | | 102,379.22 |
| C02503X105 | AMERICAN CAP AGY CORP | | | | |
| | | Acquisitions | 12,735.00 | -285,179.58 | |
| | | Dispositions | -29,364.00 | | 676,878.04 |
| | | Free Delivery | -14,274.00 | | |
| | | Free Receipt | 14,274.00 | | |
| C02503Y103 | AMERICAN CAP LTD COM STK | | | | |
| | | Acquisitions | 42,000.00 | -607,166.46 | |
| | | Free Delivery | -20,300.00 | | |
| | | Free Receipt | 20,300.00 | | |
| C025676206 | AMERICAN EQUITY INVT LIFE HLDG CO COM | | | | |
| | | Acquisitions | 202.00 | -4,649.31 | |
| | | Dispositions | -8,041.00 | | 192,324.17 |
| | | Free Delivery | -2,661.00 | | |
| | | Free Receipt | 2,661.00 | | |
| C026874784 | AMERICAN INTERNATIONAL GROUP INC COM | | | | |
| | | Acquisitions | 11,300.00 | -553,846.74 | |
| | | Dispositions | -41,590.00 | | 2,272,531.20 |
| C03027X100 | AMERICAN TOWER CORP | | | | |
| | | Acquisitions | 2,026.00 | -166,442.41 | |
| | | Dispositions | -21,619.00 | | 1,966,359.94 |
| | | Free Delivery | -16,308.00 | | |
| | | Free Receipt | 16,308.00 | | |
| C03073E105 | AMERISOURCEBERGEN CORP COM | | | | |
| | | Acquisitions | 4,239.00 | -273,831.57 | |
| | | Dispositions | -4,239.00 | | 308,643.86 |
| | | Free Delivery | -3,908.00 | | |
| | | Free Receipt | 3,908.00 | | |
| C029683109 | AMERN SOFTWARE INC CL A | | | | |
| | | Dispositions | -8,615.00 | | 85,603.20 |
| | | Free Delivery | -4,568.00 | | |
| | | Free Receipt | 4,568.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C031100100 | AMETEK INC NEW COM | | | | |
| | | Acquisitions | 2,050.00 | -106,189.45 | |
| | | Dispositions | -21,989.00 | | 1,121,437.69 |
| C03232P405 | AMSURG CORP COM | | | | |
| | | Dispositions | -2,987.00 | | 140,993.56 |
| | | Free Delivery | -1,639.00 | | |
| | | Free Receipt | 1,639.00 | | |
| C032511BB2 | ANADARKO PETE CORP 0% DUE 10-10-2036 | | | | |
| | | Acquisitions | 2,240,000.00 | -789,600.00 | |
| | | Dispositions | -240,000.00 | | 85,200.00 |
| C032654105 | ANALOG DEVICES INC COM | | | | |
| | | Acquisitions | 18,630.00 | -971,472.62 | |
| | | Dispositions | -27,249.00 | | 1,433,462.37 |
| | | Free Delivery | -13,476.00 | | |
| | | Free Receipt | 13,476.00 | | |
| C034164103 | ANDERSONS INC COM | | | | |
| | | Dispositions | -1,750.00 | | 112,887.76 |
| | | Free Receipt | 1,250.00 | | |
| C03524BAE6 | ANHEUSER BUSCH INBEV FIN INC 3.7 DUE 02-01-2024 | | | | |
| | | Acquisitions | 296,000.00 | -295,926.00 | |
| | | Dispositions | -296,000.00 | | 304,012.72 |
| S4755317 | ANHEUSER-BUSCH INBEV NV | | | | |
| | | Acquisitions | 2,122.00 | -218,238.84 | |
| | | Dispositions | -11,849.00 | | 1,304,169.68 |
| C035242AB2 | ANHEUSER-BUSCH 4% DUE 01-17-2043 | | | | |
| | | Acquisitions | 275,000.00 | -244,150.50 | |
| | | Dispositions | -200,000.00 | | 199,386.00 |
| S6080396 | ANHUI CONCH CEMENT 'H'CNY1 | | | | |
| | | Acquisitions | 508,000.00 | -1,871,386.87 | |
| | | Dispositions | -91,500.00 | | 322,633.39 |
| C035290105 | ANIXTER INTL INC COM | | | | |
| | | Acquisitions | 8,100.00 | -690,253.52 | |
| | | Dispositions | -1,172.00 | | 120,424.95 |
| | | Free Delivery | -775.00 | | |
| | | Free Receipt | 775.00 | | |
| C03662Q105 | ANSYS INC COM | | | | |
| | | Acquisitions | 14,031.00 | -1,102,023.51 | |
| | | Dispositions | -15,500.00 | | 1,203,877.62 |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -2,200.00 | | |
| | | Free Receipt | 2,200.00 | | |
| C03674PAJ2 | ANTERO RES FIN 6% DUE 12-01-2020 | | | | |
| | | Acquisitions | 75,000.00 | -79,312.50 | |
| | | Dispositions | -455,000.00 | | 486,175.00 |
| CG0408V102 | AON PLC COM | | | | |
| | | Acquisitions | 11,000.00 | -888,702.40 | |
| | | Dispositions | -11,500.00 | | 983,562.90 |
| C037411105 | APACHE CORP COM | | | | |
| | | Acquisitions | 5,000.00 | -324,426.50 | |
| | | Dispositions | -6,475.00 | | 633,724.93 |
| | | Free Delivery | -5,591.00 | | |
| | | Free Receipt | 5,591.00 | | |
| C03748R101 | APARTMENT INVT & MGMT CO CL A | | | | |
| | | Dispositions | -19,551.00 | | 629,540.85 |
| | | Free Delivery | -16,892.00 | | |
| | | Free Receipt | 16,892.00 | | |
| C037604105 | APOLLO EDUCATION GROUP INC | | | | |
| | | Acquisitions | 2,700.00 | -82,422.63 | |
| | | Dispositions | -9,400.00 | | 300,203.09 |
| C037833100 | APPLE INC COM STK | | | | |
| | | Acquisitions | 9,708.00 | -3,152,499.79 | |
| | | Dispositions | -55,246.00 | | 6,234,254.83 |
| | | Free Delivery | -19,691.00 | | |
| | | Free Receipt | 114,107.00 | | |
| C03938LAX2 | ARCELORMITTAL 6.25 DUE 02-25-2022 | | | | |
| | | Acquisitions | 255,000.00 | -283,050.00 | |
| | | Dispositions | -315,000.00 | | 349,650.00 |
| C039380100 | ARCH COAL INC COM | | | | |
| | | Acquisitions | 40,176.00 | -183,893.89 | |
| | | Dispositions | -232,516.00 | | 809,249.58 |
| | | Free Delivery | -199,616.00 | | |
| | | Free Receipt | 199,616.00 | | |
| C00191AAA4 | ARD FIN S A SECD PIK NT 144A 11.125% DUE06-01-2018/06-01-2014 BEO | | | | |
| | | Acquisitions | 160,001.00 | -172,391.06 | |
| | | Dispositions | -892,342.00 | | 952,685.76 |
| | | Free Receipt | 78,139.00 | | |
| C03969LAA4 | ARDAGH FIN HLDGS S A SR PIK NT 144A 8.625% DUE 06-15-2019/06-12-2014 BEO | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 325,000.00 | -321,750.00 | |
| | | Dispositions | -325,000.00 | | 330,812.50 |
| C03969AAD2 | ARDAGH PACKAGING 6.25% DUE 01-31-2019 | | | | |
| | | Acquisitions | 500,000.00 | -501,375.00 | |
| | | Dispositions | -225,000.00 | | 226,687.50 |
| C03969AAG5 | ARDAGH PACKAGING 6% DUE 06-30-2021 | | | | |
| | | Acquisitions | 225,000.00 | -225,000.00 | |
| | | Dispositions | -225,000.00 | | 227,250.00 |
| C04010L103 | ARES CAP CORP COM | | | | |
| | | Acquisitions | 22,500.00 | -360,577.50 | |
| | | Dispositions | -14,342.00 | | 254,019.27 |
| | | Free Delivery | -22,013.00 | | |
| | | Free Receipt | 22,013.00 | | |
| C040413106 | ARISTA NETWORKS INC COM | | | | |
| | | Acquisitions | 38.00 | -1,634.00 | |
| | | Dispositions | -38.00 | | 2,165.28 |
| C043176106 | ARUBA NETWORKS INC COM | | | | |
| | | Acquisitions | 2,190.00 | -37,390.97 | |
| | | Dispositions | -12,641.00 | | 247,804.78 |
| S6054603 | ASAHI KASEI CORP NPV | | | | |
| | | Acquisitions | 81,000.00 | -612,877.71 | |
| | | Dispositions | -18,000.00 | | 123,761.19 |
| C04351G101 | ASCENA RETAIL GROUP INC COM | | | | |
| | | Acquisitions | 4,187.00 | -73,174.25 | |
| | | Dispositions | -12,533.00 | | 218,932.22 |
| | | Free Delivery | -10,817.00 | | |
| | | Free Receipt | 10,817.00 | | |
| S0053673 | ASHTEAD GROUP ORD GBP0.10 | | | | |
| | | Acquisitions | 11,460.00 | -186,358.27 | |
| | | Dispositions | -18,557.00 | | 278,454.23 |
| SB929F46 | ASML HOLDING NV EUR0.09 | | | | |
| | | Acquisitions | 2,503.00 | -211,446.95 | |
| | | Dispositions | -12,181.00 | | 1,155,133.44 |
| S3092725 | ASOS PLC ORD GBP0.035 | | | | |
| | | Acquisitions | 528.00 | -50,531.37 | |
| | | Dispositions | -1,027.00 | | 91,122.34 |
| CG0585R106 | ASSURED GUARANTY LTD COMMON STK | | | | |
| | | Acquisitions | 6.00 | -148.44 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -19,476.00 | | 453,578.11 |
| | | Free Delivery | -16,501.00 | | |
| | | Free Receipt | 16,501.00 | | |
| S6985383 | ASTELLAS PHARMA NPV | | | | |
| | | Acquisitions | 23,100.00 | -390,421.65 | |
| | | Dispositions | -4,000.00 | | 52,620.50 |
| | | Free Receipt | 30,800.00 | | |
| SB800MQ5 | ASTRA INTL IDR50 | | | | |
| | | Acquisitions | 535,100.00 | -359,026.33 | |
| | | Dispositions | -535,100.00 | | 311,703.07 |
| C00206R102 | AT&T INC COM | | | | |
| | | Acquisitions | 220.00 | -7,451.29 | |
| | | Dispositions | -31,200.00 | | 1,031,114.77 |
| C04685W103 | ATHENAHEALTH INC COM MON STOCK | | | | |
| | | Acquisitions | 4,151.00 | -486,602.72 | |
| | | Dispositions | -1,170.00 | | 217,240.94 |
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| C049513104 | ATMEL CORP COM | | | | |
| | | Acquisitions | 27,800.00 | -241,367.78 | |
| | | Free Delivery | -8,100.00 | | |
| | | Free Receipt | 8,100.00 | | |
| C050095108 | ATWOOD OCEANICS INC COM | | | | |
| | | Acquisitions | 687.00 | -33,937.43 | |
| | | Dispositions | -2,888.00 | | 148,225.65 |
| | | Free Delivery | -2,622.00 | | |
| | | Free Receipt | 2,622.00 | | |
| S6065586 | AUST & NZ BANK GRP NPV | | | | |
| | | Acquisitions | 23,317.00 | -749,770.69 | |
| | | Dispositions | -10,797.00 | | 340,633.53 |
| C053015103 | AUTOMATIC DATA PROCESSING INC COM | | | | |
| | | Acquisitions | 610.00 | -48,681.40 | |
| | | Dispositions | -20,275.00 | | 1,599,373.51 |
| S0216238 | AVIVA ORD GBP0.25 | | | | |
| | | Acquisitions | 121,556.00 | -1,047,301.47 | |
| | | Dispositions | -121,556.00 | | 1,004,430.39 |
| C073302101 | B/E AEROSPACE INC COM | | | | |
| | | Acquisitions | 13,171.00 | -1,000,711.45 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -16,052.00 | | 1,396,378.90 |
| | | Free Delivery | -8,717.00 | | |
| | | Free Receipt | 8,717.00 | | |
| C05615F102 | BABCOCK & WILCOX CO NEW COM STK | | | | |
| | | Acquisitions | 15,300.00 | -438,452.20 | |
| | | Dispositions | -3,635.00 | | 126,565.22 |
| | | Free Delivery | -6,400.00 | | |
| | | Free Receipt | 6,400.00 | | |
| SBKS8RN7 | BABCOCK INTL GROUP NEW ORD GBP0.60 NPD | | | | |
| | | Free Delivery | -9,138.00 | | |
| | | Free Receipt | 9,138.00 | | |
| S0969703 | BABCOCK INTL GROUP ORD GBP0.60 | | | | |
| | | Acquisitions | 9,138.00 | -121,766.82 | |
| | | Dispositions | -21,553.00 | | 427,932.45 |
| C057665200 | BALCHEM CORP COM | | | | |
| | | Acquisitions | 2,270.00 | -123,279.29 | |
| | | Dispositions | -2,270.00 | | 135,149.18 |
| C05948K3J6 | BANC AMER 6% DUE 03-25-2036 | | | | |
| | | Acquisitions | 3,372.35 | 0.00 | |
| | | Dispositions | -26,287.19 | | 12,065.85 |
| SBR30VT1 | BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 (RFD 2014) | | | | |
| | | Free Delivery | -447.00 | | |
| | | Free Receipt | 447.00 | | |
| SBKY4JV1 | BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 (RFD) | | | | |
| | | Free Delivery | -1,150.00 | | |
| | | Free Receipt | 1,150.00 | | |
| C05958AAL2 | BANCO DO BRASIL S 9% DUE 12-31-2049 | | | | |
| | | Acquisitions | 230,000.00 | -230,000.00 | |
| | | Dispositions | -100,000.00 | | 98,500.00 |
| C748998ED9 | BANCOLOMBIA S A SPONSORED ADR REPSTG 4 RTS 04-30-2014 | | | | |
| | | Dispositions | -12,990.00 | | 130.81 |
| | | Free Receipt | 12,990.00 | | |
| C060505104 | BANK OF AMERICA CORP | | | | |
| | | Acquisitions | 12,400.00 | -188,809.22 | |
| | | Dispositions | -64,700.00 | | 1,099,201.30 |
| C06051GFH7 | BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 | | | | |
| | | Acquisitions | 411,000.00 | -410,699.97 | |
| | | Dispositions | -411,000.00 | | 415,744.30 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S6709099 | BANK RAKYAT INDONESIA PERSER | | | | |
| | | Acquisitions | 1,429,500.00 | -1,207,727.46 | |
| | | Dispositions | -54,900.00 | | 45,587.51 |
| S5474008 | BANKINTER SA EUR0.3(REGD) | | | | |
| | | Acquisitions | 13,349.00 | -113,830.59 | |
| | | Dispositions | -3,069.00 | | 24,571.51 |
| C06652K103 | BANKUNITED INC | | | | |
| | | Acquisitions | 3,868.00 | -126,557.64 | |
| | | Dispositions | -3,868.00 | | 130,300.40 |
| | | Free Delivery | -3,512.00 | | |
| | | Free Receipt | 3,512.00 | | |
| C068463108 | BARRETT BUSINESS SVCS INC COM | | | | |
| | | Acquisitions | 4,300.00 | -310,047.35 | |
| | | Dispositions | -4,300.00 | | 187,703.09 |
| S5086577 | BASF - ORD SHS COMSTK | | | | |
| | | Acquisitions | 10,817.00 | -1,153,874.85 | |
| | | Dispositions | -10,402.00 | | 1,125,173.68 |
| C071813109 | BAXTER INTL INC COM | | | | |
| | | Acquisitions | 17,850.00 | -1,240,633.28 | |
| | | Dispositions | -22,477.00 | | 1,657,271.68 |
| | | Free Delivery | -11,548.00 | | |
| | | Free Receipt | 11,548.00 | | |
| S5069211 | BAYER AG NPV (REGD) | | | | |
| | | Acquisitions | 3,644.00 | -506,212.11 | |
| | | Dispositions | -657.00 | | 92,981.27 |
| C073295107 | BBCN BANCORP INC COM | | | | |
| | | Dispositions | -9,396.00 | | 152,118.08 |
| | | Free Delivery | -8,028.00 | | |
| | | Free Receipt | 8,028.00 | | |
| S5501906 | BBVA(BILB-VIZ-ARG) EUR0.49 | | | | |
| | | Acquisitions | 109,575.00 | -1,370,174.93 | |
| | | Dispositions | -136,516.00 | | 1,597,152.34 |
| | | Free Receipt | 1,597.00 | | |
| C05534B760 | BCE INC COM NEW | | | | |
| | | Acquisitions | 1,390.00 | -61,368.08 | |
| | | Dispositions | -9,840.00 | | 432,491.52 |
| S6088204 | BEACH ENERGY LTD NPV | | | | |
| | | Acquisitions | 556,375.00 | -891,723.28 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -31,800.00 | | 48,518.26 |
| C073685109 | BEACON ROOFING SUPPLY INC COM | | | | |
| | | Acquisitions | 8,265.00 | -216,605.06 | |
| | | Dispositions | -7,103.00 | | 182,481.06 |
| | | Free Delivery | -7,600.00 | | |
| | | Free Receipt | 7,600.00 | | |
| C075896100 | BED BATH & BEYOND INC COM | | | | |
| | | Acquisitions | 50.00 | -3,997.65 | |
| | | Dispositions | -7,400.00 | | 475,750.32 |
| C084670702 | BERKSHIRE HATHAWAY INC-CL B | | | | |
| | | Dispositions | -10,411.00 | | 1,337,422.88 |
| | | Free Delivery | -9,752.00 | | |
| | | Free Receipt | 9,752.00 | | |
| C085790AX1 | BERRY PLASTICS 5.5% DUE 05-15-2022 | | | | |
| | | Acquisitions | 425,000.00 | -426,437.50 | |
| | | Dispositions | -425,000.00 | | 410,675.00 |
| S0876289 | BG GROUP ORD GBP0.10 | | | | |
| | | Acquisitions | 12,720.00 | -264,672.20 | |
| | | Dispositions | -11,549.00 | | 205,935.56 |
| C05541T101 | BGC PARTNERS INC CL A CL A | | | | |
| | | Acquisitions | 14,800.00 | -110,887.52 | |
| | | Dispositions | -10,900.00 | | 92,181.23 |
| | | Free Delivery | -14,800.00 | | |
| | | Free Receipt | 14,800.00 | | |
| S6100089 | BIDVEST GROUP ZAR0.05 | | | | |
| | | Acquisitions | 263.00 | -6,074.01 | |
| | | Dispositions | -6,071.00 | | 161,794.94 |
| C090572207 | BIO RAD LABS INC CL A | | | | |
| | | Acquisitions | 1,300.00 | -153,290.90 | |
| | | Dispositions | -800.00 | | 104,960.01 |
| C09073M104 | BIO-TECHNE CORP COM | | | | |
| | | Free Delivery | -537.00 | | |
| | | Free Receipt | 9,377.00 | | |
| C09062X103 | BIOGEN INC COMMON STOCK | | | | |
| | | Acquisitions | 317.00 | -92,687.69 | |
| | | Dispositions | -1,913.00 | | 636,155.20 |
| C09061G101 | BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | | | | |
| | | Acquisitions | 950.00 | -77,452.57 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -2,056.00 | | 160,986.08 |
| C090613AH3 | BIOMET INC 6.5% DUE 10-01-2020 | | | | |
| | | Acquisitions | 350,000.00 | -364,850.00 | |
| | | Dispositions | -350,000.00 | | 377,125.00 |
| C091826107 | BLACK BOX CORP DEL COM | | | | |
| | | Dispositions | -4,017.00 | | 90,817.97 |
| | | Free Delivery | -3,648.00 | | |
| | | Free Receipt | 3,648.00 | | |
| C09247X101 | BLACKROCK INC COM STK | | | | |
| | | Acquisitions | 7,335.00 | -2,236,828.27 | |
| | | Dispositions | -4,750.00 | | 1,571,632.25 |
| C09256BAA5 | BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO | | | | |
| | | Acquisitions | 250,000.00 | -295,692.50 | |
| | | Dispositions | -391,000.00 | | 464,986.97 |
| S7309681 | BNP PARIBAS EUR2 | | | | |
| | | Acquisitions | 11,278.00 | -784,194.32 | |
| | | Dispositions | -24,685.00 | | 1,795,974.36 |
| C097023105 | BOEING CO COM | | | | |
| | | Acquisitions | 95.00 | -12,536.12 | |
| | | Dispositions | -8,037.00 | | 1,033,017.89 |
| | | Free Delivery | -4,527.00 | | |
| | | Free Receipt | 4,527.00 | | |
| S4572709 | BOLLORE EUR16 | | | | |
| | | Acquisitions | 186.00 | -119,004.59 | |
| | | Dispositions | -19.00 | | 12,110.86 |
| C097751BF7 | BOMBARDIER INC 6.125% DUE 01-15-2023 | | | | |
| | | Acquisitions | 675,000.00 | -693,562.50 | |
| | | Dispositions | -565,000.00 | | 572,950.00 |
| C097793103 | BONANZA CREEK ENERGY INC COM COM STK | | | | |
| | | Acquisitions | 3,590.00 | -177,539.89 | |
| | | Dispositions | -3,390.00 | | 147,475.97 |
| | | Free Delivery | -200.00 | | |
| | | Free Receipt | 200.00 | | |
| C097793AB9 | BONANZA CREEK 6.75 DUE 04-15-2021 | | | | |
| | | Acquisitions | 80,000.00 | -83,800.00 | |
| | | Dispositions | -310,000.00 | | 330,315.00 |
| C099724106 | BORG WARNER INC COM | | | | |
| | | Acquisitions | 10,161.00 | -621,891.92 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,161.00 | | 582,063.48 |
| C10112RAR5 | BOSTON PROPERTIES LP DTD 4-19-2010 5.625DUE 11-15-2020 | | | | |
| | | Acquisitions | 250,000.00 | -282,408.48 | |
| | | Dispositions | -220,000.00 | | 250,553.60 |
| C101388106 | BOTTOMLINE TECHNOLOGIES DE INC COM | | | | |
| | | Acquisitions | 4,960.00 | -157,124.08 | |
| | | Dispositions | -11,390.00 | | 332,268.65 |
| C104674106 | BRADY CORP CL A | | | | |
| | | Acquisitions | 26,029.00 | -630,724.31 | |
| | | Dispositions | -529.00 | | 14,472.85 |
| SB4YVF56 | BRENNTAG AG NPV | | | | |
| | | Acquisitions | 768.00 | -40,865.95 | |
| | | Dispositions | -2,975.00 | | 170,273.94 |
| | | Free Receipt | 3,198.00 | | |
| S6132101 | BRIDGESTONE CORP NPV | | | | |
| | | Acquisitions | 4,609.00 | -168,542.97 | |
| | | Dispositions | -29,382.00 | | 1,003,909.98 |
| C109641100 | BRINKER INTL INC COM | | | | |
| | | Acquisitions | 4,300.00 | -194,361.26 | |
| | | Dispositions | -7,200.00 | | 369,432.06 |
| C110122108 | BRISTOL MYERS SQUIBB CO COM | | | | |
| | | Acquisitions | 8,529.00 | -442,055.60 | |
| | | Dispositions | -34,476.00 | | 1,809,933.65 |
| C110394103 | BRISTOW GROUP INC COM | | | | |
| | | Acquisitions | 11,300.00 | -832,616.54 | |
| | | Dispositions | -3,400.00 | | 252,487.59 |
| C111621306 | BROCADE COMMUNICATIONS SYS INC COM NEW STK | | | | |
| | | Acquisitions | 36,800.00 | -368,135.18 | |
| | | Dispositions | -8,300.00 | | 89,596.52 |
| S2092555 | BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A | | | | |
| | | Acquisitions | 8,614.00 | -380,141.35 | |
| | | Dispositions | -886.00 | | 38,218.46 |
| C115236101 | BROWN & BROWN INC COM | | | | |
| | | Acquisitions | 3,761.00 | -119,630.92 | |
| | | Dispositions | -10,574.00 | | 338,322.95 |
| S3091357 | BT GROUP ORD GBP0.05 | | | | |
| | | Acquisitions | 167,041.00 | -1,077,888.74 | |
| | | Dispositions | -222,204.00 | | 1,343,428.36 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S3174300 | BURBERRY GROUP ORD GBP0.0005 | | | | |
| | | Acquisitions | 2,936.00 | -68,820.00 | |
| | | Dispositions | -32,848.00 | | 776,929.81 |
| C77799FEB1 | BUY TO OPEN REPO W/BARCLAYS .02% FROM 02-10-2014 TO 02-11-2014 | | | | |
| | | Acquisitions | 2,900,000.00 | -2,900,000.00 | |
| | | Dispositions | -2,900,000.00 | | 2,900,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/BARCLAYS .04% FROM 04-04-2014 TO 04-07-2014 | | | | |
| | | Acquisitions | 6,100,000.00 | -6,100,000.00 | |
| | | Dispositions | -6,100,000.00 | | 6,100,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 02-11-2014 TO 02-12-2014 | | | | |
| | | Acquisitions | 6,100,000.00 | -6,100,000.00 | |
| | | Dispositions | -6,100,000.00 | | 6,100,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 04-07-2014 TO 04-08-2014 | | | | |
| | | Acquisitions | 6,200,000.00 | -6,200,000.00 | |
| | | Dispositions | -6,200,000.00 | | 6,200,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 08-27-2014 TO 08-28-2014 | | | | |
| | | Acquisitions | 7,800,000.00 | -7,800,000.00 | |
| | | Dispositions | -7,800,000.00 | | 7,800,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 08-28-2014 TO 08-29-2014 | | | | |
| | | Acquisitions | 11,000,000.00 | -11,000,000.00 | |
| | | Dispositions | -11,000,000.00 | | 11,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 08-28-2014 TO 08-29-2014 | | | | |
| | | Acquisitions | 3,900,000.00 | -3,900,000.00 | |
| | | Dispositions | -3,900,000.00 | | 3,900,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 10-07-2014 TO 10-08-2014 | | | | |
| | | Acquisitions | 10,000,000.00 | -10,000,000.00 | |
| | | Dispositions | -10,000,000.00 | | 10,000,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/BARCLAYS .05% FROM 10-09-2014 TO 10-10-2014 | | | | |
| | | Acquisitions | 10,100,000.00 | -10,100,000.00 | |
| | | Dispositions | -10,100,000.00 | | 10,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .06% FROM 07-23-2014 TO 07-24-2014 | | | | |
| | | Acquisitions | 8,000,000.00 | -8,000,000.00 | |
| | | Dispositions | -8,000,000.00 | | 8,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .06% FROM 08-13-2014 TO 08-14-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .06% FROM 08-14-2014 TO 08-15-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .06% FROM 08-20-2014 TO 08-21-2014 | | | | |
| | | Acquisitions | 4,100,000.00 | -4,100,000.00 | |
| | | Dispositions | -4,100,000.00 | | 4,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .06% FROM 08-21-2014 TO 08-22-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 07-08-2014 TO 07-09-2014 | | | | |
| | | Acquisitions | 4,400,000.00 | -4,400,000.00 | |
| | | Dispositions | -4,400,000.00 | | 4,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 07-09-2014 TO 07-10-2014 | | | | |
| | | Acquisitions | 9,800,000.00 | -9,800,000.00 | |
| | | Dispositions | -9,800,000.00 | | 9,800,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 07-22-2014 TO 07-23-2014 | | | | |
| | | Acquisitions | 8,000,000.00 | -8,000,000.00 | |
| | | Dispositions | -8,000,000.00 | | 8,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-04-2014 TO 08-05-2014 | | | | |
| | | Acquisitions | 21,000,000.00 | -21,000,000.00 | |
| | | Dispositions | -21,000,000.00 | | 21,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 8,000,000.00 | -8,000,000.00 | |
| | | Dispositions | -8,000,000.00 | | 8,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 21,000,000.00 | -21,000,000.00 | |
| | | Dispositions | -21,000,000.00 | | 21,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 08-08-2014 TO 08-11-2014 | | | | |
| | | Acquisitions | 10,600,000.00 | -10,600,000.00 | |
| | | Dispositions | -10,600,000.00 | | 10,600,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BARCLAYS .07% FROM 09-09-2014 TO 09-10-2014 | | | | |
| | | Acquisitions | 5,700,000.00 | -5,700,000.00 | |
| | | Dispositions | -5,700,000.00 | | 5,700,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-02-2014 TO 07-03-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-03-2014 TO 07-07-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 6,200,000.00 | -6,200,000.00 | |
| | | Dispositions | -6,200,000.00 | | 6,200,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-07-2014 TO 07-08-2014 | | | | |
| | | Acquisitions | 7,000,000.00 | -7,000,000.00 | |
| | | Dispositions | -7,000,000.00 | | 7,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-10-2014 TO 07-11-2014 | | | | |
| | | Acquisitions | 8,000,000.00 | -8,000,000.00 | |
| | | Dispositions | -8,000,000.00 | | 8,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-21-2014 TO 07-22-2014 | | | | |
| | | Acquisitions | 3,900,000.00 | -3,900,000.00 | |
| | | Dispositions | -3,900,000.00 | | 3,900,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 07-24-2014 TO 07-25-2014 | | | | |
| | | Acquisitions | 8,000,000.00 | -8,000,000.00 | |
| | | Dispositions | -8,000,000.00 | | 8,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 08-22-2014 TO 08-25-2014 | | | | |
| | | Acquisitions | 11,600,000.00 | -11,600,000.00 | |
| | | Dispositions | -11,600,000.00 | | 11,600,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 08-25-2014 TO 08-26-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BARCLAYS .08% FROM 09-03-2014 TO 09-04-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .09% FROM 07-14-2014 TO 07-15-2014 | | | | |
| | | Acquisitions | 5,400,000.00 | -5,400,000.00 | |
| | | Dispositions | -5,400,000.00 | | 5,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .09% FROM 07-16-2014 TO 07-17-2014 | | | | |
| | | Acquisitions | 5,900,000.00 | -5,900,000.00 | |
| | | Dispositions | -5,900,000.00 | | 5,900,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .09% FROM 07-17-2014 TO 07-18-2014 | | | | |
| | | Acquisitions | 6,300,000.00 | -6,300,000.00 | |
| | | Dispositions | -6,300,000.00 | | 6,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .09% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 3,800,000.00 | -3,800,000.00 | |
| | | Dispositions | -3,800,000.00 | | 3,800,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799SEP2 | BUY TO OPEN REPO W/BARCLAYS .09% FROM 09-05-2014 TO 09-08-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 06-11-2014 TO 06-12-2014 | | | | |
| | | Acquisitions | 7,900,000.00 | -7,900,000.00 | |
| | | Dispositions | -7,900,000.00 | | 7,900,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 06-12-2014 TO 06-13-2014 | | | | |
| | | Acquisitions | 9,900,000.00 | -9,900,000.00 | |
| | | Dispositions | -9,900,000.00 | | 9,900,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 06-13-2014 TO 06-16-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 07-15-2014 TO 07-16-2014 | | | | |
| | | Acquisitions | 12,300,000.00 | -12,300,000.00 | |
| | | Dispositions | -12,300,000.00 | | 12,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 07-25-2014 TO 07-28-2014 | | | | |
| | | Acquisitions | 30,900,000.00 | -30,900,000.00 | |
| | | Dispositions | -30,900,000.00 | | 30,900,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 08-04-2014 TO 08-05-2014 | | | | |
| | | Acquisitions | 11,100,000.00 | -11,100,000.00 | |
| | | Dispositions | -11,100,000.00 | | 11,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .1% FROM 08-15-2014 TO 08-18-2014 | | | | |
| | | Acquisitions | 1,900,000.00 | -1,900,000.00 | |
| | | Dispositions | -1,900,000.00 | | 1,900,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BARCLAYS .11% FROM 08-01-2014 TO 08-04-2014 | | | | |
| | | Acquisitions | 11,800,000.00 | -11,800,000.00 | |
| | | Dispositions | -11,800,000.00 | | 11,800,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BARCLAYS .13% FROM 07-31-2014 TO 08-01-2014 | | | | |
| | | Acquisitions | 3,400,000.00 | -3,400,000.00 | |
| | | Dispositions | -3,400,000.00 | | 3,400,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/BARCLAYS BANK .27% FROM 05-21-2013 TO 05-20-2015 | | | | |
| | | Acquisitions | 0.00 | 0.00 | |
| | | Dispositions | 160,000.00 | | -160,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .01% FROM 02-07-2014 TO 02-10-2014 | | | | |
| | | Acquisitions | 1,400,000.00 | -1,400,000.00 | |
| | | Dispositions | -1,400,000.00 | | 1,400,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/BNP PARIB .02% FROM 01-14-2014 TO 01-15-2014 | | | | |
| | | Acquisitions | 3,300,000.00 | -3,300,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -3,300,000.00 | | 3,300,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 01-10-2014 TO 01-13-2014 | | | | |
| | | Acquisitions | 3,700,000.00 | -3,700,000.00 | |
| | | Dispositions | -3,700,000.00 | | 3,700,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 02-10-2014 TO 02-11-2014 | | | | |
| | | Acquisitions | 6,900,000.00 | -6,900,000.00 | |
| | | Dispositions | -6,900,000.00 | | 6,900,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 02-25-2014 TO 02-26-2014 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 05-06-2014 TO 05-07-2014 | | | | |
| | | Acquisitions | 5,500,000.00 | -5,500,000.00 | |
| | | Dispositions | -5,500,000.00 | | 5,500,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 09-11-2014 TO 09-12-2014 | | | | |
| | | Acquisitions | 23,400,000.00 | -23,400,000.00 | |
| | | Dispositions | -23,400,000.00 | | 23,400,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/BNP PARIB .03% FROM 12-26-2013 TO 12-27-2013 | | | | |
| | | Acquisitions | 1,800,000.00 | -1,800,000.00 | |
| | | Dispositions | -1,800,000.00 | | 1,800,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .04% FROM 02-18-2014 TO 02-19-2014 | | | | |
| | | Acquisitions | 700,000.00 | -700,000.00 | |
| | | Dispositions | -700,000.00 | | 700,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .04% FROM 02-21-2014 TO 02-24-2014 | | | | |
| | | Acquisitions | 800,000.00 | -800,000.00 | |
| | | Dispositions | -800,000.00 | | 800,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/BNP PARIB .04% FROM 04-22-2014 TO 04-23-2014 | | | | |
| | | Acquisitions | 6,200,000.00 | -6,200,000.00 | |
| | | Dispositions | -6,200,000.00 | | 6,200,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/BNP PARIB .04% FROM 05-05-2014 TO 05-06-2014 | | | | |
| | | Acquisitions | 5,300,000.00 | -5,300,000.00 | |
| | | Dispositions | -5,300,000.00 | | 5,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BNP PARIB .04% FROM 09-10-2014 TO 09-11-2014 | | | | |
| | | Acquisitions | 3,000,000.00 | -3,000,000.00 | |
| | | Dispositions | -3,000,000.00 | | 3,000,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/BNP PARIB .06% FROM 02-28-2014 TO 03-03-2014 | | | | |
| | | Acquisitions | 2,300,000.00 | -2,300,000.00 | |
| | | Dispositions | -2,300,000.00 | | 2,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/BNP PARIB .06% FROM 09-04-2014 TO 09-05-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 23,300,000.00 | -23,300,000.00 | |
| | | Dispositions | -23,300,000.00 | | 23,300,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/BNP PARIB .06% FROM 10-06-2014 TO 10-07-2014 | | | | |
| | | Acquisitions | 400,000.00 | -400,000.00 | |
| | | Dispositions | -400,000.00 | | 400,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BNP PARIB .07% FROM 08-08-2014 TO 08-11-2014 | | | | |
| | | Acquisitions | 17,500,000.00 | -17,500,000.00 | |
| | | Dispositions | -17,500,000.00 | | 17,500,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BNP PARIB .07% FROM 08-11-2014 TO 08-12-2014 | | | | |
| | | Acquisitions | 31,400,000.00 | -31,400,000.00 | |
| | | Dispositions | -31,400,000.00 | | 31,400,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BNP PARIB .07% FROM 08-12-2014 TO 08-13-2014 | | | | |
| | | Acquisitions | 15,600,000.00 | -15,600,000.00 | |
| | | Dispositions | -15,600,000.00 | | 15,600,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/BNP PARIB .08% FROM 06-20-2014 TO 06-23-2014 | | | | |
| | | Acquisitions | 10,500,000.00 | -10,500,000.00 | |
| | | Dispositions | -10,500,000.00 | | 10,500,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/BNP PARIB .08% FROM 08-07-2014 TO 08-08-2014 | | | | |
| | | Acquisitions | 10,000,000.00 | -10,000,000.00 | |
| | | Dispositions | -10,000,000.00 | | 10,000,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/BNP PARIB .09% FROM 06-02-2014 TO 06-03-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BNP PARIB .09% FROM 07-15-2014 TO 07-16-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/BNP PARIB .09% FROM 07-18-2014 TO 07-21-2014 | | | | |
| | | Acquisitions | 17,900,000.00 | -17,900,000.00 | |
| | | Dispositions | -17,900,000.00 | | 17,900,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/BNP PARIB .09% FROM 11-05-2014 TO 11-06-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/BNP PARIB .09% FROM 11-19-2014 TO 11-20-2014 | | | | |
| | | Acquisitions | 3,100,000.00 | -3,100,000.00 | |
| | | Dispositions | -3,100,000.00 | | 3,100,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/BNP PARIB .1% FROM 12-03-2013 TO 12-04-2013 | | | | |
| | | Acquisitions | 500,000.00 | -500,000.00 | |
| | | Dispositions | -500,000.00 | | 500,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799JUL3 | BUY TO OPEN REPO W/BNP PARIB .13% FROM 07-31-2014 TO 08-01-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/BNP PARIB .15% FROM 11-17-2014 TO 11-18-2014 | | | | |
| | | Acquisitions | 2,900,000.00 | -2,900,000.00 | |
| | | Dispositions | -2,900,000.00 | | 2,900,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .03% FROM 01-06-2014 TO 01-07-2014 | | | | |
| | | Acquisitions | 2,700,000.00 | -2,700,000.00 | |
| | | Dispositions | -2,700,000.00 | | 2,700,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 01-02-2014 TO 01-03-2014 | | | | |
| | | Acquisitions | 3,900,000.00 | -3,900,000.00 | |
| | | Dispositions | -3,900,000.00 | | 3,900,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 01-07-2014 TO 01-08-2014 | | | | |
| | | Acquisitions | 2,300,000.00 | -2,300,000.00 | |
| | | Dispositions | -2,300,000.00 | | 2,300,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 01-08-2014 TO 01-09-2014 | | | | |
| | | Acquisitions | 3,000,000.00 | -3,000,000.00 | |
| | | Dispositions | -3,000,000.00 | | 3,000,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 01-13-2014 TO 01-14-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 01-15-2014 TO 01-16-2014 | | | | |
| | | Acquisitions | 4,700,000.00 | -4,700,000.00 | |
| | | Dispositions | -4,700,000.00 | | 4,700,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/CHASE SEC .04% FROM 12-27-2013 TO 12-30-2013 | | | | |
| | | Acquisitions | 2,400,000.00 | -2,400,000.00 | |
| | | Dispositions | -2,400,000.00 | | 2,400,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/CHASE SEC .05% FROM 05-20-2014 TO 05-21-2014 | | | | |
| | | Acquisitions | 400,000.00 | -400,000.00 | |
| | | Dispositions | -400,000.00 | | 400,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/CHASE SEC .05% FROM 12-23-2013 TO 12-24-2013 | | | | |
| | | Acquisitions | 400,000.00 | -400,000.00 | |
| | | Dispositions | -400,000.00 | | 400,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/CHASE SEC .05% FROM 12-24-2013 TO 12-26-2013 | | | | |
| | | Acquisitions | 1,100,000.00 | -1,100,000.00 | |
| | | Dispositions | -1,100,000.00 | | 1,100,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/CHASE SEC .05% FROM 12-31-2013 TO 01-02-2014 | | | | |
| | | Acquisitions | 3,400,000.00 | -3,400,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -3,400,000.00 | | 3,400,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CHASE SEC .06% FROM 04-03-2014 TO 04-04-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CHASE SEC .06% FROM 04-04-2014 TO 04-07-2014 | | | | |
| | | Acquisitions | 4,100,000.00 | -4,100,000.00 | |
| | | Dispositions | -4,100,000.00 | | 4,100,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/CHASE SEC .06% FROM 05-23-2014 TO 05-27-2014 | | | | |
| | | Acquisitions | 1,000,000.00 | -1,000,000.00 | |
| | | Dispositions | -1,000,000.00 | | 1,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .06% FROM 09-10-2014 TO 09-11-2014 | | | | |
| | | Acquisitions | 10,500,000.00 | -10,500,000.00 | |
| | | Dispositions | -10,500,000.00 | | 10,500,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 01-03-2014 TO 01-06-2014 | | | | |
| | | Acquisitions | 2,700,000.00 | -2,700,000.00 | |
| | | Dispositions | -2,700,000.00 | | 2,700,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 04-02-2014 TO 04-03-2014 | | | | |
| | | Acquisitions | 2,500,000.00 | -2,500,000.00 | |
| | | Dispositions | -2,500,000.00 | | 2,500,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 04-07-2014 TO 04-08-2014 | | | | |
| | | Acquisitions | 4,100,000.00 | -4,100,000.00 | |
| | | Dispositions | -4,100,000.00 | | 4,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 07-22-2014 TO 07-23-2014 | | | | |
| | | Acquisitions | 2,800,000.00 | -2,800,000.00 | |
| | | Dispositions | -2,800,000.00 | | 2,800,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 07-23-2014 TO 07-24-2014 | | | | |
| | | Acquisitions | 2,800,000.00 | -2,800,000.00 | |
| | | Dispositions | -2,800,000.00 | | 2,800,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 08-14-2014 TO 08-15-2014 | | | | |
| | | Acquisitions | 11,300,000.00 | -11,300,000.00 | |
| | | Dispositions | -11,300,000.00 | | 11,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 08-26-2014 TO 08-27-2014 | | | | |
| | | Acquisitions | 7,200,000.00 | -7,200,000.00 | |
| | | Dispositions | -7,200,000.00 | | 7,200,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 08-27-2014 TO 08-28-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .07% FROM 08-28-2014 TO 08-29-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 04-01-2014 TO 04-02-2014 | | | | |
| | | Acquisitions | 1,500,000.00 | -1,500,000.00 | |
| | | Dispositions | -1,500,000.00 | | 1,500,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 07-09-2014 TO 07-10-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 07-10-2014 TO 07-11-2014 | | | | |
| | | Acquisitions | 4,300,000.00 | -4,300,000.00 | |
| | | Dispositions | -4,300,000.00 | | 4,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 07-21-2014 TO 07-22-2014 | | | | |
| | | Acquisitions | 9,500,000.00 | -9,500,000.00 | |
| | | Dispositions | -9,500,000.00 | | 9,500,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 07-24-2014 TO 07-25-2014 | | | | |
| | | Acquisitions | 8,500,000.00 | -8,500,000.00 | |
| | | Dispositions | -8,500,000.00 | | 8,500,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 4,200,000.00 | -4,200,000.00 | |
| | | Dispositions | -4,200,000.00 | | 4,200,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-08-2014 TO 08-11-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-13-2014 TO 08-14-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-14-2014 TO 08-15-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-19-2014 TO 08-20-2014 | | | | |
| | | Acquisitions | 3,400,000.00 | -3,400,000.00 | |
| | | Dispositions | -3,400,000.00 | | 3,400,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 08-21-2014 TO 08-22-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .08% FROM 09-03-2014 TO 09-04-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799JUN9 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 06-19-2014 TO 06-20-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 07-02-2014 TO 07-03-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 07-03-2014 TO 07-07-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 07-07-2014 TO 07-08-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 07-10-2014 TO 07-11-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 08-25-2014 TO 08-26-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 3,200,000.00 | -3,200,000.00 | |
| | | Dispositions | -3,200,000.00 | | 3,200,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 09-03-2014 TO 09-04-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .09% FROM 09-08-2014 TO 09-09-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .1% FROM 08-04-2014 TO 08-05-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .1% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 6,300,000.00 | -6,300,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -6,300,000.00 | | 6,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .1% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .1% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CHASE SEC .1% FROM 09-05-2014 TO 09-08-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .11% FROM 07-15-2014 TO 07-16-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .11% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CHASE SEC .12% FROM 08-01-2014 TO 08-04-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .12% FROM 11-19-2014 TO 11-20-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .12% FROM 11-20-2014 TO 11-21-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .12% FROM 11-24-2014 TO 11-25-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .13% FROM 11-21-2014 TO 11-24-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .13% FROM 11-25-2014 TO 11-26-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .13% FROM 11-26-2014 TO 11-28-2014 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CHASE SEC .14% FROM 07-31-2014 TO 08-01-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .14% FROM 11-18-2014 TO 11-19-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .16% FROM 11-14-2014 TO 11-17-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CHASE SEC .17% FROM 11-17-2014 TO 11-18-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/CITIGROUP .03% FROM 02-07-2014 TO 02-10-2014 | | | | |
| | | Acquisitions | 16,100,000.00 | -16,100,000.00 | |
| | | Dispositions | -16,100,000.00 | | 16,100,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/CITIGROUP .04% FROM 05-02-2014 TO 05-05-2014 | | | | |
| | | Acquisitions | 5,600,000.00 | -5,600,000.00 | |
| | | Dispositions | -5,600,000.00 | | 5,600,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/CITIGROUP .04% FROM 05-13-2014 TO 05-14-2014 | | | | |
| | | Acquisitions | 1,500,000.00 | -1,500,000.00 | |
| | | Dispositions | -1,500,000.00 | | 1,500,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .04% FROM 09-23-2014 TO 09-24-2014 | | | | |
| | | Acquisitions | 6,800,000.00 | -6,800,000.00 | |
| | | Dispositions | -6,800,000.00 | | 6,800,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .04% FROM 09-24-2014 TO 09-25-2014 | | | | |
| | | Acquisitions | 5,700,000.00 | -5,700,000.00 | |
| | | Dispositions | -5,700,000.00 | | 5,700,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .04% FROM 11-06-2014 TO 11-07-2014 | | | | |
| | | Acquisitions | 2,700,000.00 | -2,700,000.00 | |
| | | Dispositions | -2,700,000.00 | | 2,700,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .05% FROM 04-10-2014 TO 04-11-2014 | | | | |
| | | Acquisitions | 1,400,000.00 | -1,400,000.00 | |
| | | Dispositions | -1,400,000.00 | | 1,400,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/CITIGROUP .05% FROM 05-27-2014 TO 05-28-2014 | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .05% FROM 08-27-2014 TO 08-28-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .05% FROM 09-22-2014 TO 09-23-2014 | | | | |
| | | Acquisitions | 8,100,000.00 | -8,100,000.00 | |
| | | Dispositions | -8,100,000.00 | | 8,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .05% FROM 11-05-2014 TO 11-06-2014 | | | | |
| | | Acquisitions | 2,700,000.00 | -2,700,000.00 | |
| | | Dispositions | -2,700,000.00 | | 2,700,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 03-19-2014 TO 03-20-2014 | | | | |
| | | Acquisitions | 16,100,000.00 | -16,100,000.00 | |
| | | Dispositions | -16,100,000.00 | | 16,100,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 04-16-2014 TO 04-17-2014 | | | | |
| | | Acquisitions | 8,900,000.00 | -8,900,000.00 | |
| | | Dispositions | -8,900,000.00 | | 8,900,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 04-17-2014 TO 04-21-2014 | | | | |
| | | Acquisitions | 3,700,000.00 | -3,700,000.00 | |
| | | Dispositions | -3,700,000.00 | | 3,700,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 04-21-2014 TO 04-22-2014 | | | | |
| | | Acquisitions | 5,700,000.00 | -5,700,000.00 | |
| | | Dispositions | -5,700,000.00 | | 5,700,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 04-30-2014 TO 05-01-2014 | | | | |
| | | Acquisitions | 5,400,000.00 | -5,400,000.00 | |
| | | Dispositions | -5,400,000.00 | | 5,400,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 08-13-2014 TO 08-14-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 08-26-2014 TO 08-27-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .06% FROM 09-11-2014 TO 09-12-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 03-03-2014 TO 03-04-2014 | | | | |
| | | Acquisitions | 700,000.00 | -700,000.00 | |
| | | Dispositions | -700,000.00 | | 700,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 04-15-2014 TO 04-16-2014 | | | | |
| | | Acquisitions | 700,000.00 | -700,000.00 | |
| | | Dispositions | -700,000.00 | | 700,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 07-22-2014 TO 07-23-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 07-23-2014 TO 07-24-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 08-06-2014 TO 08-07-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 08-12-2014 TO 08-13-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 08-14-2014 TO 08-15-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 08-19-2014 TO 08-20-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 08-20-2014 TO 08-21-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 09-09-2014 TO 09-10-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 10-24-2014 TO 10-27-2014 | | | | |
| | | Acquisitions | 4,100,000.00 | -4,100,000.00 | |
| | | Dispositions | -4,100,000.00 | | 4,100,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/CITIGROUP .07% FROM 10-27-2014 TO 10-28-2014 | | | | |
| | | Acquisitions | 5,100,000.00 | -5,100,000.00 | |
| | | Dispositions | -5,100,000.00 | | 5,100,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 03-05-2014 TO 03-06-2014 | | | | |
| | | Acquisitions | 1,800,000.00 | -1,800,000.00 | |
| | | Dispositions | -1,800,000.00 | | 1,800,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 03-17-2014 TO 03-18-2014 | | | | |
| | | Acquisitions | 13,900,000.00 | -13,900,000.00 | |
| | | Dispositions | -13,900,000.00 | | 13,900,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 03-18-2014 TO 03-19-2014 | | | | |
| | | Acquisitions | 15,200,000.00 | -15,200,000.00 | |
| | | Dispositions | -15,200,000.00 | | 15,200,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 07-21-2014 TO 07-22-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 08-05-2014 TO 08-06-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 08-07-2014 TO 08-08-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 08-22-2014 TO 08-25-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 08-25-2014 TO 08-26-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 08-29-2014 TO 09-02-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 09-03-2014 TO 09-04-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .08% FROM 09-08-2014 TO 09-09-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 03-07-2014 TO 03-10-2014 | | | | |
| | | Acquisitions | 2,300,000.00 | -2,300,000.00 | |
| | | Dispositions | -2,300,000.00 | | 2,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 07-14-2014 TO 07-15-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 07-16-2014 TO 07-17-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 07-17-2014 TO 07-18-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 08-04-2014 TO 08-05-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .09% FROM 09-04-2014 TO 09-05-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/CITIGROUP .1% FROM 06-18-2014 TO 06-19-2014 | | | | |
| | | Acquisitions | 6,500,000.00 | -6,500,000.00 | |
| | | Dispositions | -6,500,000.00 | | 6,500,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CITIGROUP .1% FROM 07-18-2014 TO 07-21-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .1% FROM 08-15-2014 TO 08-18-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CITIGROUP .1% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/CITIGROUP .1% FROM 09-05-2014 TO 09-08-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/CITIGROUP .11% FROM 06-13-2014 TO 06-16-2014 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/CITIGROUP .11% FROM 06-17-2014 TO 06-18-2014 | | | | |
| | | Acquisitions | 6,100,000.00 | -6,100,000.00 | |
| | | Dispositions | -6,100,000.00 | | 6,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-20-2014 TO 11-21-2014 | | | | |
| | | Acquisitions | 17,100,000.00 | -17,100,000.00 | |
| | | Dispositions | -17,100,000.00 | | 17,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-24-2014 TO 11-25-2014 | | | | |
| | | Acquisitions | 17,300,000.00 | -17,300,000.00 | |
| | | Dispositions | -17,300,000.00 | | 17,300,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-21-2014 TO 11-24-2014 | | | | |
| | | Acquisitions | 17,200,000.00 | -17,200,000.00 | |
| | | Dispositions | -17,200,000.00 | | 17,200,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-25-2014 TO 11-26-2014 | | | | |
| | | Acquisitions | 17,300,000.00 | -17,300,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -17,300,000.00 | | 17,300,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-18-2014 TO 11-19-2014 | | | | |
| | | Acquisitions | 17,100,000.00 | -17,100,000.00 | |
| | | Dispositions | -17,100,000.00 | | 17,100,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/CITIGROUP .14% FROM 06-30-2014 TO 07-01-2014 | | | | |
| | | Acquisitions | 9,100,000.00 | -9,100,000.00 | |
| | | Dispositions | -9,100,000.00 | | 9,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/CREDIT SU .07% FROM 08-12-2014 TO 08-13-2014 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/CREDIT SU .13% FROM 07-31-2014 TO 08-01-2014 | | | | |
| | | Acquisitions | 22,900,000.00 | -22,900,000.00 | |
| | | Dispositions | -22,900,000.00 | | 22,900,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/DEUTSCHE .02% FROM 01-13-2014 TO 01-14-2014 | | | | |
| | | Acquisitions | 2,900,000.00 | -2,900,000.00 | |
| | | Dispositions | -2,900,000.00 | | 2,900,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/DEUTSCHE .05% FROM 04-04-2014 TO 04-07-2014 | | | | |
| | | Acquisitions | 4,800,000.00 | -4,800,000.00 | |
| | | Dispositions | -4,800,000.00 | | 4,800,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/DEUTSCHE .05% FROM 04-07-2014 TO 04-08-2014 | | | | |
| | | Acquisitions | 4,400,000.00 | -4,400,000.00 | |
| | | Dispositions | -4,400,000.00 | | 4,400,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/DEUTSCHE .05% FROM 04-09-2014 TO 04-10-2014 | | | | |
| | | Acquisitions | 2,400,000.00 | -2,400,000.00 | |
| | | Dispositions | -2,400,000.00 | | 2,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/DEUTSCHE .06% FROM 07-23-2014 TO 07-24-2014 | | | | |
| | | Acquisitions | 5,200,000.00 | -5,200,000.00 | |
| | | Dispositions | -5,200,000.00 | | 5,200,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .06% FROM 08-27-2014 TO 08-28-2014 | | | | |
| | | Acquisitions | 6,600,000.00 | -6,600,000.00 | |
| | | Dispositions | -6,600,000.00 | | 6,600,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .06% FROM 08-27-2014 TO 08-28-2014 | | | | |
| | | Acquisitions | 9,400,000.00 | -9,400,000.00 | |
| | | Dispositions | -9,400,000.00 | | 9,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 07-22-2014 TO 07-23-2014 | | | | |
| | | Acquisitions | 4,600,000.00 | -4,600,000.00 | |
| | | Dispositions | -4,600,000.00 | | 4,600,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 07-24-2014 TO 07-25-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 2,600,000.00 | -2,600,000.00 | |
| | | Dispositions | -2,600,000.00 | | 2,600,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 08-14-2014 TO 08-15-2014 | | | | |
| | | Acquisitions | 3,800,000.00 | -3,800,000.00 | |
| | | Dispositions | -3,800,000.00 | | 3,800,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 08-21-2014 TO 08-22-2014 | | | | |
| | | Acquisitions | 8,700,000.00 | -8,700,000.00 | |
| | | Dispositions | -8,700,000.00 | | 8,700,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 08-25-2014 TO 08-26-2014 | | | | |
| | | Acquisitions | 10,200,000.00 | -10,200,000.00 | |
| | | Dispositions | -10,200,000.00 | | 10,200,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/DEUTSCHE .07% FROM 09-09-2014 TO 09-10-2014 | | | | |
| | | Acquisitions | 17,900,000.00 | -17,900,000.00 | |
| | | Dispositions | -17,900,000.00 | | 17,900,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/DEUTSCHE .08% FROM 07-21-2014 TO 07-22-2014 | | | | |
| | | Acquisitions | 2,300,000.00 | -2,300,000.00 | |
| | | Dispositions | -2,300,000.00 | | 2,300,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/DEUTSCHE .08% FROM 07-24-2014 TO 07-25-2014 | | | | |
| | | Acquisitions | 5,000,000.00 | -5,000,000.00 | |
| | | Dispositions | -5,000,000.00 | | 5,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .08% FROM 08-25-2014 TO 08-26-2014 | | | | |
| | | Acquisitions | 8,700,000.00 | -8,700,000.00 | |
| | | Dispositions | -8,700,000.00 | | 8,700,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/DEUTSCHE .08% FROM 09-02-2014 TO 09-03-2014 | | | | |
| | | Acquisitions | 11,900,000.00 | -11,900,000.00 | |
| | | Dispositions | -11,900,000.00 | | 11,900,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/DEUTSCHE .08% FROM 09-03-2014 TO 09-04-2014 | | | | |
| | | Acquisitions | 13,400,000.00 | -13,400,000.00 | |
| | | Dispositions | -13,400,000.00 | | 13,400,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/DEUTSCHE .09% FROM 08-18-2014 TO 08-19-2014 | | | | |
| | | Acquisitions | 4,200,000.00 | -4,200,000.00 | |
| | | Dispositions | -4,200,000.00 | | 4,200,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/DEUTSCHE .11% FROM 11-20-2014 TO 11-21-2014 | | | | |
| | | Acquisitions | 2,300,000.00 | -2,300,000.00 | |
| | | Dispositions | -2,300,000.00 | | 2,300,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/GOLDMAN S .04% FROM 05-22-2014 TO 05-23-2014 | | | | |
| | | Acquisitions | 600,000.00 | -600,000.00 | |
| | | Dispositions | -600,000.00 | | 600,000.00 |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799AUG3 | BUY TO OPEN REPO W/GOLDMAN S .07% FROM 08-28-2014 TO 08-29-2014 | | | | |
| | | Acquisitions | 3,400,000.00 | -3,400,000.00 | |
| | | Dispositions | -3,400,000.00 | | 3,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/GOLDMAN S .09% FROM 07-24-2014 TO 07-25-2014 | | | | |
| | | Acquisitions | 500,000.00 | -500,000.00 | |
| | | Dispositions | -500,000.00 | | 500,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/MLPFS INC .02% FROM 12-30-2013 TO 12-31-2013 | | | | |
| | | Acquisitions | 3,100,000.00 | -3,100,000.00 | |
| | | Dispositions | -3,100,000.00 | | 3,100,000.00 |
| C77799JAN1 | BUY TO OPEN REPO W/MLPFS INC .03% FROM 01-09-2014 TO 01-10-2014 | | | | |
| | | Acquisitions | 3,200,000.00 | -3,200,000.00 | |
| | | Dispositions | -3,200,000.00 | | 3,200,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/MLPFS INC .03% FROM 02-06-2014 TO 02-07-2014 | | | | |
| | | Acquisitions | 15,700,000.00 | -15,700,000.00 | |
| | | Dispositions | -15,700,000.00 | | 15,700,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/MLPFS INC .03% FROM 02-26-2014 TO 02-27-2014 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/MLPFS INC .04% FROM 02-27-2014 TO 02-28-2014 | | | | |
| | | Acquisitions | 1,400,000.00 | -1,400,000.00 | |
| | | Dispositions | -1,400,000.00 | | 1,400,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/MLPFS INC .04% FROM 05-15-2014 TO 05-16-2014 | | | | |
| | | Acquisitions | 700,000.00 | -700,000.00 | |
| | | Dispositions | -700,000.00 | | 700,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/MLPFS INC .05% FROM 02-19-2014 TO 02-20-2014 | | | | |
| | | Acquisitions | 800,000.00 | -800,000.00 | |
| | | Dispositions | -800,000.00 | | 800,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MLPFS INC .05% FROM 08-28-2014 TO 08-29-2014 | | | | |
| | | Acquisitions | 18,300,000.00 | -18,300,000.00 | |
| | | Dispositions | -18,300,000.00 | | 18,300,000.00 |
| C77799APR5 | BUY TO OPEN REPO W/MLPFS INC .06% FROM 04-08-2014 TO 04-09-2014 | | | | |
| | | Acquisitions | 13,000,000.00 | -13,000,000.00 | |
| | | Dispositions | -13,000,000.00 | | 13,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MLPFS INC .06% FROM 08-13-2014 TO 08-14-2014 | | | | |
| | | Acquisitions | 17,700,000.00 | -17,700,000.00 | |
| | | Dispositions | -17,700,000.00 | | 17,700,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/MLPFS INC .06% FROM 12-10-2013 TO 12-11-2013 | | | | |
| | | Acquisitions | 2,100,000.00 | -2,100,000.00 | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -2,100,000.00 | | 2,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MLPFS INC .07% FROM 07-22-2014 TO 07-23-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MLPFS INC .07% FROM 08-19-2014 TO 08-20-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799DEC4 | BUY TO OPEN REPO W/MLPFS INC .07% FROM 12-09-2013 TO 12-10-2013 | | | | |
| | | Acquisitions | 1,900,000.00 | -1,900,000.00 | |
| | | Dispositions | -1,900,000.00 | | 1,900,000.00 |
| C77799MAR5 | BUY TO OPEN REPO W/MLPFS INC .08% FROM 03-06-2014 TO 03-07-2014 | | | | |
| | | Acquisitions | 1,800,000.00 | -1,800,000.00 | |
| | | Dispositions | -1,800,000.00 | | 1,800,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MLPFS INC .08% FROM 06-19-2014 TO 06-20-2014 | | | | |
| | | Acquisitions | 5,600,000.00 | -5,600,000.00 | |
| | | Dispositions | -5,600,000.00 | | 5,600,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MLPFS INC .08% FROM 07-11-2014 TO 07-14-2014 | | | | |
| | | Acquisitions | 13,700,000.00 | -13,700,000.00 | |
| | | Dispositions | -13,700,000.00 | | 13,700,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MLPFS INC .08% FROM 08-22-2014 TO 08-25-2014 | | | | |
| | | Acquisitions | 13,400,000.00 | -13,400,000.00 | |
| | | Dispositions | -13,400,000.00 | | 13,400,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MLPFS INC .1% FROM 07-17-2014 TO 07-18-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MLPFS INC .1% FROM 07-18-2014 TO 07-21-2014 | | | | |
| | | Acquisitions | 14,500,000.00 | -14,500,000.00 | |
| | | Dispositions | -14,500,000.00 | | 14,500,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MLPFS INC .1% FROM 08-15-2014 TO 08-18-2014 | | | | |
| | | Acquisitions | 17,900,000.00 | -17,900,000.00 | |
| | | Dispositions | -17,900,000.00 | | 17,900,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MLPFS INC .11% FROM 11-24-2014 TO 11-25-2014 | | | | |
| | | Acquisitions | 3,100,000.00 | -3,100,000.00 | |
| | | Dispositions | -3,100,000.00 | | 3,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MLPFS INC .12% FROM 11-21-2014 TO 11-24-2014 | | | | |
| | | Acquisitions | 2,600,000.00 | -2,600,000.00 | |
| | | Dispositions | -2,600,000.00 | | 2,600,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MLPFS INC .12% FROM 11-25-2014 TO 11-26-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 3,500,000.00 | -3,500,000.00 | |
| | | Dispositions | -3,500,000.00 | | 3,500,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MLPFS INC .13% FROM 11-18-2014 TO 11-19-2014 | | | | |
| | | Acquisitions | 2,700,000.00 | -2,700,000.00 | |
| | | Dispositions | -2,700,000.00 | | 2,700,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MLPFS INC .14% FROM 11-14-2014 TO 11-17-2014 | | | | |
| | | Acquisitions | 2,200,000.00 | -2,200,000.00 | |
| | | Dispositions | -2,200,000.00 | | 2,200,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/MORGAN ST .04% FROM 05-01-2014 TO 05-02-2014 | | | | |
| | | Acquisitions | 5,800,000.00 | -5,800,000.00 | |
| | | Dispositions | -5,800,000.00 | | 5,800,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/MORGAN ST .04% FROM 05-14-2014 TO 05-15-2014 | | | | |
| | | Acquisitions | 1,500,000.00 | -1,500,000.00 | |
| | | Dispositions | -1,500,000.00 | | 1,500,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .04% FROM 09-25-2014 TO 09-26-2014 | | | | |
| | | Acquisitions | 7,100,000.00 | -7,100,000.00 | |
| | | Dispositions | -7,100,000.00 | | 7,100,000.00 |
| C77799MAY0 | BUY TO OPEN REPO W/MORGAN ST .05% FROM 05-28-2014 TO 05-29-2014 | | | | |
| | | Acquisitions | 4,900,000.00 | -4,900,000.00 | |
| | | Dispositions | -4,900,000.00 | | 4,900,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .05% FROM 09-19-2014 TO 09-22-2014 | | | | |
| | | Acquisitions | 8,200,000.00 | -8,200,000.00 | |
| | | Dispositions | -8,200,000.00 | | 8,200,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .05% FROM 09-26-2014 TO 09-29-2014 | | | | |
| | | Acquisitions | 5,400,000.00 | -5,400,000.00 | |
| | | Dispositions | -5,400,000.00 | | 5,400,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .06% FROM 09-10-2014 TO 09-11-2014 | | | | |
| | | Acquisitions | 17,800,000.00 | -17,800,000.00 | |
| | | Dispositions | -17,800,000.00 | | 17,800,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .06% FROM 09-12-2014 TO 09-15-2014 | | | | |
| | | Acquisitions | 10,500,000.00 | -10,500,000.00 | |
| | | Dispositions | -10,500,000.00 | | 10,500,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .06% FROM 09-17-2014 TO 09-18-2014 | | | | |
| | | Acquisitions | 7,200,000.00 | -7,200,000.00 | |
| | | Dispositions | -7,200,000.00 | | 7,200,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .06% FROM 09-18-2014 TO 09-19-2014 | | | | |
| | | Acquisitions | 7,400,000.00 | -7,400,000.00 | |
| | | Dispositions | -7,400,000.00 | | 7,400,000.00 |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .06% FROM 09-29-2014 TO 09-30-2014 | | | | |
| | | Acquisitions | 6,500,000.00 | -6,500,000.00 | |
| | | Dispositions | -6,500,000.00 | | 6,500,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .07% FROM 07-09-2014 TO 07-10-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/MORGAN ST .07% FROM 08-21-2014 TO 08-22-2014 | | | | |
| | | Acquisitions | 18,200,000.00 | -18,200,000.00 | |
| | | Dispositions | -18,200,000.00 | | 18,200,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .07% FROM 09-16-2014 TO 09-17-2014 | | | | |
| | | Acquisitions | 10,500,000.00 | -10,500,000.00 | |
| | | Dispositions | -10,500,000.00 | | 10,500,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 06-23-2014 TO 06-24-2014 | | | | |
| | | Acquisitions | 10,800,000.00 | -10,800,000.00 | |
| | | Dispositions | -10,800,000.00 | | 10,800,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 07-02-2014 TO 07-03-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 07-07-2014 TO 07-08-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 07-08-2014 TO 07-09-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 07-10-2014 TO 07-11-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .08% FROM 07-11-2014 TO 07-14-2014 | | | | |
| | | Acquisitions | 17,900,000.00 | -17,900,000.00 | |
| | | Dispositions | -17,900,000.00 | | 17,900,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .09% FROM 06-24-2014 TO 06-25-2014 | | | | |
| | | Acquisitions | 10,900,000.00 | -10,900,000.00 | |
| | | Dispositions | -10,900,000.00 | | 10,900,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .09% FROM 07-03-2014 TO 07-07-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 06-25-2014 TO 06-26-2014 | | | | |
| | | Acquisitions | 10,100,000.00 | -10,100,000.00 | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,100,000.00 | | 10,100,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 09-15-2014 TO 09-16-2014 | | | | |
| | | Acquisitions | 9,800,000.00 | -9,800,000.00 | |
| | | Dispositions | -9,800,000.00 | | 9,800,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 10-29-2014 TO 10-30-2014 | | | | |
| | | Acquisitions | 6,500,000.00 | -6,500,000.00 | |
| | | Dispositions | -6,500,000.00 | | 6,500,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 11-07-2014 TO 11-10-2014 | | | | |
| | | Acquisitions | 10,500,000.00 | -10,500,000.00 | |
| | | Dispositions | -10,500,000.00 | | 10,500,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 11-10-2014 TO 11-12-2014 | | | | |
| | | Acquisitions | 10,200,000.00 | -10,200,000.00 | |
| | | Dispositions | -10,200,000.00 | | 10,200,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 11-12-2014 TO 11-13-2014 | | | | |
| | | Acquisitions | 10,800,000.00 | -10,800,000.00 | |
| | | Dispositions | -10,800,000.00 | | 10,800,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .1% FROM 11-19-2014 TO 11-20-2014 | | | | |
| | | Acquisitions | 17,200,000.00 | -17,200,000.00 | |
| | | Dispositions | -17,200,000.00 | | 17,200,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .11% FROM 06-26-2014 TO 06-27-2014 | | | | |
| | | Acquisitions | 11,800,000.00 | -11,800,000.00 | |
| | | Dispositions | -11,800,000.00 | | 11,800,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/MORGAN ST .11% FROM 10-28-2014 TO 10-29-2014 | | | | |
| | | Acquisitions | 4,900,000.00 | -4,900,000.00 | |
| | | Dispositions | -4,900,000.00 | | 4,900,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .11% FROM 11-04-2014 TO 11-05-2014 | | | | |
| | | Acquisitions | 9,100,000.00 | -9,100,000.00 | |
| | | Dispositions | -9,100,000.00 | | 9,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .11% FROM 11-06-2014 TO 11-07-2014 | | | | |
| | | Acquisitions | 7,100,000.00 | -7,100,000.00 | |
| | | Dispositions | -7,100,000.00 | | 7,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/MORGAN ST .12% FROM 07-01-2014 TO 07-02-2014 | | | | |
| | | Acquisitions | 10,900,000.00 | -10,900,000.00 | |
| | | Dispositions | -10,900,000.00 | | 10,900,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .12% FROM 11-13-2014 TO 11-14-2014 | | | | |
| | | Acquisitions | 10,800,000.00 | -10,800,000.00 | |
| | | Dispositions | -10,800,000.00 | | 10,800,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/MORGAN ST .13% FROM 10-30-2014 TO 10-31-2014 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 6,100,000.00 | -6,100,000.00 | |
| | | Dispositions | -6,100,000.00 | | 6,100,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .13% FROM 11-26-2014 TO 11-28-2014 | | | | |
| | | Acquisitions | 17,300,000.00 | -17,300,000.00 | |
| | | Dispositions | -17,300,000.00 | | 17,300,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .14% FROM 06-27-2014 TO 06-30-2014 | | | | |
| | | Acquisitions | 11,600,000.00 | -11,600,000.00 | |
| | | Dispositions | -11,600,000.00 | | 11,600,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .14% FROM 11-03-2014 TO 11-04-2014 | | | | |
| | | Acquisitions | 13,700,000.00 | -13,700,000.00 | |
| | | Dispositions | -13,700,000.00 | | 13,700,000.00 |
| C77799JUN9 | BUY TO OPEN REPO W/MORGAN ST .15% FROM 06-16-2014 TO 06-17-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .15% FROM 11-14-2014 TO 11-17-2014 | | | | |
| | | Acquisitions | 17,000,000.00 | -17,000,000.00 | |
| | | Dispositions | -17,000,000.00 | | 17,000,000.00 |
| C77799NOV9 | BUY TO OPEN REPO W/MORGAN ST .16% FROM 11-17-2014 TO 11-18-2014 | | | | |
| | | Acquisitions | 17,100,000.00 | -17,100,000.00 | |
| | | Dispositions | -17,100,000.00 | | 17,100,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-31-2014 TO 11-03-2014 | | | | |
| | | Acquisitions | 7,500,000.00 | -7,500,000.00 | |
| | | Dispositions | -7,500,000.00 | | 7,500,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/MORGAN ST 0% FROM 09-30-2014 TO 10-01-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799OCT5 | BUY TO OPEN REPO W/REPO WITH BARCLAYS .07% FROM 10-10-2014 TO 10-14-2014 | | | | |
| | | Acquisitions | 2,000,000.00 | -2,000,000.00 | |
| | | Dispositions | -2,000,000.00 | | 2,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/REPO WITH CHASE SEC .09% FROM 07-08-2014 OPEN MATURITY | | | | |
| | | Acquisitions | 4,000,000.00 | -4,000,000.00 | |
| | | Dispositions | -4,000,000.00 | | 4,000,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/REPO WITH CITIGROUP .11% FROM 08-01-2014 TO 08-04-2014 | | | | |
| | | Acquisitions | 8,300,000.00 | -8,300,000.00 | |
| | | Dispositions | -8,300,000.00 | | 8,300,000.00 |
| C77799FEB1 | BUY TO OPEN REPO W/TORONTO D .03% FROM 02-24-2014 TO 02-25-2014 | | | | |
| | | Acquisitions | 1,200,000.00 | -1,200,000.00 | |
| | | Dispositions | -1,200,000.00 | | 1,200,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .04% FROM 08-28-2014 TO 08-29-2014 | | | | |
| | | Acquisitions | 6,300,000.00 | -6,300,000.00 | |
| | | Dispositions | -6,300,000.00 | | 6,300,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .05% FROM 08-26-2014 TO 08-27-2014 | | | | |
| | | Acquisitions | 18,300,000.00 | -18,300,000.00 | |
| | | Dispositions | -18,300,000.00 | | 18,300,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/TORONTO D .05% FROM 09-08-2014 TO 09-09-2014 | | | | |
| | | Acquisitions | 6,000,000.00 | -6,000,000.00 | |
| | | Dispositions | -6,000,000.00 | | 6,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/TORONTO D .07% FROM 07-23-2014 TO 07-24-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .07% FROM 08-06-2014 TO 08-07-2014 | | | | |
| | | Acquisitions | 22,500,000.00 | -22,500,000.00 | |
| | | Dispositions | -22,500,000.00 | | 22,500,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .07% FROM 08-20-2014 TO 08-21-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/TORONTO D .08% FROM 07-21-2014 TO 07-22-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/TORONTO D .08% FROM 07-24-2014 TO 07-25-2014 | | | | |
| | | Acquisitions | 18,100,000.00 | -18,100,000.00 | |
| | | Dispositions | -18,100,000.00 | | 18,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .08% FROM 08-07-2014 TO 08-08-2014 | | | | |
| | | Acquisitions | 22,600,000.00 | -22,600,000.00 | |
| | | Dispositions | -22,600,000.00 | | 22,600,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .08% FROM 08-12-2014 TO 08-13-2014 | | | | |
| | | Acquisitions | 6,100,000.00 | -6,100,000.00 | |
| | | Dispositions | -6,100,000.00 | | 6,100,000.00 |
| C77799AUG3 | BUY TO OPEN REPO W/TORONTO D .08% FROM 08-29-2014 TO 09-02-2014 | | | | |
| | | Acquisitions | 25,500,000.00 | -25,500,000.00 | |
| | | Dispositions | -25,500,000.00 | | 25,500,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/TORONTO D .09% FROM 07-14-2014 TO 07-15-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799JUL3 | BUY TO OPEN REPO W/TORONTO D .09% FROM 07-16-2014 TO 07-17-2014 | | | | |
| | | Acquisitions | 18,000,000.00 | -18,000,000.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -18,000,000.00 | | 18,000,000.00 |
| C77799SEP2 | BUY TO OPEN REPO W/TORONTO D .1% FROM 09-05-2014 TO 09-08-2014 | | | | |
| | | Acquisitions | 17,400,000.00 | -17,400,000.00 | |
| | | Dispositions | -17,400,000.00 | | 17,400,000.00 |
| C12673P105 | CA INC COM | | | | |
| | | Acquisitions | 7,600.00 | -218,535.59 | |
| | | Dispositions | -21,100.00 | | 641,461.07 |
| C126804301 | CABELAS INC COM STK | | | | |
| | | Acquisitions | 15,000.00 | -839,782.90 | |
| | | Dispositions | -2,200.00 | | 113,131.48 |
| C12686CBB4 | CABLEVISION SYS 5.875% DUE 09-15-2022 | | | | |
| | | Acquisitions | 350,000.00 | -351,937.50 | |
| | | Dispositions | -350,000.00 | | 358,887.50 |
| C12709P103 | CABOT MICROELECTRONICS CORP COM | | | | |
| | | Acquisitions | 4,900.00 | -211,844.15 | |
| | | Dispositions | -900.00 | | 43,529.06 |
| | | Free Delivery | -4,900.00 | | |
| | | Free Receipt | 4,900.00 | | |
| C127190304 | CACI INTL INC CL A CL A | | | | |
| | | Dispositions | -2,207.00 | | 156,382.27 |
| | | Free Delivery | -1,682.00 | | |
| | | Free Receipt | 1,682.00 | | |
| C413627BL3 | CAESARS ENTERTAINMENT OPERATING CO 0.0% 06-01-2017 IN DEFAULT | | | | |
| | | Acquisitions | 100,000.00 | -95,500.00 | |
| | | Dispositions | -145,000.00 | | 132,675.00 |
| C128126109 | CALAMP CORP COM | | | | |
| | | Acquisitions | 6,930.00 | -134,210.93 | |
| | | Dispositions | -6,930.00 | | 126,100.34 |
| S9C4PGGU | CALL SWPTN EUR CITIUS33 / .65% EUROPEAN 3175269A1 16/04/2014 | | | | |
| | | Acquisitions | 800,000.00 | 0.00 | |
| | | Dispositions | -800,000.00 | | 545.90 |
| C131347CE4 | CALPINE CORP 5.375% DUE 01-15-2023 | | | | |
| | | Acquisitions | 430,000.00 | -431,062.50 | |
| | | Dispositions | -430,000.00 | | 415,487.50 |
| C131347CF1 | CALPINE CORP 5.75% DUE 01-15-2025 | | | | |
| | | Acquisitions | 170,000.00 | -170,000.00 | |
| | | Dispositions | -170,000.00 | | 170,637.50 |
| C13321L108 | CAMECO CORP COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 61,800.00 | -1,341,358.07 | |
| | | Dispositions | -33,000.00 | | 664,047.13 |
| C134429109 | CAMPBELL SOUP CO COM | | | | |
| | | Dispositions | -11,552.00 | | 525,404.00 |
| | | Free Delivery | -9,979.00 | | |
| | | Free Receipt | 9,979.00 | | |
| S2210959 | CANADIAN NATL RY CO COM | | | | |
| | | Dispositions | -14,167.00 | | 914,060.21 |
| | | Free Receipt | 8,213.00 | | |
| C13645T100 | CANADIAN PAC RY LTD COM NPV | | | | |
| | | Acquisitions | 813.00 | -125,324.68 | |
| | | Dispositions | -1,740.00 | | 350,958.27 |
| S2793104 | CANADIAN PAC RY LTD COM NPV | | | | |
| | | Dispositions | -2,091.00 | | 404,026.27 |
| C14149F109 | CARDINAL FINL CORP COM | | | | |
| | | Acquisitions | 3,700.00 | -63,009.47 | |
| | | Dispositions | -6,900.00 | | 121,437.30 |
| C141633107 | CARE COM INC COM | | | | |
| | | Acquisitions | 204.00 | -3,468.00 | |
| | | Dispositions | -204.00 | | 5,177.02 |
| S4169219 | CARLSBERG SER'B'DKK20 | | | | |
| | | Acquisitions | 1,600.00 | -136,779.68 | |
| | | Dispositions | -2,300.00 | | 229,887.04 |
| C143130102 | CARMAX INC COM | | | | |
| | | Acquisitions | 11,000.00 | -497,458.50 | |
| | | Dispositions | -6,000.00 | | 309,072.18 |
| C143658300 | CARNIVAL CORP COM PAIRED | | | | |
| | | Acquisitions | 3,800.00 | -145,815.44 | |
| | | Dispositions | -18,600.00 | | 702,377.04 |
| | | Free Delivery | -17,925.00 | | |
| | | Free Receipt | 17,925.00 | | |
| S2523044 | CARNIVAL CORP COM PAIRED | | | | |
| | | Acquisitions | 3,874.00 | -144,058.29 | |
| | | Dispositions | -2,742.00 | | 104,209.05 |
| S3121522 | CARNIVAL PLC ORD USD1.66 | | | | |
| | | Acquisitions | 4,030.00 | -157,038.38 | |
| | | Dispositions | -27,030.00 | | 1,029,866.89 |
| C14754D100 | CASH AMER INVTS INC COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 5,800.00 | -208,737.80 | |
| | | Dispositions | -45,555.00 | | 1,993,043.42 |
| C148887102 | CATAMARAN CORP COM | | | | |
| | | Acquisitions | 3,660.00 | -184,761.23 | |
| | | Dispositions | -16,339.00 | | 707,457.94 |
| C149123101 | CATERPILLAR INC COM | | | | |
| | | Acquisitions | 3,500.00 | -300,603.45 | |
| | | Dispositions | -9,043.00 | | 857,917.20 |
| | | Free Delivery | -662.00 | | |
| | | Free Receipt | 662.00 | | |
| C14964U108 | CAVIUM INC COM | | | | |
| | | Acquisitions | 3,720.00 | -155,837.16 | |
| | | Dispositions | -7,317.00 | | 346,703.70 |
| C124805102 | CBIZ INC COM | | | | |
| | | Acquisitions | 3,800.00 | -32,332.29 | |
| | | Dispositions | -45,171.00 | | 392,150.42 |
| | | Free Delivery | -12,596.00 | | |
| | | Free Receipt | 12,596.00 | | |
| C12503M108 | CBOE HOLDINGS INC COM | | | | |
| | | Acquisitions | 7,607.00 | -447,826.37 | |
| | | Dispositions | -19,984.00 | | 1,006,951.79 |
| | | Free Delivery | -13,465.00 | | |
| | | Free Receipt | 13,465.00 | | |
| C12504L109 | CBRE GROUP INC CL A CL A | | | | |
| | | Acquisitions | 11,500.00 | -371,230.35 | |
| | | Dispositions | -800.00 | | 21,031.63 |
| C124857202 | CBS CORP NEW CL B | | | | |
| | | Acquisitions | 1,800.00 | -93,037.40 | |
| | | Dispositions | -13,500.00 | | 751,879.54 |
| C1248EPBD4 | CCO HLDGS LLC / CCO HLDGS CAP CORP 5.75%DUE 09-01-2023 | | | | |
| | | Dispositions | -845,000.00 | | 869,650.00 |
| | | Free Receipt | 845,000.00 | | |
| S9AYQMCU | CCP DUE FROM BARCLAYS | | | | |
| | | Acquisitions | 722,000.00 | -722,000.00 | |
| | | Dispositions | -722,000.00 | | 722,000.00 |
| S9B8BM3U | CCP DUE FROM CITIGROUP GLOBAL MARKETS INC | | | | |
| | | Acquisitions | 15,000.00 | -15,000.00 | |
| | | Dispositions | -37,000.00 | | 37,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S9B7P13U | CCP DUE FROM MORGAN STANLEY CO LL C | | | | |
| | | Acquisitions | 23,000.00 | -23,000.00 | |
| | | Dispositions | -23,000.00 | | 23,000.00 |
| S9B33NMU | CCP DUE FROM UBS | | | | |
| | | Acquisitions | 334,000.00 | -334,000.00 | |
| | | Dispositions | -76,000.00 | | 76,000.00 |
| S9AYQMMU | CCP DUE TO/FROM CREDIT SUISSE | | | | |
| | | Acquisitions | 328,000.00 | -328,000.00 | |
| | | Dispositions | -155,000.00 | | 155,000.00 |
| C12508E101 | CDK GLOBAL INC COM | | | | |
| | | Dispositions | -3,666.67 | | 122,558.01 |
| | | Free Receipt | 3,666.67 | | |
| S2180632 | CDN NATL RAILWAYS COM NPV | | | | |
| | | Acquisitions | 1,834.00 | -107,176.40 | |
| | | Dispositions | -15,440.00 | | 1,037,086.10 |
| | | Free Receipt | 6,803.00 | | |
| S2171573 | CDN NATURAL RESOURCES COMMON STOCK | | | | |
| | | Acquisitions | 15,795.00 | -649,366.96 | |
| | | Dispositions | -1,624.00 | | 73,166.27 |
| S9B8MQTU | CDS / STS ICE_CSFBUS PURC PROT ON ITRAXXEUROPES17V1 5 20/06/2017 SWPC535X9 | | | | |
| | | Acquisitions | 1,600,000.00 | -2,968.35 | |
| | | Dispositions | -4,900,000.00 | | 0.00 |
| S9B8MQTL | CDS / STS ICE_CSFBUS 20/06/2017 SWPC535X9 | | | | |
| | | Acquisitions | 4,900,000.00 | -139,376.86 | |
| | | Dispositions | -1,600,000.00 | | 0.00 |
| S9C6NJYU | CDS / STS ICE_SBSIUS SELL PROT ON ITRAXXEUROPES20V1 5 20/12/2018 SWPC932Z3 | | | | |
| | | Acquisitions | 800,000.00 | -18,939.02 | |
| | | Dispositions | -800,000.00 | | 18,492.08 |
| S9C6NJYL | CDS / STS ICE_SBSIUS 20/12/2018 SWPC932Z3 | | | | |
| | | Acquisitions | 800,000.00 | 0.00 | |
| | | Dispositions | -800,000.00 | | 0.00 |
| C15080BAD8 | CEDC FIN CORP INTL INC 10 DUE 04-30-2018 | | | | |
| | | Dispositions | -71,386.00 | | 59,250.38 |
| | | Free Receipt | 3,399.00 | | |
| C151020104 | CELGENE CORP COM | | | | |
| | | Acquisitions | 2,079.00 | -328,579.02 | |
| | | Dispositions | -3,625.00 | | 354,372.18 |
| | | Free Receipt | 6,706.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|---|
| C151020AH7 | CELGENE CORP 3.25% DUE 08-15-2022 | | | | | |
| | | | Acquisitions | 450,000.00 | -427,509.00 | |
| | | | Dispositions | -450,000.00 | | 449,955.00 |
| C151290BM4 | CEMEX S A B DE C V 5.7% DUE 01-11-2025 | | | | | |
| | | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | | Dispositions | -200,000.00 | | 200,000.00 |
| C15134NAB2 | CENGAGE LEARNING ACQUISITIONS | INC.TERM LN DUE 03-31-2020 BEO | | | | |
| | | | Acquisitions | 450,000.00 | -457,875.00 | |
| | | | Dispositions | -2,250.00 | | 2,250.00 |
| SB033F22 | CENTRICA ORD GBP0.061728395 | | | | | |
| | | | Acquisitions | 316,100.00 | -1,782,312.55 | |
| | | | Dispositions | -43,600.00 | | 231,774.39 |
| C15670R107 | CEPHEID INC COM | | | | | |
| | | | Acquisitions | 12,700.00 | -612,155.64 | |
| | | | Free Delivery | -11,600.00 | | |
| | | | Free Receipt | 11,600.00 | | |
| C99089MAI8 | CF AEW CORE PROPERTY TRUST (U.S.) | INC FUND | | | | |
| | | | Acquisitions | 27,093.34 | -22,511,088.00 | |
| | | | Free Delivery | -43,553.08 | | |
| C125269100 | CF INDS HLDGS INC COM | | | | | |
| | | | Dispositions | -2,504.00 | | 614,347.98 |
| | | | Free Delivery | -1,984.00 | | |
| | | | Free Receipt | 1,984.00 | | |
| C159179100 | CHANNELADVISOR CORP COM | | | | | |
| | | | Acquisitions | 6,834.00 | -120,743.35 | |
| | | | Dispositions | -1,200.00 | | 16,664.15 |
| | | | Free Delivery | -3,500.00 | | |
| | | | Free Receipt | 3,500.00 | | |
| C16115Q308 | CHART INDS INC COM PAR $0.01 COM PAR | $0.01 | | | | |
| | | | Acquisitions | 1,255.00 | -99,696.32 | |
| | | | Dispositions | -4,920.00 | | 244,512.72 |
| S2181334 | CHECK PT SOFTWARE TECHNOLOGIES | ORDILS.01 | | | | |
| | | | Acquisitions | 9,739.00 | -656,679.17 | |
| | | | Dispositions | -2,386.00 | | 153,213.65 |
| C16359R103 | CHEMED CORP NEW COM | | | | | |
| | | | Acquisitions | 2,500.00 | -254,628.25 | |
| | | | Dispositions | -1,455.00 | | 147,633.99 |
| | | | Free Delivery | -2,500.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 2,500.00 | | |
| C165167BU0 | CHES ENERGY CORP 6.875% DUE 11-15-2020 | | | | |
| | | Acquisitions | 410,000.00 | -481,025.00 | |
| | | Dispositions | -145,000.00 | | 168,792.70 |
| C165167107 | CHESAPEAKE ENERGY CORP COM | | | | |
| | | Acquisitions | 3,800.00 | -92,370.51 | |
| | | Dispositions | -48,645.00 | | 1,337,120.26 |
| | | Free Delivery | -16,070.00 | | |
| | | Free Receipt | 16,070.00 | | |
| C165167CN5 | CHESAPEAKE ENERGY CORP 4.875 DUE 04-15-2022 | | | | |
| | | Acquisitions | 430,000.00 | -430,000.00 | |
| | | Dispositions | -430,000.00 | | 448,925.00 |
| C166764100 | CHEVRON CORP COM | | | | |
| | | Acquisitions | 5,595.00 | -667,350.86 | |
| | | Dispositions | -12,568.00 | | 1,590,645.82 |
| | | Free Delivery | -5,531.00 | | |
| | | Free Receipt | 5,531.00 | | |
| SB1DYPZ5 | CHINA MERCHANTS BK COM STK | | | | |
| | | Acquisitions | 51,000.00 | -103,326.94 | |
| | | Dispositions | -251,127.00 | | 442,128.79 |
| S6073556 | CHINA MOBILE LTD HKD0.10 | | | | |
| | | Acquisitions | 21,530.00 | -208,142.40 | |
| | | Dispositions | -178,565.00 | | 2,072,839.18 |
| S6560995 | CHINA OILFIELD SER 'H'CNY1 | | | | |
| | | Acquisitions | 64,000.00 | -178,484.25 | |
| | | Dispositions | -114,000.00 | | 279,317.37 |
| S6192150 | CHINA OVERSEAS LAND & INVESTMNT HKD0.10 | | | | |
| | | Acquisitions | 26,000.00 | -76,480.31 | |
| | | Dispositions | -114,000.00 | | 308,689.35 |
| SBN320P8 | CHINA VANKE CO COM STK | | | | |
| | | Acquisitions | 114,900.00 | -243,059.89 | |
| | | Dispositions | -114,900.00 | | 213,489.04 |
| C169656105 | CHIPOTLE MEXICAN GRILL INC COM STK | | | | |
| | | Acquisitions | 577.00 | -298,096.54 | |
| | | Dispositions | -2,410.00 | | 1,467,020.07 |
| SB4R39F7 | CHOW TAI FOOK JEWE HKD1 | | | | |
| | | Acquisitions | 145,000.00 | -237,703.56 | |
| | | Dispositions | -145,000.00 | | 214,534.40 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C17121EAB3 | CHRYSLER GROUP LLC 8% DUE 06-15-2019 | | | | |
| | | Dispositions | -250,000.00 | | 268,750.00 |
| | | Free Receipt | 525,000.00 | | |
| C12543DAS9 | CHS/CMNTY HEALTH SYS INC 144A 5.125 DUE 08-01-2021 | | | | |
| | | Acquisitions | 450,000.00 | -457,875.00 | |
| | | Dispositions | -250,000.00 | | 251,412.50 |
| | | Free Delivery | -200,000.00 | | |
| C171340102 | CHURCH & DWIGHT INC COM | | | | |
| | | Acquisitions | 4,800.00 | -312,522.77 | |
| | | Dispositions | -15,551.00 | | 1,092,902.64 |
| S7380482 | CIE DE ST-GOBAIN EUR4 | | | | |
| | | Acquisitions | 17,799.00 | -957,069.31 | |
| | | Dispositions | -25,653.00 | | 1,204,192.81 |
| SB614LY3 | CIELO SA COM NPV | | | | |
| | | Acquisitions | 8,700.00 | -165,372.43 | |
| | | Dispositions | -35,300.00 | | 596,933.44 |
| | | Free Receipt | 14,100.00 | | |
| C125509109 | CIGNA CORPORATION | | | | |
| | | Acquisitions | 4,900.00 | -455,540.66 | |
| | | Dispositions | -2,100.00 | | 194,683.45 |
| C17243V102 | CINEMARK HLDGS INC COM | | | | |
| | | Acquisitions | 12,700.00 | -419,934.56 | |
| | | Free Delivery | -7,600.00 | | |
| | | Free Receipt | 7,600.00 | | |
| C17275R102 | CISCO SYSTEMS INC | | | | |
| | | Acquisitions | 3,820.00 | -90,539.33 | |
| | | Dispositions | -27,190.00 | | 672,192.61 |
| C172967424 | CITIGROUP INC COM NEW COM NEW | | | | |
| | | Acquisitions | 47,500.00 | -2,336,163.87 | |
| | | Dispositions | -23,500.00 | | 1,232,533.85 |
| C177376100 | CITRIX SYS INC COM | | | | |
| | | Acquisitions | 50.00 | -3,152.93 | |
| | | Dispositions | -15,996.00 | | 939,376.22 |
| C178566105 | CITY NATL CORP COM | | | | |
| | | Acquisitions | 500.00 | -38,875.05 | |
| | | Dispositions | -3,600.00 | | 282,825.81 |
| S7113990 | CLARIANT AG CHF3.70 (REGD) | | | | |
| | | Acquisitions | 18,503.00 | -371,412.12 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -1,902.00 | | 37,594.56 |
| C184496107 | CLEAN HBRS INC COM | | | | |
| | | Acquisitions | 4,500.00 | -221,496.30 | |
| | | Dispositions | -2,958.00 | | 154,644.00 |
| | | Free Delivery | -4,500.00 | | |
| | | Free Receipt | 4,500.00 | | |
| C18451QAL2 | CLEAR CHANNEL WW H INC 6.5% 11-15-2022 | | | | |
| | | Acquisitions | 375,000.00 | -390,937.50 | |
| | | Dispositions | -50,000.00 | | 51,125.00 |
| S9C8XZHL | CME_IRS CME_MSCSUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1 | | | | |
| | | Acquisitions | 19,700,000.00 | -74,840.65 | |
| | | Dispositions | -51,400,000.00 | | 82,252.00 |
| S9C8XZHU | CME_IRS CME_MSCSUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1 | | | | |
| | | Acquisitions | 51,400,000.00 | 0.00 | |
| | | Dispositions | -19,700,000.00 | | 638.40 |
| S9C7KCHL | CME_IRS CME_SBSIUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1 | | | | |
| | | Acquisitions | 23,200,000.00 | 0.00 | |
| | | Dispositions | -23,200,000.00 | | 0.00 |
| S9C7KCHU | CME_IRS CME_SBSIUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1 | | | | |
| | | Acquisitions | 23,200,000.00 | -38,560.82 | |
| | | Dispositions | -23,200,000.00 | | 141,878.28 |
| S9B8UU5L | CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3 | | | | |
| | | Acquisitions | 280,000,000.00 | -72,673.86 | |
| | | Dispositions | -230,000,000.00 | | 43,892.20 |
| S9B8UU5U | CME_IRS CME_SBSIUS JPY P 1.0%/R 6M LIBOR 18/09/2023 SWU003AQ3 | | | | |
| | | Acquisitions | 230,000,000.00 | 0.00 | |
| | | Dispositions | -280,000,000.00 | | 0.00 |
| S9C7KCGL | CME_IRS CME_UBSWUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1 | | | | |
| | | Acquisitions | 15,200,000.00 | 0.00 | |
| | | Dispositions | -71,800,000.00 | | 0.00 |
| S9C7KCGU | CME_IRS CME_UBSWUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1 | | | | |
| | | Acquisitions | 71,800,000.00 | -124,029.40 | |
| | | Dispositions | -15,200,000.00 | | 96,281.84 |
| C07384M4E9 | CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -27,785.71 | | 27,785.71 |
| C14986DAF7 | CMO CD 2006-CD3 MTG TR CL A-5 5.617% DUE10-15-2048 BEO | | | | |
| | | Acquisitions | 1,990,000.00 | -2,185,579.69 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -1,589,692.36 | | 1,699,475.69 |
| | | Free Delivery | -0.02 | | |
| C19075DAE1 | CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG | | | | |
| | | Acquisitions | 955,375.02 | -1,064,277.90 | |
| | | Dispositions | -100,400.37 | | 100,400.37 |
| | | Free Delivery | -0.01 | | |
| SB1SVWQ1 | CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -73,175.71 | | 73,175.71 |
| C22545MAD9 | CMO CREDIT SUISSE COML MTG TR SER 2006-C4 5.467% DUE 09-15-2039 BEO | | | | |
| | | Dispositions | -26,127.55 | | 26,127.55 |
| | | Free Receipt | 0.01 | | |
| SB7XY5G8 | CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG | | | | |
| | | Acquisitions | 0.04 | 0.00 | |
| | | Dispositions | -6,562.81 | | 6,562.81 |
| C23332UBF0 | CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRUCTF 2A-1 DUE 07-19-2044 REG | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -24,082.32 | | 24,082.32 |
| C36228CVU4 | CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039/03-12-2015 REG | | | | |
| | | Acquisitions | 73,337.12 | -75,222.11 | |
| | | Dispositions | -176,060.93 | | 176,060.93 |
| | | Free Delivery | -0.02 | | |
| SB0MTJR4 | CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG | | | | |
| | | Acquisitions | 0.03 | 0.00 | |
| | | Dispositions | -5,044.83 | | 5,044.83 |
| C362341XG9 | CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -31,595.54 | | 31,595.54 |
| SB3CCK26 | CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG | | | | |
| | | Acquisitions | 0.20 | 0.00 | |
| | | Dispositions | -4,694.55 | | 4,694.55 |
| C61754KAF2 | CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG PASSTHRU CTF CL A-4 4-15-49 | | | | |
| | | Acquisitions | 865,000.00 | -953,306.25 | |
| | | Dispositions | -865,000.00 | | 939,403.52 |
| SB82N347 | CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG | | | | |
| | | Acquisitions | 0.05 | 0.00 | |
| | | Dispositions | -34,181.06 | | 34,181.06 |
| C76113MAB1 | CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 0.05 | 0.00 | |
| | | Dispositions | -76,082.63 | | 50,183.50 |
| C949803AA8 | CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -7,854.15 | | 7,854.15 |
| C189754104 | COACH INC COM | | | | |
| | | Acquisitions | 8,383.00 | -381,272.39 | |
| | | Dispositions | -27,542.00 | | 1,007,720.48 |
| | | Free Delivery | -8,367.00 | | |
| | | Free Receipt | 8,367.00 | | |
| C191216100 | COCA COLA CO COM | | | | |
| | | Acquisitions | 10,790.00 | -435,683.09 | |
| | | Dispositions | -23,720.00 | | 1,008,747.88 |
| C192446102 | COGNIZANT TECH SOLUTIONS CORP CL A | | | | |
| | | Acquisitions | 2,850.00 | -127,231.41 | |
| | | Dispositions | -14,669.00 | | 758,632.66 |
| | | Free Receipt | 5,025.00 | | |
| C194162103 | COLGATE-PALMOLIVE CO COM | | | | |
| | | Acquisitions | 4,542.00 | -296,816.04 | |
| | | Dispositions | -10,921.00 | | 747,130.43 |
| | | Free Delivery | -9,438.00 | | |
| | | Free Receipt | 9,438.00 | | |
| SB8FMRX8 | COLOPLAST DKK1 B | | | | |
| | | Acquisitions | 3,360.00 | -256,672.73 | |
| | | Dispositions | -345.00 | | 31,108.07 |
| C197236102 | COLUMBIA BKG SYS INC COM | | | | |
| | | Acquisitions | 1,200.00 | -30,933.36 | |
| | | Dispositions | -7,400.00 | | 188,621.08 |
| C20030N200 | COMCAST CORP NEW CL A SPL CL A SPL | | | | |
| | | Acquisitions | 15,787.00 | -774,410.76 | |
| | | Dispositions | -38,605.00 | | 2,045,548.45 |
| | | Free Delivery | -12,909.00 | | |
| | | Free Receipt | 12,909.00 | | |
| S7A5DJTU | COMPASS GROUP C SHARE | | | | |
| | | Dispositions | -73,977.00 | | 0.00 |
| | | Free Receipt | 73,977.00 | | |
| S0533153 | COMPASS GROUP ORD GBP0.10 | | | | |
| | | Acquisitions | 45,956.00 | -705,876.59 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -22,524.00 | | 349,278.09 |
| SBLNN3L4 | COMPASS GROUP PLC ORD GBP0.10625 | | | | |
| | | Acquisitions | 11,800.00 | -187,991.79 | |
| | | Dispositions | -57,801.41 | | 898,596.10 |
| C20585P105 | COMVERSE INC | | | | |
| | | Acquisitions | 36,061.00 | -919,517.51 | |
| | | Dispositions | -38,851.00 | | 1,003,805.17 |
| | | Free Delivery | -34,936.00 | | |
| | | Free Receipt | 34,936.00 | | |
| C205887102 | CONAGRA FOODS INC | | | | |
| | | Acquisitions | 14,400.00 | -445,212.25 | |
| | | Dispositions | -5,100.00 | | 169,494.75 |
| C20605P101 | CONCHO RES INC COM STK | | | | |
| | | Acquisitions | 8,123.00 | -968,730.47 | |
| | | Dispositions | -9,369.00 | | 1,083,620.69 |
| | | Free Delivery | -1,700.00 | | |
| | | Free Receipt | 1,700.00 | | |
| C20825C104 | CONOCOPHILLIPS COM | | | | |
| | | Acquisitions | 7,772.00 | -563,027.73 | |
| | | Dispositions | -9,972.00 | | 835,622.52 |
| | | Free Delivery | -6,913.00 | | |
| | | Free Receipt | 6,913.00 | | |
| C21075N204 | CONTANGO OIL & GAS CO COM NEW COM NEW | | | | |
| | | Acquisitions | 4,600.00 | -166,342.44 | |
| | | Dispositions | -1,800.00 | | 82,744.55 |
| S4598589 | CONTINENTAL AG ORD NPV | | | | |
| | | Acquisitions | 401.00 | -95,155.52 | |
| | | Dispositions | -344.00 | | 79,113.44 |
| C212015101 | CONTINENTAL RES INC COM | | | | |
| | | Dispositions | -4,939.00 | | 754,135.82 |
| | | Free Delivery | -4,268.00 | | |
| | | Free Receipt | 4,268.00 | | |
| C210795PZ7 | CONTL AIRLINES 2012-A 4.15 DUE 04-11-2024 | | | | |
| | | Acquisitions | 312,125.00 | -322,269.07 | |
| | | Dispositions | -268,653.89 | | 278,161.70 |
| | | Free Receipt | 0.08 | | |
| C212485106 | CONVERGYS CORP DE COM | | | | |
| | | Acquisitions | 13,700.00 | -254,650.12 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -3,100.00 | | 64,365.27 |
| | | Free Delivery | -13,700.00 | | |
| | | Free Receipt | 13,700.00 | | |
| C216648402 | COOPER COS INC COM NEW | | | | |
| | | Acquisitions | 1,586.00 | -248,536.90 | |
| | | Dispositions | -1,586.00 | | 243,879.84 |
| C21684AAA4 | COOPERATIEVE 4.625% DUE 12-01-2023 | | | | |
| | | Acquisitions | 1,170,000.00 | -1,236,385.80 | |
| | | Dispositions | -380,000.00 | | 380,615.60 |
| CP31076105 | COPA HOLDINGS SA COM STK | | | | |
| | | Acquisitions | 7,991.00 | -917,852.66 | |
| | | Dispositions | -1,991.00 | | 285,253.60 |
| | | Free Delivery | -4,684.00 | | |
| | | Free Receipt | 4,684.00 | | |
| SB0TNJH9 | COPA HOLDINGS SA COM STK | | | | |
| | | Acquisitions | 830.00 | -88,654.48 | |
| | | Dispositions | -1,633.00 | | 195,337.99 |
| C217204106 | COPART INC COM | | | | |
| | | Acquisitions | 4,893.00 | -171,734.94 | |
| | | Dispositions | -13,739.00 | | 433,331.09 |
| S6622710 | CORONATION FUND MA ZAR0.0001 | | | | |
| | | Acquisitions | 2,191.00 | -15,453.10 | |
| | | Dispositions | -13,905.00 | | 132,528.84 |
| C21988R102 | CORPORATE EXECUTIVE BRD CO COMMON STOCK | | | | |
| | | Acquisitions | 6,166.00 | -428,957.22 | |
| | | Free Delivery | -1,800.00 | | |
| | | Free Receipt | 1,800.00 | | |
| C22160N109 | COSTAR GROUP INC COM | | | | |
| | | Acquisitions | 3,154.00 | -504,811.42 | |
| | | Dispositions | -5,942.00 | | 991,733.16 |
| | | Free Delivery | -1,700.00 | | |
| | | Free Receipt | 1,700.00 | | |
| C22160K105 | COSTCO WHOLESALE CORP NEW COM | | | | |
| | | Acquisitions | 108.00 | -15,055.84 | |
| | | Dispositions | -3,143.00 | | 396,663.62 |
| C22282EAF9 | COVANTA HLDG CORP 5.875% DUE 03-01-2024 | | | | |
| | | Acquisitions | 500,000.00 | -509,843.75 | |
| | | Dispositions | -200,000.00 | | 207,000.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S6173401 | COWAY CO LTD KRW500 | | | | |
| | | Acquisitions | 1,628.00 | -110,170.32 | |
| | | Dispositions | -167.00 | | 13,711.82 |
| S2232878 | CREDICORP LTD COM STK | | | | |
| | | Acquisitions | 1,935.00 | -253,574.48 | |
| | | Dispositions | -199.00 | | 31,029.14 |
| S4182249 | CRH ORD EUR0.32 | | | | |
| | | Acquisitions | 12,836.00 | -381,345.23 | |
| | | Dispositions | -12,836.00 | | 310,602.40 |
| C227046109 | CROCS INC COM | | | | |
| | | Acquisitions | 5,574.00 | -83,498.17 | |
| | | Dispositions | -5,574.00 | | 83,551.64 |
| | | Free Delivery | -5,137.00 | | |
| | | Free Receipt | 5,137.00 | | |
| C12646RAB1 | CST BRANDS INC 5% DUE 05-01-2023 | | | | |
| | | Acquisitions | 45,000.00 | -43,875.00 | |
| | | Dispositions | -130,000.00 | | 130,325.00 |
| | | Free Receipt | 420,000.00 | | |
| C126501105 | CTS CORP COM | | | | |
| | | Dispositions | -4,192.00 | | 78,953.17 |
| | | Free Delivery | -3,533.00 | | |
| | | Free Receipt | 3,533.00 | | |
| C229899109 | CULLEN / FROST BANKERS INC COM | | | | |
| | | Acquisitions | 860.00 | -65,695.92 | |
| | | Dispositions | -23,170.00 | | 1,784,083.06 |
| C231021106 | CUMMINS INC | | | | |
| | | Acquisitions | 6,500.00 | -843,263.70 | |
| | | Dispositions | -12,800.00 | | 1,846,273.14 |
| C126650BQ2 | CVS HEALTH CORP 6.94299983978% DUE 01-10-2030 | | | | |
| | | Acquisitions | 420,934.87 | -488,726.44 | |
| | | Dispositions | -959,353.71 | | 1,150,493.78 |
| C232820100 | CYTEC IND COM | | | | |
| | | Acquisitions | 50.00 | -4,669.53 | |
| | | Dispositions | -7,866.00 | | 599,166.07 |
| | | Free Receipt | 1,816.00 | | |
| S0945736 | DAILY MAIL & GENERAL TRUST ORD(NON VTG)GBP0.125 | | | | |
| | | Acquisitions | 2,884.00 | -50,503.33 | |
| | | Dispositions | -17,347.00 | | 247,975.01 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S6250508 | DAITO TRUST CONST NPV | | | | |
| | | Acquisitions | 3,300.00 | -344,057.70 | |
| | | Dispositions | -1,700.00 | | 210,565.34 |
| S6251448 | DAIWA SECS GROUP INC | | | | |
| | | Acquisitions | 60,000.00 | -574,576.86 | |
| | | Dispositions | -114,000.00 | | 928,860.49 |
| C242309102 | DEALERTRACK TECHNOLOGY COM | | | | |
| | | Dispositions | -9,369.00 | | 415,124.85 |
| | | Free Delivery | -5,300.00 | | |
| | | Free Receipt | 5,300.00 | | |
| C245077102 | DEL FRISCOS RESTAURANT GROUP INC COM | | | | |
| | | Acquisitions | 4,200.00 | -90,535.76 | |
| | | Dispositions | -4,200.00 | | 90,610.89 |
| S6260734 | DELTA ELECTRONIC TWD10 | | | | |
| | | Acquisitions | 60,000.00 | -336,897.54 | |
| | | Dispositions | -60,000.00 | | 397,073.05 |
| C248019101 | DELUXE CORP COM | | | | |
| | | Dispositions | -4,059.00 | | 233,763.50 |
| | | Free Delivery | -2,949.00 | | |
| | | Free Receipt | 2,949.00 | | |
| S6640381 | DENSO CORP NPV | | | | |
| | | Acquisitions | 4,900.00 | -256,740.49 | |
| | | Dispositions | -21,200.00 | | 977,749.34 |
| SBBJPFY1 | DEUTSCHE ANNINGTON NPV | | | | |
| | | Acquisitions | 4,125.00 | -112,862.16 | |
| | | Dispositions | -424.00 | | 12,366.16 |
| SBMSJXP8 | DEUTSCHE BANK AG NPV SUB RIGHTS 24/06/14 | | | | |
| | | Dispositions | -20,595.00 | | 43,349.68 |
| | | Free Receipt | 20,595.00 | | |
| S5750355 | DEUTSCHE BANK AG NPV(REGD) | | | | |
| | | Acquisitions | 600.00 | -26,984.79 | |
| | | Dispositions | -27,083.00 | | 1,024,382.34 |
| SB0YZ0Z5 | DEUTSCHE WOHNEN AG EUR1 (BR) | | | | |
| | | Acquisitions | 5,220.00 | -113,613.50 | |
| | | Dispositions | -537.00 | | 11,493.64 |
| C251893103 | DEVRY EDUCATION GROUP INC | | | | |
| | | Acquisitions | 6,600.00 | -295,026.38 | |
| | | Dispositions | -7,400.00 | | 301,267.37 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C253393102 | DICKS SPORTING GOODS INC OC-COM | | | | |
| | | Acquisitions | 100.00 | -5,767.65 | |
| | | Dispositions | -24,452.00 | | 1,117,226.41 |
| C253651103 | DIEBOLD INC COM | | | | |
| | | Acquisitions | 3,310.00 | -115,972.47 | |
| | | Dispositions | -5,149.00 | | 185,538.16 |
| C25389M877 | DIGITALGLOBE INC COM NEW COM NEW | | | | |
| | | Acquisitions | 3,450.00 | -142,538.20 | |
| | | Dispositions | -3,450.00 | | 115,119.67 |
| C254067101 | DILLARDS INC CL A COM | | | | |
| | | Acquisitions | 7,500.00 | -716,457.10 | |
| | | Dispositions | -4,100.00 | | 463,513.35 |
| C254709108 | DISCOVER FINL SVCS COM STK | | | | |
| | | Dispositions | -18,438.00 | | 1,128,663.06 |
| | | Free Delivery | -11,181.00 | | |
| | | Free Receipt | 11,181.00 | | |
| C25470F104 | DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | | | | |
| | | Acquisitions | 44.00 | -3,970.02 | |
| | | Dispositions | -6,958.00 | | 323,935.14 |
| C25470F302 | DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C | | | | |
| | | Acquisitions | 8,780.00 | -587,418.65 | |
| | | Dispositions | -14,119.00 | | 865,092.54 |
| | | Free Delivery | -8,780.00 | | |
| | | Free Receipt | 18,924.00 | | |
| C25470XAJ4 | DISH DBS CORP 5.875% DUE 07-15-2022 | | | | |
| | | Acquisitions | 1,075,000.00 | -1,153,687.50 | |
| | | Dispositions | -450,000.00 | | 469,750.00 |
| C25470XAL9 | DISH DBS CORP 5% DUE 03-15-2023 | | | | |
| | | Acquisitions | 1,075,000.00 | -1,066,562.50 | |
| | | Dispositions | -1,075,000.00 | | 1,093,000.00 |
| C256677105 | DOLLAR GEN CORP NEW COM | | | | |
| | | Acquisitions | 2,100.00 | -130,632.95 | |
| | | Dispositions | -13,556.00 | | 846,651.90 |
| C257469AJ5 | DOMINION RES INC 5.25% DUE 08-01-2033 | | | | |
| | | Acquisitions | 445,000.00 | -473,342.90 | |
| | | Dispositions | -479,000.00 | | 551,501.37 |
| SB0PH5N3 | DONGFENG MOTOR GRO 'H'CNY1 | | | | |
| | | Acquisitions | 58,000.00 | -102,634.29 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -58,000.00 | | 84,656.03 |
| C258278100 | DORMAN PRODS INC COM | | | | |
| | | Acquisitions | 2,880.00 | -169,412.34 | |
| | | Dispositions | -5,844.00 | | 271,006.27 |
| | | Free Delivery | -3,700.00 | | |
| | | Free Receipt | 3,700.00 | | |
| CN4715WAC6 | DPX HOLDINGS B.V. INITITAL DOLLAR TERM LOAN DUE 03-11-2021 BEO | | | | |
| | | Acquisitions | 400,000.00 | -398,656.25 | |
| | | Dispositions | -400,000.00 | | 391,350.00 |
| C262037104 | DRIL-QUIP INC COM | | | | |
| | | Acquisitions | 690.00 | -62,613.66 | |
| | | Dispositions | -4,840.00 | | 437,874.06 |
| SB4JZPF3 | DUBAI (GOVT OF) 7.75% NTS 05/10/20 USD1000 | | | | |
| | | Acquisitions | 100,000.00 | -124,120.00 | |
| | | Dispositions | -845,000.00 | | 1,060,824.38 |
| S6283452 | DUBAI ISLAMIC BK AED1 | | | | |
| | | Acquisitions | 88,459.00 | -116,959.42 | |
| | | Dispositions | -88,459.00 | | 168,985.48 |
| C269871AB5 | EAGLE SPINCO INC 4.625% DUE 02-15-2021 | | | | |
| | | Dispositions | -300,000.00 | | 288,750.00 |
| | | Free Receipt | 660,000.00 | | |
| C27579R104 | EAST WEST BANCORP INC COM | | | | |
| | | Dispositions | -20,468.00 | | 701,203.74 |
| | | Free Delivery | -5,056.00 | | |
| | | Free Receipt | 5,056.00 | | |
| SB7KR2P8 | EASYJET ORD GBP0.27285714 | | | | |
| | | Acquisitions | 1,899.00 | -40,950.62 | |
| | | Dispositions | -2,137.00 | | 53,427.40 |
| C278265103 | EATON VANCE CORP COM NON VTG | | | | |
| | | Dispositions | -14,122.00 | | 533,726.00 |
| | | Free Delivery | -12,203.00 | | |
| | | Free Receipt | 12,203.00 | | |
| C27875T101 | ECHO GLOBAL LOGISTICS INC COM | | | | |
| | | Acquisitions | 8,500.00 | -215,964.00 | |
| | | Dispositions | -11,518.00 | | 202,252.81 |
| | | Free Delivery | -8,000.00 | | |
| | | Free Receipt | 8,000.00 | | |
| C278865100 | ECOLAB INC COM | | | | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 6,145.00 | -615,861.45 | |
| | | Dispositions | -6,145.00 | | 672,196.58 |
| | | Free Delivery | -5,756.00 | | |
| | | Free Receipt | 5,756.00 | | |
| SB0M42T2 | ELEKTA SER'B'NPV | | | | |
| | | Acquisitions | 6,114.00 | -88,067.94 | |
| | | Dispositions | -6,114.00 | | 80,472.20 |
| C28849P100 | ELLIE MAE INC COM STK | | | | |
| | | Acquisitions | 1,410.00 | -33,978.32 | |
| | | Dispositions | -8,592.00 | | 307,695.94 |
| SB01RM25 | EMAAR PROPERTIES AED1 | | | | |
| | | Acquisitions | 121,989.00 | -259,716.67 | |
| | | Dispositions | -74,143.00 | | 196,337.14 |
| | | Free Receipt | 12,198.00 | | |
| C268648102 | EMC CORP COM | | | | |
| | | Dispositions | -35,661.00 | | 913,425.56 |
| | | Free Delivery | -16,049.00 | | |
| | | Free Receipt | 16,049.00 | | |
| C291011104 | EMERSON ELECTRIC CO COM | | | | |
| | | Acquisitions | 1,350.00 | -89,904.22 | |
| | | Dispositions | -9,630.00 | | 614,832.52 |
| S2466149 | ENBRIDGE INC COM NPV | | | | |
| | | Acquisitions | 15,991.00 | -734,194.19 | |
| | | Dispositions | -1,644.00 | | 77,427.08 |
| C29271LAA2 | ENDO FINANCE LLC SR NT 5.75 DUE 01-15-2022 | | | | |
| | | Acquisitions | 500,000.00 | -501,812.50 | |
| | | Dispositions | -500,000.00 | | 513,750.00 |
| CG30401106 | ENDO INTL LTD COM STK | | | | |
| | | Acquisitions | 4,380.00 | -292,091.09 | |
| | | Dispositions | -4,380.00 | | 298,285.58 |
| | | Free Delivery | -4,028.00 | | |
| | | Free Receipt | 4,028.00 | | |
| C29276MAG2 | ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO | | | | |
| | | Acquisitions | 475,000.00 | -465,500.00 | |
| | | Dispositions | -1,187.50 | | 1,187.50 |
| C29275Y102 | ENERSYS COM | | | | |
| | | Acquisitions | 407.00 | -26,496.33 | |
| | | Dispositions | -2,435.00 | | 166,622.57 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -2,127.00 | | |
| | | Free Receipt | 2,127.00 | | |
| S6333937 | ENN ENERGY COMSTK | | | | |
| | | Acquisitions | 36,000.00 | -265,449.01 | |
| | | Dispositions | -4,000.00 | | 28,947.24 |
| C293389102 | ENNIS INC COM | | | | |
| | | Dispositions | -3,304.00 | | 51,773.51 |
| | | Free Delivery | -3,000.00 | | |
| | | Free Receipt | 3,000.00 | | |
| CG3157S106 | ENSCO PLC SHS CLASS A COM | | | | |
| | | Acquisitions | 17,100.00 | -870,218.94 | |
| SB4VLR19 | ENSCO PLC SHS CLASS A COM | | | | |
| | | Acquisitions | 14,409.00 | -759,207.07 | |
| | | Dispositions | -29,409.00 | | 1,262,079.54 |
| C29364G103 | ENTERGY CORP NEW COM | | | | |
| | | Acquisitions | 900.00 | -57,080.23 | |
| | | Dispositions | -17,700.00 | | 1,362,363.08 |
| C29379VAU7 | ENTERPRISE PRODS 4.05% DUE 02-15-2022 | | | | |
| | | Acquisitions | 725,000.00 | -740,167.00 | |
| | | Dispositions | -205,000.00 | | 213,806.80 |
| C29404K106 | ENVESTNET INC COM STK | | | | |
| | | Acquisitions | 2,305.00 | -91,461.60 | |
| | | Dispositions | -7,783.00 | | 327,417.64 |
| C26875P101 | EOG RESOURCES INC COM | | | | |
| | | Acquisitions | 95.00 | -9,460.73 | |
| | | Dispositions | -2,750.00 | | 280,414.16 |
| | | Free Receipt | 5,088.00 | | |
| C29414B104 | EPAM SYS INC COM STK | | | | |
| | | Acquisitions | 715.00 | -28,941.21 | |
| | | Dispositions | -13,720.00 | | 547,892.38 |
| C26884U109 | EPR PPTYS COM SH BEN INT COM SH BEN INT | | | | |
| | | Acquisitions | 3,200.00 | -175,824.32 | |
| | | Dispositions | -300.00 | | 16,634.63 |
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| C294429105 | EQUIFAX INC COM | | | | |
| | | Acquisitions | 1,460.00 | -102,254.07 | |
| | | Dispositions | -11,700.00 | | 870,316.64 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C29444UAM8 | EQUINIX INC 5.375% DUE 04-01-2023 | | | | |
| | | Acquisitions | 250,000.00 | -247,812.50 | |
| | | Dispositions | -560,000.00 | | 570,612.50 |
| C294628102 | EQUITY COMWLTH COM SH BEN INT COM SH BENINT | | | | |
| | | Dispositions | -3,600.00 | | 96,585.86 |
| | | Free Receipt | 12,500.00 | | |
| S9CYRXMU | EQX P OP CITIUS33 1890 11-21-2014 3175RD3B3 | | | | |
| | | Acquisitions | 700.00 | 0.00 | |
| | | Dispositions | -700.00 | | 14,350.00 |
| S9C9MQWU | EQX P OP GSILGB2X 1890 11-21-2014 3175SPXJ5 | | | | |
| | | Acquisitions | 1,500.00 | -30,000.00 | |
| | | Dispositions | -1,500.00 | | 30,750.00 |
| C294829AA4 | ERICSSON 4.125% DUE 05-15-2022 | | | | |
| | | Acquisitions | 250,000.00 | -244,937.50 | |
| | | Dispositions | -368,000.00 | | 387,570.73 |
| C973ESC9F5 | ESC GCB 144A WIND ACQUIS F D11/26/10 7.250 ESCR | | | | |
| | | Free Delivery | -200,000.00 | | |
| | | Free Receipt | 200,000.00 | | |
| C296315104 | ESCO TECHNOLOGIES INC | | | | |
| | | Acquisitions | 2,700.00 | -91,784.44 | |
| | | Dispositions | -2,700.00 | | 93,993.29 |
| C30161N101 | EXELON CORP COM | | | | |
| | | Acquisitions | 2,200.00 | -77,132.00 | |
| | | Dispositions | -44,200.00 | | 1,552,918.53 |
| | | Free Receipt | 0.00 | | |
| C30161MAL7 | EXELON GENERATION CO LLC 4.25 06-15-2022 | | | | |
| | | Acquisitions | 526,000.00 | -540,059.98 | |
| | | Dispositions | -526,000.00 | | 548,418.12 |
| C30161MAH6 | EXELON GENERATION 4% DUE 10-01-2020 | | | | |
| | | Acquisitions | 500,000.00 | -503,767.75 | |
| | | Dispositions | -500,000.00 | | 519,075.00 |
| SB19NLV4 | EXPERIAN ORD USD0.10 | | | | |
| | | Acquisitions | 82,954.00 | -1,487,872.11 | |
| | | Dispositions | -99,170.00 | | 1,567,645.94 |
| C30231G102 | EXXON MOBIL CORP COM | | | | |
| | | Dispositions | -40,722.00 | | 3,987,153.97 |
| | | Free Delivery | -11,600.00 | | |
| | | Free Receipt | 11,600.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|---|
| C302520101 | F N B CORP PA COM | | | | | |
| | | | Dispositions | -9,446.00 | | 120,727.67 |
| | | | Free Delivery | -8,578.00 | | |
| | | | Free Receipt | 8,578.00 | | |
| C30303M102 | FACEBOOK INC CL A CL A | | | | | |
| | | | Acquisitions | 10,201.00 | -722,334.29 | |
| | | | Dispositions | -9,900.00 | | 753,650.73 |
| C303075105 | FACTSET RESH SYS INC COM STK | | | | | |
| | | | Acquisitions | 3,988.00 | -489,835.99 | |
| | | | Dispositions | -6,758.00 | | 808,668.21 |
| SB0N9WT6 | FAN COMMUNICATIONS NPV | | | | | |
| | | | Acquisitions | 5,800.00 | -104,413.21 | |
| | | | Dispositions | -5,800.00 | | 76,047.38 |
| S6356934 | FANUC CORP NPV | | | | | |
| | | | Acquisitions | 3,839.00 | -687,696.65 | |
| | | | Dispositions | -6,125.00 | | 1,074,562.49 |
| C311900104 | FASTENAL CO COM | | | | | |
| | | | Acquisitions | 23,200.00 | -1,017,002.24 | |
| | | | Dispositions | -19,013.00 | | 853,798.40 |
| | | | Free Delivery | -7,700.00 | | |
| | | | Free Receipt | 7,700.00 | | |
| C30239F106 | FBL FINL GROUP INC CL A CL A | | | | | |
| | | | Acquisitions | 176.00 | -7,061.54 | |
| | | | Dispositions | -793.00 | | 36,379.00 |
| | | | Free Delivery | -720.00 | | |
| | | | Free Receipt | 720.00 | | |
| C313385ZS8 | FED HOME LN DISCOUNT NT | 07-23-2014 | | | | |
| | | | Acquisitions | 6,200,000.00 | -6,199,059.67 | |
| | | | Dispositions | -6,200,000.00 | | 6,199,896.32 |
| SB3SSSP7 | FEDERAL HOME LN BK DISC NT DUE | 06-11-2014 | | | | |
| | | | Acquisitions | 16,100,000.00 | -16,098,530.43 | |
| | | | Dispositions | -16,100,000.00 | | 16,099,197.88 |
| SB4QJ279 | FEDERAL HOME LN BK DISC NT DUE | 07-09-2014 | | | | |
| | | | Acquisitions | 13,500,000.00 | -13,497,986.50 | |
| | | | Dispositions | -13,500,000.00 | | 13,499,874.00 |
| C313385G26 | FEDERAL HOME LN BK DISC NT DUE | 09-17-2014 | | | | |
| | | | Acquisitions | 100,000.00 | -99,989.58 | |
| | | | Dispositions | -100,000.00 | | 99,989.58 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C313385P42 | FEDERAL HOME LN BK DISC NT DUE 11-14-2014 | | | | |
| | | Acquisitions | 20,400,000.00 | -20,398,180.12 | |
| | | Dispositions | -20,400,000.00 | | 20,399,388.02 |
| C313549404 | FEDERAL-MOGUL HOLDINGS CORP COM STK | | | | |
| | | Acquisitions | 6,340.00 | -115,776.82 | |
| | | Dispositions | -13,520.00 | | 214,713.13 |
| C314211103 | FEDT INVESTORS INC CL B | | | | |
| | | Acquisitions | 0.00 | 71.21 | |
| | | Dispositions | 0.00 | | 0.00 |
| C313385WL6 | FHLB DISC NT 05-06-2014 | | | | |
| | | Acquisitions | 6,100,000.00 | -6,098,734.25 | |
| | | Dispositions | -6,100,000.00 | | 6,099,869.53 |
| SB671GT8 | FIBRA UNO ADMINISTRACION SA REAL ESTATE INVEST TRUST | | | | |
| | | Acquisitions | 103,100.00 | -358,998.12 | |
| | | Dispositions | -54,500.00 | | 179,307.55 |
| S4409205 | FIELMANN AG NPV | | | | |
| | | Acquisitions | 861.00 | -114,337.72 | |
| | | Dispositions | -89.00 | | 12,716.46 |
| | | Free Receipt | 772.00 | | |
| C31678A103 | FIFTH ST FIN CORP COM STK | | | | |
| | | Dispositions | -5,797.00 | | 57,213.50 |
| | | Free Delivery | -5,265.00 | | |
| | | Free Receipt | 5,265.00 | | |
| C317485100 | FINANCIAL ENGINES INC COM | | | | |
| | | Acquisitions | 6,225.00 | -251,163.94 | |
| | | Dispositions | -10,431.00 | | 382,986.81 |
| C317923100 | FINISH LINE INC CL A | | | | |
| | | Acquisitions | 524.00 | -13,730.91 | |
| | | Dispositions | -3,067.00 | | 91,604.22 |
| | | Free Delivery | -2,785.00 | | |
| | | Free Receipt | 2,785.00 | | |
| C31816Q101 | FIREEYE INC COM | | | | |
| | | Acquisitions | 7,519.00 | -355,278.70 | |
| | | Dispositions | -2,733.00 | | 87,603.93 |
| C31847R102 | FIRST AMERN FINL CORP COM STK | | | | |
| | | Acquisitions | 19,740.00 | -524,356.29 | |
| | | Dispositions | -38,150.00 | | 1,094,824.57 |
| | | Free Delivery | -15,135.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 15,135.00 | | |
| C318672706 | FIRST BANCORP P R COM NEW COM NEW | | | | |
| | | Acquisitions | 12,740.00 | -68,457.54 | |
| | | Dispositions | -12,740.00 | | 69,045.94 |
| | | Free Delivery | -9,565.00 | | |
| | | Free Receipt | 9,565.00 | | |
| C32008GAA7 | FIRST DATA HLDGS INC SR PIK NT 144A 14.5 DUE 09-24-2019 | | | | |
| | | Acquisitions | 805,000.00 | -822,850.00 | |
| | | Dispositions | -835,309.00 | | 894,162.02 |
| | | Free Receipt | 30,309.00 | | |
| C33616C100 | FIRST REP BK SAN FRANCISCO CALIF NEW COM | | | | |
| | | Acquisitions | 50.00 | -2,614.61 | |
| | | Dispositions | -6,650.00 | | 341,425.67 |
| C337915102 | FIRSTMERIT CORP COM | | | | |
| | | Acquisitions | 743.00 | -14,496.50 | |
| | | Dispositions | -18,267.00 | | 347,461.80 |
| | | Free Delivery | -8,098.00 | | |
| | | Free Receipt | 8,098.00 | | |
| C337738108 | FISERV INC COM | | | | |
| | | Acquisitions | 7,600.00 | -500,906.01 | |
| | | Dispositions | -9,462.00 | | 602,132.83 |
| | | Free Delivery | -4,300.00 | | |
| | | Free Receipt | 9,031.00 | | |
| C33829M101 | FIVE BELOW INC COM USD0.01 | | | | |
| | | Acquisitions | 8,030.00 | -305,031.64 | |
| | | Dispositions | -3,210.00 | | 124,871.25 |
| | | Free Delivery | -4,100.00 | | |
| | | Free Receipt | 4,100.00 | | |
| C337930705 | FLAGSTAR BANCORP INC COM PAR$.001 | | | | |
| | | Acquisitions | 11,270.00 | -190,876.61 | |
| | | Dispositions | -68,183.00 | | 1,222,327.22 |
| | | Free Delivery | -58,858.00 | | |
| | | Free Receipt | 58,858.00 | | |
| S6352147 | FLIGHT CENTRE TRAVEL GROUP LTD | | | | |
| | | Acquisitions | 2,307.00 | -111,212.01 | |
| | | Dispositions | -2,307.00 | | 83,335.94 |
| C302491303 | FMC CORP COM (NEW) | | | | |
| | | Acquisitions | 6,400.00 | -371,306.76 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -3,400.00 | | |
| | | Free Receipt | 3,400.00 | | |
| C30249U101 | FMC TECHNOLOGIES INC COM | | | | |
| | | Acquisitions | 2,000.00 | -119,763.21 | |
| | | Dispositions | -15,593.00 | | 826,952.08 |
| C313589E41 | FNMA DISC NT 09-03-2014 | | | | |
| | | Acquisitions | 8,900,000.00 | -8,897,766.35 | |
| | | Dispositions | -8,900,000.00 | | 8,899,273.38 |
| C313589H97 | FNMA FNMA DISC NT DUE 10-02-2014 | | | | |
| | | Acquisitions | 5,100,000.00 | -5,098,637.17 | |
| | | Dispositions | -5,100,000.00 | | 5,099,434.75 |
| C346233109 | FORESTAR GROUP INC | | | | |
| | | Acquisitions | 2,830.00 | -54,451.18 | |
| | | Dispositions | -7,110.00 | | 120,545.96 |
| C34964C106 | FORTUNE BRANDS HOME & SEC INC COM | | | | |
| | | Acquisitions | 13,200.00 | -570,015.38 | |
| | | Dispositions | -8,836.00 | | 376,228.15 |
| C34988V106 | FOSSIL GROUP INC COM | | | | |
| | | Acquisitions | 50.00 | -5,984.86 | |
| | | Dispositions | -4,250.00 | | 435,785.81 |
| C353514102 | FRANKLIN ELEC INC COM | | | | |
| | | Acquisitions | 104.00 | -3,981.82 | |
| | | Dispositions | -1,663.00 | | 66,612.90 |
| | | Free Delivery | -1,393.00 | | |
| | | Free Receipt | 1,393.00 | | |
| S5129074 | FRESENIUS MEDICAL CARE NPV | | | | |
| | | Acquisitions | 1,902.00 | -128,267.63 | |
| | | Dispositions | -22,186.00 | | 1,527,575.83 |
| C35804H106 | FRESH MKT INC COM | | | | |
| | | Acquisitions | 5,420.00 | -206,793.15 | |
| | | Dispositions | -12,270.00 | | 430,710.49 |
| C354613101 | FRKLN RES INC COM | | | | |
| | | Acquisitions | 5,900.00 | -311,292.24 | |
| | | Dispositions | -33,500.00 | | 1,880,970.60 |
| C30281V108 | FTD COS INC COM | | | | |
| | | Acquisitions | 1,930.00 | -59,628.51 | |
| | | Dispositions | -1,930.00 | | 62,721.29 |
| C302941109 | FTI CONSULTING INC COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 2,462.00 | -78,072.04 | |
| | | Dispositions | -5,368.00 | | 196,081.05 |
| | | Free Delivery | -4,625.00 | | |
| | | Free Receipt | 4,625.00 | | |
| S6411673 | FUBON FINANCIAL HL TWD10 | | | | |
| | | Acquisitions | 193,000.00 | -279,651.54 | |
| | | Dispositions | -14,000.00 | | 19,971.55 |
| S6356406 | FUJI HEAVY INDUSTRIES NPV | | | | |
| | | Acquisitions | 16,900.00 | -485,878.18 | |
| | | Dispositions | -27,300.00 | | 708,275.69 |
| C999999OA8 | FUT CALL APR 14 T-NOTE OPTION 1250 | | | | |
| | | Acquisitions | 24.00 | -2.40 | |
| | | Dispositions | -24.00 | | 7,639.91 |
| C999999OA8 | FUT CALL APR 14 T-NOTE OPTION 1260 | | | | |
| | | Acquisitions | 20.00 | -2.00 | |
| | | Dispositions | -20.00 | | 3,408.20 |
| C999999OA8 | FUT CALL JUN 14 T-NOTE OPTION 1260 | | | | |
| | | Acquisitions | 31.00 | -3.10 | |
| | | Dispositions | -31.00 | | 17,365.58 |
| C999999OA8 | FUT PUT APR 14 T-NOTE OPTION 1225 | | | | |
| | | Acquisitions | 24.00 | -2.40 | |
| | | Dispositions | -24.00 | | 4,664.66 |
| C999999OA8 | FUT PUT APR 14 T-NOTE OPTION 1235 | | | | |
| | | Acquisitions | 20.00 | -11.00 | |
| | | Dispositions | -20.00 | | 4,189.20 |
| C999999OA8 | FUT PUT JUN 14 T-NOTE OPTION 1210 | | | | |
| | | Acquisitions | 31.00 | -3.10 | |
| | | Dispositions | -31.00 | | 13,519.72 |
| S9A3XVQL | FX COLLATERAL PAYABLE TO: MORGAN STANLEY | | | | |
| | | Acquisitions | 115,000.00 | -115,000.00 | |
| | | Dispositions | -115,000.00 | | 115,000.00 |
| C315616102 | F5 NETWORKS INC COM STK | | | | |
| | | Acquisitions | 3,150.00 | -316,245.46 | |
| | | Dispositions | -3,150.00 | | 351,518.29 |
| C36268W100 | GAIN CAP HLDGS INC COM | | | | |
| | | Acquisitions | 6,951.00 | -63,094.10 | |
| | | Dispositions | -6,951.00 | | 52,112.27 |
| | | Free Delivery | -6,497.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 6,497.00 | | |
| S6465874 | GALAXY ENTERTAINME NPV | | | | |
| | | Acquisitions | 55,472.00 | -371,872.58 | |
| | | Dispositions | -55,472.00 | | 338,076.17 |
| C363576109 | GALLAGHER ARTHUR J & CO COM | | | | |
| | | Acquisitions | 1,240.00 | -57,031.18 | |
| | | Dispositions | -8,800.00 | | 408,169.86 |
| C36467J108 | GAMING & LEISURE PPTYS INC COM | | | | |
| | | Acquisitions | 3,100.00 | -116,005.43 | |
| | | Dispositions | -3,100.00 | | 99,353.73 |
| C364730101 | GANNETT INC COM | | | | |
| | | Acquisitions | 8,800.00 | -274,557.14 | |
| | | Dispositions | -3,700.00 | | 113,073.21 |
| C366651107 | GARTNER INC COM | | | | |
| | | Acquisitions | 8,022.00 | -573,617.94 | |
| | | Dispositions | -12,220.00 | | 914,810.18 |
| C36740PAA1 | GATES GLOBAL LLC / 6% DUE 07-15-2022 | | | | |
| | | Acquisitions | 295,000.00 | -295,000.00 | |
| | | Dispositions | -295,000.00 | | 295,737.50 |
| C37045V100 | GEN MTRS CO COM | | | | |
| | | Acquisitions | 34,000.00 | -1,117,658.20 | |
| | | Dispositions | -37,500.00 | | 1,305,254.03 |
| SB55Q3P3 | GENEL ENERGY PLC ORD GBP0.10 | | | | |
| | | Acquisitions | 11,130.00 | -185,068.75 | |
| | | Dispositions | -1,144.00 | | 18,725.33 |
| C368736104 | GENERAC HLDGS INC COM STK | | | | |
| | | Acquisitions | 950.00 | -47,537.62 | |
| | | Dispositions | -4,850.00 | | 226,678.55 |
| C369604103 | GENERAL ELECTRIC CO | | | | |
| | | Acquisitions | 4,060.00 | -107,982.06 | |
| | | Dispositions | -28,790.00 | | 743,867.82 |
| C371532102 | GENESCO INC COM | | | | |
| | | Acquisitions | 104.00 | -7,295.70 | |
| | | Dispositions | -2,308.00 | | 184,275.55 |
| | | Free Delivery | -1,597.00 | | |
| | | Free Receipt | 1,597.00 | | |
| C371559105 | GENESEE & WYO INC CL A CL A | | | | |
| | | Acquisitions | 4,647.00 | -433,602.08 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -4,874.00 | | 438,532.11 |
| | | Free Delivery | -1,700.00 | | |
| | | Free Receipt | 1,700.00 | | |
| C37185LAF9 | GENESIS ENERGY L P 5.625% DUE 06-15-2024 | | | | |
| | | Acquisitions | 285,000.00 | -285,000.00 | |
| | | Dispositions | -285,000.00 | | 288,562.50 |
| C37185LAE2 | GENESIS ENERGY L P 5.75% DUE 02-15-2021 | | | | |
| | | Acquisitions | 415,000.00 | -425,018.75 | |
| | | Dispositions | -220,000.00 | | 227,412.50 |
| CG3922B107 | GENPACT LIMITED COM STK USD0.01 | | | | |
| | | Acquisitions | 200.00 | -3,662.24 | |
| | | Dispositions | -31,685.00 | | 554,663.35 |
| C371901109 | GENTEX CORP COM | | | | |
| | | Acquisitions | 15,600.00 | -460,685.96 | |
| | | Free Delivery | -12,800.00 | | |
| | | Free Receipt | 12,800.00 | | |
| C37253A103 | GENTHERM INC COM NPV | | | | |
| | | Acquisitions | 800.00 | -19,213.46 | |
| | | Dispositions | -29,181.00 | | 1,109,162.09 |
| C372460105 | GENUINE PARTS CO COM | | | | |
| | | Acquisitions | 600.00 | -51,951.90 | |
| | | Dispositions | -4,330.00 | | 389,078.51 |
| C37247DAG1 | GENWORTH FINL INC BD FLT RT DUE 11-15-2066/11-14-2006 BEO | | | | |
| | | Acquisitions | 75,000.00 | -67,687.50 | |
| | | Dispositions | -175,000.00 | | 152,512.50 |
| C36162JAA4 | GEO GROUP INC NEW 5.875% DUE 10-15-2024 | | | | |
| | | Acquisitions | 325,000.00 | -325,000.00 | |
| | | Dispositions | -325,000.00 | | 331,062.50 |
| C36159RAE3 | GEO GROUP INC SR NT 6.625 2-15-2021 | | | | |
| | | Acquisitions | 50,000.00 | -53,125.00 | |
| | | Dispositions | -450,000.00 | | 483,750.00 |
| C36159RAG8 | GEO GROUP INC 5.125 DUE 04-01-2023 | | | | |
| | | Acquisitions | 750,000.00 | -744,212.50 | |
| | | Dispositions | -100,000.00 | | 100,000.00 |
| S2254645 | GILDAN ACTIVEWEAR COM NPV | | | | |
| | | Acquisitions | 3,300.00 | -177,966.90 | |
| | | Dispositions | -200.00 | | 11,511.09 |
| C375558103 | GILEAD SCIENCES INC | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 3,698.00 | -295,863.08 | |
| | | Dispositions | -14,163.00 | | 1,238,448.84 |
| | | Free Delivery | -3,246.00 | | |
| | | Free Receipt | 3,246.00 | | |
| SB4PH0C5 | GJENSIDIGE FORSIKR NOK2 | | | | |
| | | Acquisitions | 6,477.00 | -125,771.18 | |
| | | Dispositions | -666.00 | | 11,939.32 |
| C377316104 | GLATFELTER | | | | |
| | | Dispositions | -1,457.00 | | 39,760.40 |
| | | Free Delivery | -971.00 | | |
| | | Free Receipt | 971.00 | | |
| SB4T3BW6 | GLENCORE PLC ORD USD0.01 | | | | |
| | | Acquisitions | 119,300.00 | -678,814.53 | |
| | | Dispositions | -19,242.00 | | 105,880.29 |
| C379577208 | GLOBUS MED INC CL A NEW COM STK | | | | |
| | | Acquisitions | 11,800.00 | -232,706.54 | |
| | | Free Delivery | -9,200.00 | | |
| | | Free Receipt | 9,200.00 | | |
| S6164472 | GOLDEN AGRI-RESOURCES LTD USD0.025 | | | | |
| | | Acquisitions | 332,000.00 | -123,874.59 | |
| | | Dispositions | -523,000.00 | | 228,930.40 |
| C38141G104 | GOLDMAN SACHS GROUP INC COM | | | | |
| | | Acquisitions | 3,051.00 | -502,185.48 | |
| | | Dispositions | -9,662.00 | | 1,733,929.18 |
| C38141EA25 | GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 | | | | |
| | | Acquisitions | 351,000.00 | -419,529.24 | |
| | | Dispositions | -96,000.00 | | 117,336.00 |
| C38145XAA1 | GOLDMAN SACHS 2.625% DUE 01-31-2019 | | | | |
| | | Acquisitions | 420,000.00 | -418,672.80 | |
| | | Dispositions | -420,000.00 | | 422,784.60 |
| C38173M102 | GOLUB CAPITAL BDC INC COM | | | | |
| | | Acquisitions | 7,400.00 | -139,526.40 | |
| | | Dispositions | -7,400.00 | | 124,414.18 |
| C38259P508 | GOOGLE INC CL A | | | | |
| | | Acquisitions | 613.00 | -493,596.26 | |
| | | Dispositions | -2,165.00 | | 1,306,825.84 |
| | | Free Delivery | -810.00 | | |
| | | Free Receipt | 810.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C38259P706 | GOOGLE INC COM USD0.001 CL'C' | | | | |
| | | Acquisitions | 1,801.00 | -976,831.28 | |
| | | Dispositions | -2,722.00 | | 1,554,007.65 |
| | | Free Delivery | -1,025.00 | | |
| | | Free Receipt | 5,471.00 | | |
| C384109104 | GRACO INC COM | | | | |
| | | Acquisitions | 2,472.00 | -193,811.23 | |
| | | Dispositions | -3,340.00 | | 237,976.25 |
| C384313102 | GRAFTECH INTL LTD COM | | | | |
| | | Acquisitions | 292.00 | -3,038.60 | |
| | | Dispositions | -9,995.00 | | 104,721.95 |
| | | Free Delivery | -8,415.00 | | |
| | | Free Receipt | 8,415.00 | | |
| C397624107 | GREIF INC. | | | | |
| | | Acquisitions | 442.00 | -22,377.79 | |
| | | Dispositions | -2,457.00 | | 133,276.26 |
| | | Free Delivery | -2,151.00 | | |
| | | Free Receipt | 2,151.00 | | |
| SB01SPF2 | GRIFOLS SA EUR0.5 (CLASS A) | | | | |
| | | Acquisitions | 4,021.00 | -215,349.49 | |
| | | Dispositions | -4,021.00 | | 157,468.18 |
| C40171V100 | GUIDEWIRE SOFTWARE INC COM USD0.0001 | | | | |
| | | Acquisitions | 2,188.00 | -107,307.90 | |
| | | Dispositions | -1,100.00 | | 52,979.03 |
| C402629208 | GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A | | | | |
| | | Acquisitions | 626.00 | -26,706.46 | |
| | | Dispositions | -2,120.00 | | 93,114.13 |
| | | Free Delivery | -1,926.00 | | |
| | | Free Receipt | 1,926.00 | | |
| C402635304 | GULFPORT ENERGY CORP COM NEW COM NEW | | | | |
| | | Acquisitions | 3,180.00 | -157,683.48 | |
| | | Dispositions | -4,370.00 | | 271,079.98 |
| C402635AC0 | GULFPORT ENERGY CORP 7.75 144A DUE 11-01-2020 BEO | | | | |
| | | Acquisitions | 140,000.00 | -148,400.00 | |
| | | Dispositions | -140,000.00 | | 149,800.00 |
| C405217100 | HAIN CELESTIAL GROUP INC COM | | | | |
| | | Acquisitions | 2,409.00 | -223,377.17 | |
| | | Dispositions | -5,586.00 | | 562,182.42 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C40650V100 | HALYARD HEALTH INC COM | | | | |
| | | Dispositions | -2,396.88 | | 91,867.21 |
| | | Free Receipt | 2,396.88 | | |
| C410120109 | HANCOCK HLDG CO COM | | | | |
| | | Dispositions | -3,189.00 | | 112,753.02 |
| | | Free Delivery | -2,896.00 | | |
| | | Free Receipt | 2,896.00 | | |
| C410867105 | HANOVER INS GROUP INC COM | | | | |
| | | Dispositions | -5,663.00 | | 357,713.92 |
| | | Free Delivery | -1,564.00 | | |
| | | Free Receipt | 1,564.00 | | |
| C412822108 | HARLEY DAVIDSON COM USD0.01 | | | | |
| | | Acquisitions | 2,200.00 | -147,666.97 | |
| | | Dispositions | -11,300.00 | | 734,691.75 |
| C415864107 | HARSCO CORP COM | | | | |
| | | Acquisitions | 6,380.00 | -167,789.98 | |
| | | Dispositions | -6,380.00 | | 124,650.32 |
| C416515104 | HARTFORD FINL SVCS GROUP INC COM | | | | |
| | | Acquisitions | 1,040.00 | -36,643.05 | |
| | | Dispositions | -32,850.00 | | 1,151,007.91 |
| | | Free Delivery | -15,110.00 | | |
| | | Free Receipt | 15,110.00 | | |
| C419870100 | HAWAIIAN ELEC INDS INC COM | | | | |
| | | Acquisitions | 7,911.00 | -197,411.06 | |
| | | Dispositions | -7,911.00 | | 194,119.57 |
| | | Free Delivery | -7,184.00 | | |
| | | Free Receipt | 7,184.00 | | |
| S0416102 | HAYS PLC ORD GBP0.01 | | | | |
| | | Acquisitions | 10,864.00 | -22,592.28 | |
| | | Dispositions | -51,598.00 | | 130,273.64 |
| C404121AF2 | HCA INC SR SECD NT 4.75 05-01-2023 | | | | |
| | | Acquisitions | 500,000.00 | -501,250.00 | |
| | | Dispositions | -900,000.00 | | 889,812.50 |
| C404119BN8 | HCA INC 5% DUE 03-15-2024 | | | | |
| | | Acquisitions | 1,350,000.00 | -1,346,093.75 | |
| | | Dispositions | -1,350,000.00 | | 1,367,797.50 |
| C404132102 | HCC INS HLDGS INC COM | | | | |
| | | Dispositions | -3,007.00 | | 145,349.47 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -2,621.00 | | |
| | | Free Receipt | 2,621.00 | | |
| C40414L109 | HCP INC COM REIT | | | | |
| | | Acquisitions | 1,360.00 | -55,178.53 | |
| | | Dispositions | -39,910.00 | | 1,680,034.27 |
| C40414LAH2 | HCP INC 2.625 DUE 02-01-2020 | | | | |
| | | Acquisitions | 125,000.00 | -120,313.31 | |
| | | Dispositions | -559,000.00 | | 560,945.32 |
| SB91NV30 | HCP INC 2.625 DUE 02-01-2020 | | | | |
| | | Acquisitions | 1,100,000.00 | -1,092,663.00 | |
| C40414LAJ8 | HCP INC 4.25% DUE 11-15-2023 | | | | |
| | | Acquisitions | 359,000.00 | -375,395.53 | |
| | | Dispositions | -47,000.00 | | 48,441.49 |
| C42217K106 | HEALTH CARE REIT INC COM | | | | |
| | | Acquisitions | 1,190.00 | -74,596.09 | |
| | | Dispositions | -8,400.00 | | 554,627.86 |
| C421906108 | HEALTHCARE SVCS GROUP INC COM | | | | |
| | | Acquisitions | 22,919.00 | -667,289.25 | |
| | | Free Delivery | -8,100.00 | | |
| | | Free Receipt | 8,100.00 | | |
| C421924309 | HEALTHSOUTH CORP COM NEW STK | | | | |
| | | Acquisitions | 8,141.00 | -309,073.80 | |
| | | Dispositions | -7,800.00 | | 280,673.79 |
| C423452101 | HELMERICH & PAYNE INC COM | | | | |
| | | Acquisitions | 2,724.00 | -260,783.03 | |
| | | Dispositions | -4,890.00 | | 490,322.55 |
| S5687431 | HENNES & MAURITZ SER'B'NPV | | | | |
| | | Acquisitions | 1,973.00 | -88,292.12 | |
| | | Dispositions | -30,579.00 | | 1,265,578.05 |
| CG4412G101 | HERBALIFE LTD COM STK | | | | |
| | | Acquisitions | 45,698.00 | -2,814,226.21 | |
| | | Dispositions | -39,398.00 | | 2,300,779.33 |
| C427096508 | HERCULES TECHNOLOGY GROWTH CAP INC COM | | | | |
| | | Acquisitions | 400.00 | -5,903.48 | |
| | | Dispositions | -9,900.00 | | 145,117.63 |
| C427825104 | HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT | | | | |
| | | Acquisitions | 74,813.00 | -475,181.98 | |
| | | Dispositions | -37,995.00 | | 253,706.13 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -66,870.00 | | |
| | | Free Receipt | 66,870.00 | | |
| C427866108 | HERSHEY COMPANY COM STK USD1 | | | | |
| | | Acquisitions | 13,485.00 | -1,252,177.65 | |
| | | Dispositions | -1,290.00 | | 120,664.19 |
| SB0LCW08 | HIKMA PHARMACEUTIC ORD GBP0.10 | | | | |
| | | Acquisitions | 3,830.00 | -104,909.94 | |
| | | Dispositions | -394.00 | | 11,131.25 |
| C431475102 | HILL ROM HLDGS INC COM STK | | | | |
| | | Acquisitions | 608.00 | -22,655.50 | |
| | | Dispositions | -9,350.00 | | 393,819.24 |
| | | Free Delivery | -3,985.00 | | |
| | | Free Receipt | 3,985.00 | | |
| C431571108 | HILLENBRAND INC COM STK | | | | |
| | | Acquisitions | 5,830.00 | -165,627.95 | |
| | | Dispositions | -5,830.00 | | 185,107.15 |
| S2A54HHW | HISCOX C INC SHARES | | | | |
| | | Dispositions | -18,750.00 | | 0.00 |
| | | Free Receipt | 18,750.00 | | |
| S7110753 | HOLCIM LTD CHF2 (REGD) | | | | |
| | | Acquisitions | 14,025.00 | -1,198,340.60 | |
| | | Dispositions | -14,025.00 | | 991,833.77 |
| C43644AAU3 | HOLOGIC INC TERM LOAN DUE 08-01-2019 BEO | | | | |
| | | Acquisitions | 400,000.00 | -400,500.00 | |
| | | Dispositions | -400,000.00 | | 400,000.00 |
| C438516106 | HONEYWELL INTL INC COM STK | | | | |
| | | Dispositions | -11,726.00 | | 1,102,055.04 |
| | | Free Delivery | -10,719.00 | | |
| | | Free Receipt | 10,719.00 | | |
| S6267359 | HONG KONG EXCHANGES & CLEAR | | | | |
| | | Acquisitions | 12,400.00 | -252,131.51 | |
| | | Dispositions | -76,566.00 | | 1,597,214.78 |
| C441060100 | HOSPIRA INC COM | | | | |
| | | Acquisitions | 4,000.00 | -213,049.60 | |
| | | Dispositions | -11,600.00 | | 592,634.78 |
| C44267D107 | HOWARD HUGHES CORP COM STOCK | | | | |
| | | Acquisitions | 3,750.00 | -529,045.71 | |
| | | Dispositions | -350.00 | | 52,641.53 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| C44266RAC1 | HOWARD HUGHES MED 3.5% DUE 09-01-2023 | | | | |
| | | Acquisitions | 325,000.00 | -321,831.25 | |
| | | Dispositions | -380,000.00 | | 390,906.00 |
| S6441506 | HOYA CORP NPV | | | | |
| | | Acquisitions | 9,700.00 | -274,021.39 | |
| | | Dispositions | -1,600.00 | | 53,251.25 |
| SB55NY95 | HSBC FIN CORP 6.676% DUE 01-15-2021 | | | | |
| | | Acquisitions | 1,110,000.00 | -1,316,149.20 | |
| | | Dispositions | -200,000.00 | | 236,232.00 |
| S0540528 | HSBC HLDGS ORD USD0.50(UK REG) | | | | |
| | | Acquisitions | 107,146.00 | -1,118,768.68 | |
| | | Dispositions | -56,495.00 | | 578,143.13 |
| S6158163 | HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG) | | | | |
| | | Acquisitions | 7,508.00 | -76,794.67 | |
| | | Dispositions | -138,288.00 | | 1,451,655.42 |
| C404280AK5 | HSBC HOLDINGS PLC 5.1 DUE 04-05-2021 | | | | |
| | | Acquisitions | 575,000.00 | -637,215.00 | |
| | | Dispositions | -280,000.00 | | 321,025.60 |
| SB61GQ88 | HSBC HOLDINGS PLC 5.1 DUE 04-05-2021 | | | | |
| | | Dispositions | -200,000.00 | | 223,948.00 |
| C44332WAA4 | HUB HLDGS LLC / HUB HLDGS FIN INC 144A 8.125% DUE 07-15-2019/07-08-2014 BEO | | | | |
| | | Acquisitions | 65,000.00 | -64,837.50 | |
| | | Dispositions | -65,000.00 | | 65,650.00 |
| C445658107 | HUNT J B TRANS SVCS INC COM | | | | |
| | | Acquisitions | 1,800.00 | -130,146.52 | |
| | | Dispositions | -9,808.00 | | 742,672.22 |
| C448055AK9 | HUSKY ENERGY INC 4% DUE 04-15-2024 | | | | |
| | | Acquisitions | 408,000.00 | -407,147.28 | |
| | | Dispositions | -408,000.00 | | 417,661.51 |
| C44919P508 | IAC / INTERACTIVECORP COM PAR $.001 STK | | | | |
| | | Acquisitions | 4,600.00 | -283,551.46 | |
| | | Dispositions | -2,200.00 | | 159,468.47 |
| | | Free Delivery | -4,100.00 | | |
| | | Free Receipt | 4,100.00 | | |
| C451102AX5 | ICAHN ENTERPRISES L P CORP SR NT 6 DUE 08-01-2020 | | | | |
| | | Dispositions | -350,000.00 | | 364,875.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 350,000.00 | | |
| C451102BF3 | ICAHN ENTERPRISES 5.875% DUE 02-01-2022 | | | | |
| | | Dispositions | -500,000.00 | | 510,737.50 |
| | | Free Receipt | 900,000.00 | | |
| CG4705A100 | ICON PLC COM | | | | |
| | | Dispositions | -9,105.00 | | 494,083.03 |
| SB94G471 | ICON PLC COM | | | | |
| | | Acquisitions | 1,812.00 | -103,273.71 | |
| | | Dispositions | -3,688.00 | | 170,866.79 |
| C451055107 | ICONIX BRAND GROUP INC COM | | | | |
| | | Dispositions | -4,193.00 | | 177,987.49 |
| | | Free Delivery | -3,216.00 | | |
| | | Free Receipt | 3,216.00 | | |
| C45167R104 | IDEX CORP COM | | | | |
| | | Acquisitions | 3,600.00 | -268,639.56 | |
| | | Dispositions | -6,351.00 | | 448,957.56 |
| C45168D104 | IDEXX LABS INC COM | | | | |
| | | Acquisitions | 2,880.00 | -347,596.40 | |
| | | Dispositions | -6,673.00 | | 842,307.63 |
| C449575109 | IGI LAB INC | | | | |
| | | Acquisitions | 8,630.00 | -63,722.55 | |
| | | Dispositions | -8,630.00 | | 80,330.58 |
| C451734107 | IHS INC COM CL A COM CL A | | | | |
| | | Acquisitions | 6,600.00 | -840,637.36 | |
| | | Dispositions | -4,138.00 | | 518,590.42 |
| | | Free Delivery | -3,600.00 | | |
| | | Free Receipt | 3,600.00 | | |
| C452327109 | ILLUMINA INC COM | | | | |
| | | Acquisitions | 4,502.00 | -657,749.77 | |
| | | Dispositions | -2,056.00 | | 367,803.30 |
| S8A51KJW | IMI INCOME OPT | | | | |
| | | Dispositions | -23,003.00 | | 0.00 |
| | | Free Receipt | 23,003.00 | | |
| C909283AB9 | IN DEFAULT UNITED AIR LINES 1991-A PASS TRS SER 1991-A2 10.02 DUE 12-31-2049 | | | | |
| | | Acquisitions | 0.03 | 0.00 | |
| | | Dispositions | -63,529.40 | | 63,529.40 |
| C45528S5R3 | INDIANAPOLIS IND LOC PUB IMPT BD BK 5.966% 01-15-2030 BEO TAXABLE | | | | |
| | | Acquisitions | 630,000.00 | -756,094.50 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -630,000.00 | | 766,773.00 |
| SBP9DL90 | INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) | | | | |
| | | Dispositions | -3,515.00 | | 98,020.84 |
| | | Free Receipt | 3,515.00 | | |
| SB1G1QD8 | INDUSTRIAL & COMMERCIAL BANK CHINA 'H' | | | | |
| | | Acquisitions | 221,000.00 | -138,780.54 | |
| | | Dispositions | -1,910,968.00 | | 1,213,217.82 |
| S5889505 | INFINEON TECHNOLOG ORD NPV (REGD) | | | | |
| | | Acquisitions | 13,655.00 | -158,505.59 | |
| | | Dispositions | -62,547.00 | | 663,217.26 |
| S2398822 | INFOSYS LIMITED ADR | | | | |
| | | Acquisitions | 4,359.00 | -260,486.77 | |
| | | Dispositions | -2,812.00 | | 152,614.71 |
| S7154182 | ING GROEP NV CVA EUR0.24 | | | | |
| | | Acquisitions | 42,596.00 | -607,010.08 | |
| | | Dispositions | -115,611.00 | | 1,609,479.74 |
| C457153104 | INGRAM MICRO INC CL A | | | | |
| | | Acquisitions | 324.00 | -8,029.99 | |
| | | Dispositions | -6,263.00 | | 175,582.17 |
| | | Free Delivery | -4,053.00 | | |
| | | Free Receipt | 4,053.00 | | |
| C45773Y105 | INNERWORKINGS INC COM | | | | |
| | | Acquisitions | 27,200.00 | -239,310.66 | |
| | | Free Delivery | -20,500.00 | | |
| | | Free Receipt | 20,500.00 | | |
| C45768S105 | INNOSPEC INC COM STK | | | | |
| | | Acquisitions | 1,100.00 | -43,671.54 | |
| | | Dispositions | -6,050.00 | | 227,444.18 |
| C45812P107 | INTEGRATED SILICON SOLUTION INC COM | | | | |
| | | Dispositions | -4,997.00 | | 75,266.75 |
| | | Free Delivery | -4,221.00 | | |
| | | Free Receipt | 4,221.00 | | |
| C458140100 | INTEL CORP COM | | | | |
| | | Acquisitions | 2,450.00 | -70,680.81 | |
| | | Dispositions | -166,340.00 | | 4,837,246.25 |
| C458204AQ7 | INTELSAT 8.125% DUE 06-01-2023 | | | | |
| | | Dispositions | -450,000.00 | | 490,062.50 |
| | | Free Receipt | 450,000.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C45845P108 | INTERCEPT INC COM | | | | |
| | | Acquisitions | 1,559.00 | -513,863.31 | |
| | | Dispositions | -1,559.00 | | 475,268.24 |
| SBN33FD4 | INTERCONTL HOTELS | | | | |
| | | Acquisitions | 805.00 | -32,648.81 | |
| | | Dispositions | -0.62 | | 25.69 |
| C45867G101 | INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM | | | | |
| | | Acquisitions | 11,300.00 | -446,775.74 | |
| | | Dispositions | -4,800.00 | | 210,393.68 |
| | | Free Delivery | -7,100.00 | | |
| | | Free Receipt | 7,100.00 | | |
| C459200101 | INTERNATIONAL BUSINESS MACHS CORP COM | | | | |
| | | Dispositions | -3,659.00 | | 686,535.03 |
| | | Free Delivery | -3,126.00 | | |
| | | Free Receipt | 3,126.00 | | |
| C460335201 | INTERNATIONAL SPEEDWAY CORP CL A | | | | |
| | | Acquisitions | 3,600.00 | -120,828.67 | |
| | | Dispositions | -4,900.00 | | 163,903.87 |
| C460690100 | INTERPUBLIC GROUP COMPANIES INC COM | | | | |
| | | Acquisitions | 4,100.00 | -80,085.00 | |
| | | Dispositions | -18,800.00 | | 345,234.24 |
| S4076836 | INTESA SANPAOLO EUR0.52 | | | | |
| | | Acquisitions | 143,630.00 | -420,712.25 | |
| | | Dispositions | -573,751.00 | | 1,751,867.24 |
| C459506101 | INTL FLAVORS & FRAGRANCES INC COM | | | | |
| | | Acquisitions | 5,000.00 | -495,583.25 | |
| | | Dispositions | -1,126.00 | | 110,808.11 |
| C461202103 | INTUIT COM | | | | |
| | | Acquisitions | 1,126.00 | -84,986.65 | |
| | | Dispositions | -16,615.00 | | 1,347,774.02 |
| | | Free Delivery | -9,206.00 | | |
| | | Free Receipt | 9,206.00 | | |
| C44984A105 | IPC HEALTHCARE INC COM STK USD0.001 | | | | |
| | | Acquisitions | 3,859.00 | -175,591.24 | |
| | | Dispositions | -2,660.00 | | 125,457.31 |
| | | Free Delivery | -5,500.00 | | |
| | | Free Receipt | 5,500.00 | | |
| C44980X109 | IPG PHOTONICS CORP COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|---|
| | | | Acquisitions | 1,100.00 | -79,812.78 | |
| | | | Dispositions | -7,100.00 | | 505,420.54 |
| C45031U101 | ISTAR FINL INC COM | | | | | |
| | | | Acquisitions | 7,289.00 | -108,923.42 | |
| | | | Dispositions | -7,289.00 | | 107,053.75 |
| | | | Free Delivery | -6,691.00 | | |
| | | | Free Receipt | 6,691.00 | | |
| S6467104 | ISUZU MOTORS NPV | | | | | |
| | | | Acquisitions | 17,000.00 | -112,358.35 | |
| | | | Dispositions | -37,000.00 | | 249,972.45 |
| SB037HR3 | ITAU UNIBANCO HOLD PRF NPV | | | | | |
| | | | Acquisitions | 13,200.00 | -199,302.81 | |
| | | | Dispositions | -23,200.00 | | 369,436.20 |
| | | | Free Receipt | 2,290.00 | | |
| S3398649 | ITV ORD GBP0.10 | | | | | |
| | | | Acquisitions | 121,819.00 | -430,288.51 | |
| | | | Dispositions | -242,855.00 | | 781,324.14 |
| C46639EAE1 | J P MORGAN CHASE COML MTG 2.8494 | 12/15/2047 | | | | |
| | | | Acquisitions | 420,000.00 | -396,210.94 | |
| | | | Dispositions | -895,000.00 | | 878,498.44 |
| C469814107 | JACOBS ENGR GROUP INC COM | | | | | |
| | | | Acquisitions | 50.00 | -3,088.86 | |
| | | | Dispositions | -10,000.00 | | 565,564.18 |
| C47102X105 | JANUS CAP GROUP INC COM | | | | | |
| | | | Acquisitions | 45,234.00 | -661,857.98 | |
| | | | Dispositions | -61,108.00 | | 777,226.45 |
| | | | Free Delivery | -11,086.00 | | |
| | | | Free Receipt | 11,086.00 | | |
| S6474535 | JAPAN TOBACCO INC NPV | | | | | |
| | | | Acquisitions | 6,812.00 | -232,879.52 | |
| | | | Dispositions | -35,967.00 | | 1,180,429.04 |
| C466112AP4 | JBS USA LLC / JBS 5.875% DUE 07-15-2024 | | | | | |
| | | | Acquisitions | 500,000.00 | -500,000.00 | |
| | | | Dispositions | -500,000.00 | | 500,281.25 |
| C478160104 | JOHNSON & JOHNSON COM USD1 | | | | | |
| | | | Acquisitions | 1,300.00 | -130,199.66 | |
| | | | Dispositions | -13,858.00 | | 1,465,746.04 |
| | | | Free Delivery | -4,053.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 4,053.00 | | |
| C48020Q107 | JONES LANG LASALLE INC COM STK | | | | |
| | | Acquisitions | 4,878.00 | -659,334.10 | |
| | | Dispositions | -3,400.00 | | 406,209.00 |
| C481165108 | JOY GLOBAL INC COM | | | | |
| | | Dispositions | -12,042.00 | | 736,148.96 |
| | | Free Delivery | -10,400.00 | | |
| | | Free Receipt | 10,400.00 | | |
| C46625H100 | JPMORGAN CHASE & CO COM | | | | |
| | | Acquisitions | 21,790.00 | -1,297,864.55 | |
| | | Dispositions | -38,300.00 | | 2,294,655.53 |
| C46639UAB1 | JSC NATL CO KAZMUNAYGAS 144A 5.75 DUE 04-30-2043 BEO | | | | |
| | | Acquisitions | 205,000.00 | -198,850.00 | |
| | | Dispositions | -405,000.00 | | 382,052.00 |
| C48123V102 | J2 GLOBAL INC COM | | | | |
| | | Acquisitions | 19,351.00 | -1,015,824.85 | |
| | | Dispositions | -3,300.00 | | 182,415.70 |
| | | Free Delivery | -6,000.00 | | |
| | | Free Receipt | 6,000.00 | | |
| C483007704 | KAISER ALUM CORP COM PAR $0.01 COM PAR $0.01 | | | | |
| | | Dispositions | -5,146.00 | | 368,627.22 |
| | | Free Delivery | -2,158.00 | | |
| | | Free Receipt | 2,158.00 | | |
| C483548103 | KAMAN CORP COM | | | | |
| | | Acquisitions | 800.00 | -32,317.52 | |
| | | Free Delivery | -800.00 | | |
| | | Free Receipt | 800.00 | | |
| S6483809 | KAO CORP NPV | | | | |
| | | Acquisitions | 8,500.00 | -328,980.67 | |
| | | Dispositions | -6,100.00 | | 237,088.90 |
| C48562P103 | KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK | | | | |
| | | Acquisitions | 6,210.00 | -167,268.65 | |
| | | Dispositions | -6,210.00 | | 174,178.57 |
| C48238T109 | KAR AUCTION SVCS INC COM STK | | | | |
| | | Acquisitions | 14,100.00 | -409,448.91 | |
| | | Dispositions | -1,500.00 | | 50,842.87 |
| | | Free Delivery | -13,300.00 | | |
| | | Free Receipt | 13,300.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S6888794 | KASIKORNBANK PLC THB10 (ALIEN MKT) | | | | |
| | | Acquisitions | 24,400.00 | -181,653.47 | |
| | | Dispositions | -51,600.00 | | 268,017.53 |
| C487836108 | KELLOGG CO COM USD0.25 | | | | |
| | | Acquisitions | 4,574.00 | -298,107.65 | |
| | | Dispositions | -13,182.00 | | 835,154.30 |
| | | Free Delivery | -1,503.00 | | |
| | | Free Receipt | 1,503.00 | | |
| C489170100 | KENNAMETAL INC CAP | | | | |
| | | Acquisitions | 19,345.00 | -858,533.50 | |
| | | Dispositions | -2,700.00 | | 103,176.60 |
| C49271M100 | KEURIG GREEN MTN INC COM USD0.1 | | | | |
| | | Acquisitions | 950.00 | -96,176.19 | |
| | | Dispositions | -5,311.00 | | 781,847.90 |
| | | Free Receipt | 4,361.00 | | |
| C494368103 | KIMBERLY-CLARK CORP COM | | | | |
| | | Acquisitions | 1,030.00 | -111,818.58 | |
| | | Dispositions | -10,550.00 | | 1,129,716.07 |
| C494550BS4 | KINDER MORGAN 4.15% DUE 02-01-2024 | | | | |
| | | Acquisitions | 350,000.00 | -339,545.50 | |
| | | Dispositions | -200,000.00 | | 202,724.00 |
| C494580103 | KINDRED HEALTHCARE INC COM STK | | | | |
| | | Dispositions | -15,335.00 | | 340,737.33 |
| | | Free Delivery | -2,280.00 | | |
| | | Free Receipt | 2,280.00 | | |
| C494580AC7 | KINDRED HEALTHCARE 6.375% DUE 04-15-2022 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 200,587.50 |
| S3319521 | KINGFISHER ORD GBP0.157142857 | | | | |
| | | Acquisitions | 60,281.00 | -360,547.81 | |
| | | Dispositions | -281,010.00 | | 1,456,371.77 |
| C49926D109 | KNOWLES CORP COM | | | | |
| | | Acquisitions | 5,290.00 | -166,365.00 | |
| | | Dispositions | -5,290.00 | | 97,889.28 |
| SB09M9D2 | KONE CORPORATION NPV ORD 'B' | | | | |
| | | Acquisitions | 10,093.00 | -423,810.74 | |
| | | Dispositions | -17,694.00 | | 718,581.63 |
| | | Free Receipt | 7,781.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S5986622 | KONINKLIJKE PHILIP EUR0.20 | | | | |
| | | Acquisitions | 25,387.00 | -807,153.87 | |
| | | Dispositions | -25,387.00 | | 766,495.30 |
| C500643200 | KORN / FERRY INTL COM NEW | | | | |
| | | Acquisitions | 254.00 | -7,240.03 | |
| | | Dispositions | -7,332.00 | | 218,297.43 |
| | | Free Delivery | -5,206.00 | | |
| | | Free Receipt | 5,206.00 | | |
| C50076Q106 | KRAFT FOODS GROUP INC COM | | | | |
| | | Acquisitions | 1,720.00 | -97,081.08 | |
| | | Dispositions | -12,200.00 | | 698,907.64 |
| C501014104 | KRISPY KREME DOUGHNUTS INC COM STK | | | | |
| | | Acquisitions | 9,200.00 | -158,364.09 | |
| | | Dispositions | -9,200.00 | | 161,263.18 |
| S2836946 | KROTON EDUCACIONAL COM NPV | | | | |
| | | Dispositions | -5,400.00 | | 139,399.30 |
| | | Free Receipt | 28,500.00 | | |
| S6497509 | KUBOTA CORP NPV | | | | |
| | | Acquisitions | 47,020.00 | -627,230.67 | |
| | | Dispositions | -103,169.00 | | 1,499,773.90 |
| C501797104 | L BRANDS INC COM | | | | |
| | | Acquisitions | 3,650.00 | -259,624.97 | |
| | | Dispositions | -3,650.00 | | 262,183.92 |
| C50540R409 | LAB CORP AMER HLDGS COM NEW | | | | |
| | | Acquisitions | 6,300.00 | -606,042.25 | |
| | | Dispositions | -200.00 | | 20,149.05 |
| C505742AD8 | LADDER CAP FIN 5.875% DUE 08-01-2021 | | | | |
| | | Acquisitions | 175,000.00 | -175,000.00 | |
| | | Dispositions | -175,000.00 | | 177,625.00 |
| C513847103 | LANCASTER COLONY CORP COM | | | | |
| | | Acquisitions | 1,300.00 | -114,966.52 | |
| | | Dispositions | -1,300.00 | | 115,571.79 |
| C517834107 | LAS VEGAS SANDS CORP COM STK | | | | |
| | | Acquisitions | 23,180.00 | -1,593,488.51 | |
| | | Dispositions | -8,309.00 | | 519,918.99 |
| C517942108 | LASALLE HOTEL PPTYS COM SH BEN INT | | | | |
| | | Dispositions | -5,873.00 | | 205,894.34 |
| | | Free Delivery | -5,134.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 5,134.00 | | |
| S6266914 | LAWSON INC NPV | | | | |
| | | Acquisitions | 2,500.00 | -192,263.29 | |
| | | Dispositions | -7,500.00 | | 510,456.78 |
| C52186N106 | LEAPFROG ENTERPRISES INC CL A | | | | |
| | | Acquisitions | 1,421.00 | -10,668.18 | |
| | | Dispositions | -12,751.00 | | 95,373.08 |
| | | Free Delivery | -11,579.00 | | |
| | | Free Receipt | 11,579.00 | | |
| SB11ZRK9 | LEGRAND SA EUR4 | | | | |
| | | Acquisitions | 3,023.00 | -189,776.31 | |
| | | Dispositions | -3,023.00 | | 165,829.47 |
| C526057104 | LENNAR CORP CL A CL A | | | | |
| | | Dispositions | -16,985.00 | | 692,382.16 |
| | | Free Delivery | -14,410.00 | | |
| | | Free Receipt | 14,410.00 | | |
| S6218089 | LENOVO GROUP LIMITED HKD0.025 | | | | |
| | | Acquisitions | 326,000.00 | -420,521.19 | |
| | | Dispositions | -74,000.00 | | 85,229.32 |
| CG5480U120 | LIBERTY GLOBAL PLC -SERIES C COM | | | | |
| | | Acquisitions | 7,122.00 | -298,328.77 | |
| | | Dispositions | -21,606.00 | | 915,544.49 |
| | | Free Delivery | -20,243.00 | | |
| | | Free Receipt | 27,485.00 | | |
| SB8W67B1 | LIBERTY GLOBAL PLC -SERIES C COM | | | | |
| | | Acquisitions | 18,498.00 | -743,755.94 | |
| | | Dispositions | -30,198.00 | | 1,245,294.50 |
| | | Free Receipt | 11,700.00 | | |
| C53220K504 | LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK | | | | |
| | | Acquisitions | 14,495.00 | -759,688.30 | |
| | | Dispositions | -300.00 | | 23,084.02 |
| | | Free Delivery | -6,400.00 | | |
| | | Free Receipt | 6,400.00 | | |
| C535678106 | LINEAR TECH CORP DEL | | | | |
| | | Acquisitions | 12,300.00 | -501,945.69 | |
| | | Free Delivery | -6,900.00 | | |
| | | Free Receipt | 6,900.00 | | |
| C53578A108 | LINKEDIN CORP CL A | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 1,257.00 | -194,672.27 | |
| | | Dispositions | -2,102.00 | | 467,947.48 |
| C536022AJ5 | LINN ENERGY LLC / 6.25 DUE 11-01-2019 | | | | |
| | | Dispositions | -210,000.00 | | 215,250.00 |
| | | Free Receipt | 210,000.00 | | |
| C536022AL0 | LINN ENERGY LLC / 6.5% DUE 09-15-2021 | | | | |
| | | Acquisitions | 215,000.00 | -212,030.85 | |
| | | Dispositions | -215,000.00 | | 213,387.50 |
| C536022AF3 | LINN ENERGY LLC / 7.75% DUE 02-01-2021 | | | | |
| | | Acquisitions | 385,000.00 | -401,362.50 | |
| | | Dispositions | -880,000.00 | | 935,687.50 |
| C501889208 | LKQ CORP COM LKQ CORP | | | | |
| | | Acquisitions | 22,323.00 | -607,568.85 | |
| | | Dispositions | -33,543.00 | | 926,655.46 |
| | | Free Delivery | -17,200.00 | | |
| | | Free Receipt | 17,200.00 | | |
| S0870612 | LLOYDS BANKING GP ORD GBP0.1 | | | | |
| | | Acquisitions | 431,485.00 | -544,041.68 | |
| | | Dispositions | -1,177,874.00 | | 1,463,395.54 |
| C539830109 | LOCKHEED MARTIN CORP COM | | | | |
| | | Acquisitions | 670.00 | -109,979.68 | |
| | | Dispositions | -9,957.00 | | 1,678,616.47 |
| | | Free Delivery | -4,509.00 | | |
| | | Free Receipt | 4,509.00 | | |
| C50212V100 | LPL FINL HLDGS INC COM | | | | |
| | | Acquisitions | 4,100.00 | -197,061.56 | |
| | | Dispositions | -11,862.00 | | 574,151.22 |
| C550021109 | LULULEMON ATHLETICA INC COM | | | | |
| | | Acquisitions | 1,350.00 | -63,677.18 | |
| | | Dispositions | -9,750.00 | | 423,612.19 |
| SB23FN39 | LULULEMON ATHLETICA INC COM | | | | |
| | | Acquisitions | 5,607.00 | -249,572.34 | |
| | | Dispositions | -20,470.00 | | 840,867.51 |
| C55003T107 | LUMBER LIQUIDATORS HLDGS INC COM | | | | |
| | | Acquisitions | 2,350.00 | -172,667.47 | |
| | | Dispositions | -2,350.00 | | 134,197.07 |
| S4061412 | LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 | | | | |
| | | Acquisitions | 1,218.00 | -227,344.28 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -11,013.00 | | 1,848,415.02 |
| CN53745100 | LYONDELLBASELL IND N V COM USD0.01 CL 'A' | | | | |
| | | Acquisitions | 23,378.00 | -1,915,758.90 | |
| | | Dispositions | -13,171.00 | | 1,340,352.67 |
| | | Free Delivery | -6,312.00 | | |
| | | Free Receipt | 6,312.00 | | |
| C55616P104 | MACYS INC COM STK | | | | |
| | | Acquisitions | 7,200.00 | -414,413.28 | |
| | | Dispositions | -2,000.00 | | 119,327.36 |
| C559417AA8 | MAGNETATION LLC / 11% DUE 05-15-2018 | | | | |
| | | Acquisitions | 375,000.00 | -411,425.00 | |
| | | Dispositions | -300,000.00 | | 303,750.00 |
| SB53NQB3 | MAIL RU GROUP LTD SPONSORED GDR REG S | | | | |
| | | Acquisitions | 335.00 | -12,967.84 | |
| | | Dispositions | -4,790.00 | | 151,439.34 |
| CG5785G107 | MALLINCKRODT PLC COMMON STOCK | | | | |
| | | Acquisitions | 5,450.00 | -477,378.29 | |
| | | Dispositions | -5,450.00 | | 499,777.93 |
| C562750109 | MANHATTAN ASSOCS INC COM | | | | |
| | | Acquisitions | 11,769.00 | -403,398.42 | |
| | | Dispositions | -11,769.00 | | 382,871.01 |
| C56418H100 | MANPOWERGROUP INC | | | | |
| | | Acquisitions | 3,900.00 | -321,854.74 | |
| | | Dispositions | -940.00 | | 62,667.66 |
| S2492520 | MANULIFE FINL CORP COM | | | | |
| | | Acquisitions | 4,100.00 | -70,358.87 | |
| | | Dispositions | -12,700.00 | | 253,248.29 |
| SB1G40S0 | MAPFRE EUR0.10 | | | | |
| | | Acquisitions | 32,486.00 | -148,287.94 | |
| | | Dispositions | -3,340.00 | | 13,298.02 |
| C565849AD8 | MARATHON OIL CORP 6% DUE 10-01-2017 | | | | |
| | | Acquisitions | 428,000.00 | -490,419.68 | |
| | | Dispositions | -428,000.00 | | 488,312.64 |
| C56585A102 | MARATHON PETE CORP COM | | | | |
| | | Dispositions | -12,697.00 | | 1,049,841.35 |
| | | Free Delivery | -8,115.00 | | |
| | | Free Receipt | 8,115.00 | | |
| C570535104 | MARKEL CORP HOLDING CO COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -1,527.00 | | 983,728.65 |
| | | Free Delivery | -1,361.00 | | |
| | | Free Receipt | 1,361.00 | | |
| S3127489 | MARKS & SPENCER GP ORD GBP0.25 | | | | |
| | | Acquisitions | 137,900.00 | -896,802.00 | |
| | | Dispositions | -15,400.00 | | 111,885.39 |
| C570506AS4 | MARKWEST ENERGY 4.875% DUE 12-01-2024 | | | | |
| | | Acquisitions | 450,000.00 | -450,000.00 | |
| | | Dispositions | -100,000.00 | | 100,250.00 |
| C571903202 | MARRIOTT INTL INC NEW COM STK CL A | | | | |
| | | Acquisitions | 27,125.00 | -1,613,979.68 | |
| | | Dispositions | -89,619.00 | | 5,595,695.05 |
| | | Free Delivery | -14,941.00 | | |
| | | Free Receipt | 14,941.00 | | |
| C571748102 | MARSH & MCLENNAN CO'S INC COM | | | | |
| | | Acquisitions | 16,770.00 | -861,564.23 | |
| | | Dispositions | -4,860.00 | | 256,479.36 |
| C576323109 | MASTEC INC COM | | | | |
| | | Acquisitions | 14,300.00 | -374,250.48 | |
| | | Free Delivery | -3,900.00 | | |
| | | Free Receipt | 3,900.00 | | |
| C57636Q104 | MASTERCARD INC CL A | | | | |
| | | Acquisitions | 1,165.00 | -99,390.89 | |
| | | Dispositions | -30,794.00 | | 2,826,630.23 |
| | | Free Delivery | -5,708.00 | | |
| | | Free Receipt | 69,959.00 | | |
| SB121557 | MASTERCARD INC CL A | | | | |
| | | Acquisitions | 18,181.00 | -1,386,319.41 | |
| | | Dispositions | -18,181.00 | | 1,329,263.45 |
| C577081102 | MATTEL INC COM | | | | |
| | | Acquisitions | 320.00 | -14,358.24 | |
| | | Dispositions | -45,290.00 | | 1,729,931.02 |
| C57772K101 | MAXIM INTEGRATED PRODS INC COM | | | | |
| | | Acquisitions | 36,955.00 | -1,229,564.95 | |
| | | Dispositions | -10,710.00 | | 324,838.15 |
| C577933104 | MAXIMUS INC COM | | | | |
| | | Acquisitions | 5,230.00 | -233,018.25 | |
| | | Dispositions | -2,248.00 | | 103,354.52 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -8,900.00 | | |
| | | Free Receipt | 8,900.00 | | |
| C579780206 | MC CORMICK & CO INC COM NON-VTG | | | | |
| | | Acquisitions | 3,000.00 | -212,848.80 | |
| | | Dispositions | -1,970.00 | | 135,465.36 |
| C580135101 | MC DONALDS CORP COM | | | | |
| | | Acquisitions | 4,480.00 | -430,499.27 | |
| | | Dispositions | -30,765.00 | | 2,919,075.55 |
| C580645109 | MCGRAW HILL FINANCIAL INC | | | | |
| | | Acquisitions | 4,633.00 | -396,189.86 | |
| | | Dispositions | -7,797.00 | | 645,472.75 |
| | | Free Delivery | -6,733.00 | | |
| | | Free Receipt | 6,733.00 | | |
| C552697104 | MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS | | | | |
| | | Acquisitions | 13,000.00 | -265,552.90 | |
| | | Dispositions | -2,500.00 | | 64,299.47 |
| | | Free Delivery | -9,100.00 | | |
| | | Free Receipt | 9,100.00 | | |
| C552690109 | MDU RES GROUP INC COM | | | | |
| | | Acquisitions | 20,700.00 | -574,357.84 | |
| | | Free Delivery | -11,700.00 | | |
| | | Free Receipt | 11,700.00 | | |
| C582839106 | MEAD JOHNSON NUTRITION COM USD0.01 | | | | |
| | | Acquisitions | 1,150.00 | -94,893.22 | |
| | | Dispositions | -10,770.00 | | 991,094.32 |
| S6372480 | MEDIATEK INC TWD10 | | | | |
| | | Acquisitions | 16,000.00 | -259,245.55 | |
| | | Dispositions | -33,000.00 | | 504,710.26 |
| C58463J304 | MEDICAL PPTYS TR INC COM REIT | | | | |
| | | Acquisitions | 28,900.00 | -381,025.52 | |
| | | Dispositions | -10,392.00 | | 135,410.01 |
| | | Free Delivery | -30,953.00 | | |
| | | Free Receipt | 30,953.00 | | |
| C58501N101 | MEDIVATION INC COM STK | | | | |
| | | Acquisitions | 5,950.00 | -471,007.98 | |
| | | Dispositions | -3,002.00 | | 290,241.90 |
| C58502B106 | MEDNAX INC COM | | | | |
| | | Acquisitions | 11,950.00 | -677,652.05 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -1,500.00 | | 85,517.60 |
| | | Free Delivery | -4,600.00 | | |
| | | Free Receipt | 7,225.00 | | |
| SB23X1H3 | MERCADOLIBRE INC COM STK | | | | |
| | | Acquisitions | 659.00 | -69,461.50 | |
| | | Dispositions | -4,659.00 | | 407,438.46 |
| C58933Y105 | MERCK & CO INC NEW COM | | | | |
| | | Acquisitions | 17,080.00 | -913,058.93 | |
| | | Dispositions | -31,809.00 | | 1,878,956.85 |
| C592688105 | METTLER-TOLEDO INTL INC COM | | | | |
| | | Acquisitions | 4,763.00 | -1,144,873.87 | |
| | | Dispositions | -4,841.00 | | 1,212,111.94 |
| | | Free Delivery | -3,509.00 | | |
| | | Free Receipt | 3,509.00 | | |
| CG60754101 | MICHAEL KORS HOLDINGS LTD COM NPV | | | | |
| | | Acquisitions | 2,956.00 | -243,823.00 | |
| | | Dispositions | -6,092.00 | | 478,747.59 |
| S4588364 | MICHELIN (CGDE) EUR2 | | | | |
| | | Acquisitions | 1,017.00 | -105,246.85 | |
| | | Dispositions | -8,695.00 | | 883,400.85 |
| C594918104 | MICROSOFT CORP COM | | | | |
| | | Acquisitions | 2,270.00 | -95,077.05 | |
| | | Dispositions | -68,094.00 | | 3,017,657.37 |
| | | Free Delivery | -14,848.00 | | |
| | | Free Receipt | 14,848.00 | | |
| C596278101 | MIDDLEBY CORP COM | | | | |
| | | Acquisitions | 8,328.00 | -839,767.12 | |
| | | Dispositions | -5,660.00 | | 503,289.03 |
| | | Free Delivery | -2,500.00 | | |
| | | Free Receipt | 6,234.00 | | |
| C602496101 | MIMEDX GROUP INC COM | | | | |
| | | Acquisitions | 4,720.00 | -26,653.24 | |
| | | Dispositions | -32,209.00 | | 267,344.50 |
| S6642406 | MINEBEA CO NPV | | | | |
| | | Acquisitions | 17,080.00 | -189,449.24 | |
| | | Dispositions | -1,000.00 | | 10,997.23 |
| C60671Q104 | MITEL NETWORKS CORP COM STK | | | | |
| | | Acquisitions | 11,350.00 | -112,568.19 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -11,350.00 | | 95,090.46 |
| S6596729 | MITSUBISHI ESTATE CO LTD | | | | |
| | | Acquisitions | 38,591.00 | -1,052,706.60 | |
| | | Dispositions | -38,591.00 | | 859,610.60 |
| S6591014 | MIZUHO FINANCIAL GROUP NPV | | | | |
| | | Acquisitions | 103,900.00 | -176,109.32 | |
| | | Dispositions | -114,300.00 | | 227,189.54 |
| C60740F105 | MOBILE MINI INC COM | | | | |
| | | Acquisitions | 5,700.00 | -226,417.68 | |
| | | Dispositions | -2,200.00 | | 91,466.93 |
| | | Free Delivery | -5,700.00 | | |
| | | Free Receipt | 5,700.00 | | |
| CN51488117 | MOBILEYE NV EUR0.01 | | | | |
| | | Acquisitions | 629.00 | -15,725.00 | |
| | | Dispositions | -629.00 | | 23,214.49 |
| C609207105 | MONDELEZ INTL INC COM | | | | |
| | | Acquisitions | 2,723.00 | -104,325.71 | |
| | | Dispositions | -37,953.00 | | 1,398,325.86 |
| | | Free Delivery | -23,527.00 | | |
| | | Free Receipt | 23,527.00 | | |
| C609453AG0 | MONITRONICS INTL INC 9.125 SR NT DUE 04-01-2020 | | | | |
| | | Dispositions | -290,000.00 | | 293,422.95 |
| | | Free Receipt | 80,000.00 | | |
| C61166W101 | MONSANTO CO NEW COM | | | | |
| | | Acquisitions | 13,120.00 | -1,491,010.71 | |
| | | Dispositions | -9,943.00 | | 1,147,635.66 |
| C611740101 | MONSTER BEVERAGE CORP COM | | | | |
| | | Acquisitions | 2,700.00 | -260,045.39 | |
| | | Dispositions | -2,700.00 | | 271,281.36 |
| C615369105 | MOODYS CORP COM | | | | |
| | | Acquisitions | 3,340.00 | -284,020.00 | |
| | | Dispositions | -3,340.00 | | 299,349.56 |
| | | Free Delivery | -3,340.00 | | |
| | | Free Receipt | 3,340.00 | | |
| C617446448 | MORGAN STANLEY COM STK USD0.01 | | | | |
| | | Acquisitions | 281.00 | -9,897.61 | |
| | | Dispositions | -8,165.00 | | 281,659.40 |
| C620071100 | MOTORCAR PTS & ACCESSORIES INC COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 6,900.00 | -194,785.17 | |
| | | Dispositions | -6,900.00 | | 169,129.06 |
| S6610403 | MURATA MANUFACTURING CO. NPV | | | | |
| | | Acquisitions | 7,200.00 | -704,807.44 | |
| | | Dispositions | -400.00 | | 37,191.89 |
| C626717102 | MURPHY OIL CORP COM | | | | |
| | | Acquisitions | 1,117.00 | -73,130.81 | |
| | | Dispositions | -8,480.00 | | 519,473.90 |
| SB02K2M3 | M3 INC NPV | | | | |
| | | Acquisitions | 7,900.00 | -120,956.15 | |
| | | Dispositions | -800.00 | | 12,882.18 |
| C636518102 | NATIONAL INSTRS CORP COM | | | | |
| | | Acquisitions | 12,000.00 | -354,626.40 | |
| | | Free Delivery | -12,000.00 | | |
| | | Free Receipt | 12,000.00 | | |
| C63861C109 | NATIONSTAR MTG HLDGS INC COM STK | | | | |
| | | Acquisitions | 8,416.00 | -286,966.11 | |
| | | Dispositions | -8,416.00 | | 289,993.79 |
| | | Free Delivery | -8,416.00 | | |
| | | Free Receipt | 8,416.00 | | |
| C63938C108 | NAVIENT CORP COM | | | | |
| | | Dispositions | -29,002.00 | | 473,607.06 |
| | | Free Receipt | 37,602.00 | | |
| C63934E108 | NAVISTAR INTL CORP NEW COM | | | | |
| | | Dispositions | -10,052.00 | | 374,297.74 |
| | | Free Delivery | -4,862.00 | | |
| | | Free Receipt | 4,862.00 | | |
| C62886EAJ7 | NCR CORP NEW 5% DUE 07-15-2022 | | | | |
| | | Acquisitions | 300,000.00 | -295,562.50 | |
| | | Dispositions | -300,000.00 | | 294,150.00 |
| C64031N108 | NELNET INC CL A CL A | | | | |
| | | Acquisitions | 3,000.00 | -136,098.60 | |
| | | Dispositions | -1,700.00 | | 76,935.65 |
| | | Free Delivery | -3,000.00 | | |
| | | Free Receipt | 3,000.00 | | |
| C640491106 | NEOGEN CORP COM | | | | |
| | | Acquisitions | 4,500.00 | -189,067.50 | |
| | | Dispositions | -2,400.00 | | 105,275.59 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -4,500.00 | | |
| | | Free Receipt | 4,500.00 | | |
| S7123870 | NESTLE SA CHF0.10(REGD) | | | | |
| | | Acquisitions | 25,572.00 | -1,999,679.07 | |
| | | Dispositions | -29,389.00 | | 2,161,832.32 |
| S2606440 | NETEASE INC | | | | |
| | | Acquisitions | 1,509.00 | -141,005.08 | |
| | | Dispositions | -3,507.00 | | 247,635.85 |
| C64110L106 | NETFLIX INC COM STK | | | | |
| | | Acquisitions | 586.00 | -218,585.30 | |
| | | Dispositions | -843.00 | | 382,121.60 |
| C64126X201 | NEUSTAR INC CL A | | | | |
| | | Acquisitions | 13,694.00 | -463,343.76 | |
| | | Dispositions | -12,323.00 | | 334,523.82 |
| C647551100 | NEW MTN FIN CORP COM | | | | |
| | | Acquisitions | 3,666.00 | -54,498.00 | |
| | | Dispositions | -4,747.00 | | 69,968.89 |
| | | Free Delivery | -4,311.00 | | |
| | | Free Receipt | 4,311.00 | | |
| C651229106 | NEWELL RUBBERMAID INC COM | | | | |
| | | Acquisitions | 2,800.00 | -95,453.96 | |
| | | Dispositions | -4,400.00 | | 139,535.20 |
| C651587107 | NEWMARKET CORP COM | | | | |
| | | Dispositions | -1,675.00 | | 655,084.29 |
| | | Free Delivery | -1,443.00 | | |
| | | Free Receipt | 1,443.00 | | |
| C651714AW7 | NEWPAGE CORP TERM LOAN DUE 02-05-2021 BEO | | | | |
| | | Acquisitions | 525,000.00 | -515,625.00 | |
| | | Dispositions | -525,000.00 | | 507,750.00 |
| C65336K103 | NEXSTAR BROADCASTING GROUP INC CL A | | | | |
| | | Acquisitions | 4,700.00 | -229,102.44 | |
| | | Dispositions | -4,700.00 | | 213,063.90 |
| S3208986 | NEXT ORD GBP0.10 | | | | |
| | | Acquisitions | 1,970.00 | -215,275.21 | |
| | | Dispositions | -1,429.00 | | 159,489.89 |
| C65339F101 | NEXTERA ENERGY INC COM | | | | |
| | | Acquisitions | 10,430.00 | -1,003,541.88 | |
| | | Dispositions | -17,490.00 | | 1,641,170.59 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| S6640682 | NIDEC CORPORATION NPV | | | | |
| | | Acquisitions | 4,600.00 | -531,531.04 | |
| | | Dispositions | -4,900.00 | | 318,878.18 |
| | | Free Receipt | 4,600.00 | | |
| C654106103 | NIKE INC CL B | | | | |
| | | Acquisitions | 1,584.00 | -119,426.14 | |
| | | Dispositions | -19,974.00 | | 1,687,805.28 |
| | | Free Delivery | -5,399.00 | | |
| | | Free Receipt | 5,399.00 | | |
| C65440R101 | NIMBLE STORAGE INC COM | | | | |
| | | Acquisitions | 64.00 | -1,344.00 | |
| | | Dispositions | -64.00 | | 1,987.51 |
| S6640422 | NIPPON KAYAKU CO NPV | | | | |
| | | Acquisitions | 8,000.00 | -113,600.04 | |
| | | Dispositions | -8,000.00 | | 96,214.09 |
| S6641373 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | | | | |
| | | Acquisitions | 11,415.00 | -762,219.56 | |
| | | Dispositions | -11,415.00 | | 677,199.29 |
| S6644800 | NITORI HOLDINGS NPV | | | | |
| | | Acquisitions | 2,300.00 | -187,500.51 | |
| | | Dispositions | -400.00 | | 20,541.30 |
| | | Free Receipt | 1,600.00 | | |
| C629209305 | NMI HLDGS INC CL A CL A | | | | |
| | | Acquisitions | 2,700.00 | -32,502.11 | |
| | | Dispositions | -15,000.00 | | 157,218.28 |
| C655664100 | NORDSTROM INC COM | | | | |
| | | Acquisitions | 3,600.00 | -220,782.30 | |
| | | Dispositions | -7,600.00 | | 544,948.70 |
| SB11HK39 | NORSK HYDRO ASA NOK1.098 | | | | |
| | | Acquisitions | 22,493.00 | -126,310.74 | |
| | | Dispositions | -14,031.00 | | 76,416.81 |
| C666807BF8 | NORTHROP GRUMMAN 1.75% DUE 06-01-2018 | | | | |
| | | Acquisitions | 150,000.00 | -148,078.50 | |
| | | Dispositions | -532,000.00 | | 528,371.76 |
| C66704R704 | NORTHSTAR RLTY FIN CORP COM NEW COM USD0.01 'WI' | | | | |
| | | Acquisitions | 2,450.00 | -40,891.24 | |
| | | Dispositions | -2,450.00 | | 40,514.99 |
| | | Free Delivery | -2,450.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 2,450.00 | | |
| S7103065 | NOVARTIS AG CHF0.50 (REGD) | | | | |
| | | Acquisitions | 15,174.00 | -1,328,110.85 | |
| | | Dispositions | -26,516.00 | | 2,365,574.31 |
| SBHC8X90 | NOVO-NORDISK AS DKK0.2 SER'B' | | | | |
| | | Acquisitions | 20,836.00 | -949,920.88 | |
| | | Dispositions | -53,540.00 | | 2,420,894.37 |
| | | Free Receipt | 47,080.00 | | |
| C67011P100 | NOW INC COM | | | | |
| | | Dispositions | -7,050.00 | | 245,946.70 |
| | | Free Receipt | 7,050.00 | | |
| C67018T105 | NU SKIN ENTERPRISES INC CL A CL A | | | | |
| | | Acquisitions | 9,453.00 | -529,146.31 | |
| | | Dispositions | -3,743.00 | | 297,917.19 |
| | | Free Delivery | -2,666.00 | | |
| | | Free Receipt | 2,666.00 | | |
| C67073EAP5 | NUVEEN INVESTMENTS INC TRANCHE B 2ND-LIEN TERM LN DUE 02-28-2019 BEO | | | | |
| | | Acquisitions | 475,000.00 | -480,500.00 | |
| | | Dispositions | -475,000.00 | | 475,000.00 |
| C67090FAF3 | NUVEEN INVTS INC 9.125% DUE 10-15-2017 | | | | |
| | | Acquisitions | 325,000.00 | -345,375.00 | |
| | | Dispositions | -325,000.00 | | 353,843.75 |
| SB505PN7 | NXP SEMICONDUCTORS N V COM STK | | | | |
| | | Acquisitions | 11,559.00 | -535,637.24 | |
| | | Dispositions | -6,241.00 | | 397,801.77 |
| C67103H107 | O REILLY AUTOMOTIVE INC NEW COM USD0.01 | | | | |
| | | Acquisitions | 5,375.00 | -798,539.49 | |
| | | Dispositions | -11,931.00 | | 1,917,531.69 |
| C67104HAB2 | OAS FIN LTD 8% DUE 07-02-2021 | | | | |
| | | Acquisitions | 630,000.00 | -633,500.00 | |
| | | Dispositions | -630,000.00 | | 628,525.00 |
| CG6688YAA2 | OAS FINL LTD 8.875 04-29-2049 | | | | |
| | | Acquisitions | 200,000.00 | -183,000.00 | |
| | | Dispositions | -200,000.00 | | 196,125.00 |
| CA57902AA5 | OAS INVTS GMBH SR NT REG S 8.25 10-19-2019 | | | | |
| | | Acquisitions | 200,000.00 | -208,000.00 | |
| | | Dispositions | -200,000.00 | | 192,000.00 |
| C674215108 | OASIS PETE INC NEW COM STK | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 19,959.00 | -785,675.15 | |
| | | Dispositions | -25,691.00 | | 1,258,357.64 |
| | | Free Delivery | -13,200.00 | | |
| | | Free Receipt | 13,200.00 | | |
| C674599105 | OCCIDENTAL PETROLEUM CORP | | | | |
| | | Dispositions | -9,488.00 | | 959,124.61 |
| | | Free Delivery | -8,516.00 | | |
| | | Free Receipt | 8,516.00 | | |
| C675232102 | OCEANEERING INTL INC COM | | | | |
| | | Acquisitions | 5,046.00 | -354,738.01 | |
| | | Dispositions | -7,240.00 | | 479,349.57 |
| C676220106 | OFFICE DEPOT INC COM | | | | |
| | | Acquisitions | 20,290.00 | -82,762.50 | |
| | | Dispositions | -169,531.30 | | 930,082.46 |
| | | Free Delivery | -144,506.00 | | |
| | | Free Receipt | 144,506.00 | | |
| C678026105 | OIL STS INTL INC COM ISIN US6780261052 | | | | |
| | | Acquisitions | 1,790.00 | -114,251.76 | |
| | | Dispositions | -1,790.00 | | 105,098.42 |
| C679580100 | OLD DOMINION FGHT LINE INC COM | | | | |
| | | Acquisitions | 7,811.00 | -436,157.25 | |
| | | Dispositions | -7,923.00 | | 521,388.95 |
| S6658801 | OLYMPUS CORP NPV | | | | |
| | | Acquisitions | 17,106.00 | -624,988.68 | |
| | | Dispositions | -17,106.00 | | 587,676.65 |
| C681936100 | OMEGA HEALTHCARE INVS INC REIT | | | | |
| | | Acquisitions | 2,800.00 | -106,419.60 | |
| | | Dispositions | -7,628.00 | | 273,912.06 |
| | | Free Delivery | -2,676.00 | | |
| | | Free Receipt | 2,676.00 | | |
| C681919106 | OMNICOM GROUP INC COM | | | | |
| | | Acquisitions | 3,800.00 | -272,585.12 | |
| | | Dispositions | -16,700.00 | | 1,211,253.68 |
| S6659428 | OMRON CORP NPV | | | | |
| | | Acquisitions | 13,800.00 | -591,828.85 | |
| | | Dispositions | -4,300.00 | | 153,647.31 |
| C68235P108 | ONE GAS INC COM | | | | |
| | | Acquisitions | 3,050.00 | -109,878.60 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -14,210.00 | | 470,442.51 |
| | | Free Receipt | 11,160.00 | | |
| C682680103 | ONEOK INC COM STK | | | | |
| | | Acquisitions | 1,440.00 | -91,652.49 | |
| | | Dispositions | -22,290.00 | | 1,377,215.66 |
| C68347TAA3 | OPAL ACQSTN INC 8.875% DUE 12-15-2021 | | | | |
| | | Acquisitions | 440,000.00 | -440,843.75 | |
| | | Dispositions | -440,000.00 | | 464,200.00 |
| S2655657 | OPEN TEXT CORP COM | | | | |
| | | Acquisitions | 15,049.00 | -723,786.34 | |
| | | Dispositions | -900.00 | | 50,872.63 |
| C683797AB0 | OPPENHEIMER HLDGS 8.75 DUE 04-15-2018 | | | | |
| | | Acquisitions | 175,000.00 | -187,468.75 | |
| | | Dispositions | -625,000.00 | | 666,203.20 |
| C68389X105 | ORACLE CORP COM | | | | |
| | | Dispositions | -118,811.00 | | 4,697,555.46 |
| | | Free Delivery | -29,832.00 | | |
| | | Free Receipt | 29,832.00 | | |
| S6661144 | ORIX CORP NPV | | | | |
| | | Acquisitions | 31,600.00 | -487,391.75 | |
| | | Dispositions | -41,000.00 | | 586,837.88 |
| S9B3XA8U | OTC DER CASH COLL REC FROM DEUTSCHE BANK | | | | |
| | | Acquisitions | 177,000.00 | -177,000.00 | |
| | | Dispositions | -99,000.00 | | 99,000.00 |
| S9AZUZ5U | OTC DERICASH COLL RECEI FROM CITIBANK | | | | |
| | | Acquisitions | 133,000.00 | -133,000.00 | |
| | | Dispositions | -49,000.00 | | 49,000.00 |
| S9A32HKL | OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY | | | | |
| | | Acquisitions | 29,000.00 | -29,000.00 | |
| | | Dispositions | -45,000.00 | | 45,000.00 |
| S9C8GNHL | OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50 | | | | |
| | | Acquisitions | 280,000.00 | -280,000.00 | |
| | | Dispositions | -280,000.00 | | 280,000.00 |
| S9B3PJ3U | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK | | | | |
| | | Acquisitions | 340,000.00 | -340,000.00 | |
| | | Dispositions | -340,000.00 | | 340,000.00 |
| S6267058 | OTSUKA CORP NPV | | | | |
| | | Dispositions | -2,400.00 | | 85,799.22 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 1,600.00 | | |
| C695263103 | PACWEST BANCORP DEL COM | | | | |
| | | Acquisitions | 13,400.00 | -547,035.31 | |
| | | Dispositions | -0.74 | | 29.13 |
| | | Free Delivery | -10,700.00 | | |
| | | Free Receipt | 19,267.74 | | |
| SB44XTX8 | PANDORA A/S DKK1 | | | | |
| | | Acquisitions | 4,372.00 | -268,651.01 | |
| | | Dispositions | -5,427.00 | | 393,531.25 |
| C698354107 | PANDORA MEDIA INC | | | | |
| | | Acquisitions | 16,430.00 | -573,857.62 | |
| | | Dispositions | -12,244.00 | | 273,279.09 |
| C69840W108 | PANERA BREAD CO CL A | | | | |
| | | Acquisitions | 466.00 | -71,396.42 | |
| | | Dispositions | -2,577.00 | | 424,697.02 |
| C700416209 | PARK ELECTROCHEMICAL CORP COM | | | | |
| | | Dispositions | -3,733.00 | | 116,871.31 |
| | | Free Delivery | -3,390.00 | | |
| | | Free Receipt | 3,390.00 | | |
| SB119QG0 | PARTNERS GROUP HLG CHF0.01 (REGD) | | | | |
| | | Acquisitions | 673.00 | -187,596.74 | |
| | | Dispositions | -591.00 | | 148,988.09 |
| C703395103 | PATTERSON COS INC COM | | | | |
| | | Acquisitions | 9,300.00 | -388,957.14 | |
| | | Dispositions | -3,790.00 | | 154,788.13 |
| | | Free Delivery | -5,100.00 | | |
| | | Free Receipt | 5,100.00 | | |
| C704326107 | PAYCHEX INC COM | | | | |
| | | Acquisitions | 18,415.00 | -758,622.25 | |
| | | Dispositions | -12,290.00 | | 538,250.02 |
| C69318G106 | PBF ENERGY INC CL A CL A | | | | |
| | | Acquisitions | 8,421.00 | -258,455.32 | |
| | | Dispositions | -8,421.00 | | 230,667.98 |
| | | Free Delivery | -8,421.00 | | |
| | | Free Receipt | 8,421.00 | | |
| C693282105 | PDF SOLUTIONS INC COM | | | | |
| | | Acquisitions | 7,500.00 | -141,724.60 | |
| | | Dispositions | -7,500.00 | | 93,184.36 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C704549104 | PEABODY ENERGY CORP COM STK | | | | |
| | | Acquisitions | 8,490.00 | -137,025.72 | |
| | | Dispositions | -58,580.00 | | 951,050.90 |
| | | Free Delivery | -49,980.00 | | |
| | | Free Receipt | 49,980.00 | | |
| S0677608 | PEARSON ORD GBP0.25 | | | | |
| | | Acquisitions | 3,166.00 | -60,810.46 | |
| | | Dispositions | -35,913.00 | | 674,719.61 |
| C705573103 | PEGASYSTEMS INC COM | | | | |
| | | Dispositions | -8,052.00 | | 168,229.93 |
| | | Free Receipt | 4,026.00 | | |
| C713448108 | PEPSICO INC COM | | | | |
| | | Acquisitions | 16,850.00 | -1,511,873.68 | |
| | | Dispositions | -14,547.00 | | 1,290,297.77 |
| | | Free Delivery | -5,047.00 | | |
| | | Free Receipt | 5,047.00 | | |
| C71377G100 | PERFORMANCE SPORTS GROUP LTD COM STK | | | | |
| | | Acquisitions | 7,100.00 | -121,929.28 | |
| | | Dispositions | -7,100.00 | | 118,518.17 |
| S4682329 | PERNOD RICARD NPV EUR 1.55 | | | | |
| | | Acquisitions | 5,552.00 | -642,952.35 | |
| | | Dispositions | -5,552.00 | | 600,940.19 |
| CG97822103 | PERRIGO COMPANY LIMITED COM EUR0.001 | | | | |
| | | Dispositions | -12,459.00 | | 1,834,147.36 |
| | | Free Receipt | 12,459.00 | | |
| S0682538 | PERSIMMON ORD GBP0.10 | | | | |
| | | Acquisitions | 80,806.00 | -1,795,024.72 | |
| | | Dispositions | -11,100.00 | | 238,138.69 |
| SBKGRV89 | PERSIMMON ORD GBP0.10 (INTERIM CREST | | | | |
| | | Dispositions | -80,806.00 | | 0.00 |
| | | Free Receipt | 80,806.00 | | |
| C71567PAC4 | PERUSAHAAN 4.35% DUE 09-10-2024 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 198,000.00 |
| SB99K1W2 | PETROBRAS GLOBAL 5.625% DUE 05-20-2043 | | | | |
| | | Acquisitions | 322,000.00 | -289,413.60 | |
| | | Dispositions | -161,000.00 | | 155,542.10 |
| SBF2H6B6 | PETROBRAS INTL FIN 6.75% DUE 01-27-2041 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 67,000.00 | -63,784.00 | |
| | | Dispositions | -280,000.00 | | 288,926.40 |
| SB1VXHC5 | PETROLEOS DE VENEZ 5.5% GTD 12/04/2037 USD100 | | | | |
| | | Dispositions | -570,300.00 | | 278,306.40 |
| | | Free Receipt | 9,400.00 | | |
| CP7807HAQ8 | PETROLEOS DE VENEZUELA SA GTD SR NT REG S 9.75 05-17-2035 | | | | |
| | | Acquisitions | 1,350,000.00 | -869,019.10 | |
| | | Dispositions | -1,350,000.00 | | 972,189.49 |
| CP7807HAT2 | PETROLEOS DE VENEZUELA SA 6 DUE 05-16-2024 | | | | |
| | | Acquisitions | 524,460.00 | -267,603.42 | |
| | | Dispositions | -70,000.00 | | 29,568.29 |
| CP7807HAR6 | PETROLEOS DE 6% DUE 11-15-2026 | | | | |
| | | Acquisitions | 1,000,000.00 | -591,373.98 | |
| | | Dispositions | -519,000.00 | | 290,538.00 |
| CP7807HAK1 | PETROLEOS DE 8.5% DUE 11-02-2017 | | | | |
| | | Acquisitions | 1,145,300.00 | -979,935.92 | |
| | | Dispositions | -585,000.00 | | 428,284.39 |
| C71654QBG6 | PETROLEOS 3.5% DUE 01-30-2023 | | | | |
| | | Acquisitions | 755,000.00 | -688,251.77 | |
| | | Dispositions | -565,000.00 | | 550,128.65 |
| C71654QAX0 | PETROLEOS 5.5% DUE 01-21-2021 | | | | |
| | | Acquisitions | 129,000.00 | -140,581.62 | |
| | | Dispositions | -545,000.00 | | 604,005.00 |
| C717081103 | PFIZER INC COM | | | | |
| | | Acquisitions | 3,800.00 | -110,065.86 | |
| | | Dispositions | -26,800.00 | | 793,461.36 |
| C718172109 | PHILIP MORRIS INTL COM STK NPV | | | | |
| | | Acquisitions | 2,490.00 | -203,212.11 | |
| | | Dispositions | -27,546.00 | | 2,356,772.68 |
| | | Free Delivery | -5,471.00 | | |
| | | Free Receipt | 5,471.00 | | |
| C720190206 | PIEDMONT OFFICE REALTY TRU-A | | | | |
| | | Acquisitions | 11,698.00 | -195,163.20 | |
| | | Dispositions | -11,698.00 | | 219,481.97 |
| | | Free Delivery | -10,398.00 | | |
| | | Free Receipt | 10,398.00 | | |
| SB01FLR7 | PING AN INSURANCE GROUP 'H' CNY1 | | | | |
| | | Acquisitions | 66,500.00 | -544,940.44 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -60,500.00 | | 443,497.01 |
| C723456AS8 | PINNACLE ENTMT INC 6.375 DUE 08-01-2021 | | | | |
| | | Dispositions | -225,000.00 | | 236,406.25 |
| | | Free Receipt | 225,000.00 | | |
| C72348P104 | PINNACLE FOODS INC DEL COM | | | | |
| | | Acquisitions | 7,400.00 | -246,309.29 | |
| | | Dispositions | -2,100.00 | | 71,649.69 |
| C727493108 | PLANTRONICS INC NEW COM | | | | |
| | | Dispositions | -1,057.00 | | 51,504.36 |
| | | Free Delivery | -960.00 | | |
| | | Free Receipt | 960.00 | | |
| SB08V9H4 | PLASTIC OMNIUM EUR0.06 | | | | |
| | | Acquisitions | 3,931.00 | -143,073.96 | |
| | | Dispositions | -404.00 | | 12,786.72 |
| C729132100 | PLEXUS CORP COM | | | | |
| | | Dispositions | -1,170.00 | | 51,046.87 |
| | | Free Delivery | -1,063.00 | | |
| | | Free Receipt | 1,063.00 | | |
| C731068102 | POLARIS INDS INC COM | | | | |
| | | Acquisitions | 3,500.00 | -519,169.27 | |
| | | Dispositions | -4,982.00 | | 710,573.43 |
| SB8W82N4 | POLYUS GOLD INTL 5.625% GTD 29/04/20 USD'REG | | | | |
| | | Acquisitions | 200,000.00 | -197,750.00 | |
| | | Dispositions | -200,000.00 | | 191,750.00 |
| C732872106 | POPEYES LA KITCHEN INC COM USD0.01 | | | | |
| | | Acquisitions | 1,300.00 | -54,826.84 | |
| | | Dispositions | -1,300.00 | | 57,708.19 |
| C736508847 | PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW | | | | |
| | | Acquisitions | 521.00 | -15,476.49 | |
| | | Dispositions | -7,571.00 | | 252,985.52 |
| | | Free Delivery | -6,735.00 | | |
| | | Free Receipt | 6,735.00 | | |
| C73933G202 | POWER SOLUTIONS INTL INC COM NEW COM USD0.001 | | | | |
| | | Acquisitions | 2,010.00 | -135,978.84 | |
| | | Dispositions | -2,010.00 | | 118,169.30 |
| C73936N105 | POWERSECURE INTL INC COM STK | | | | |
| | | Acquisitions | 1,450.00 | -25,542.54 | |
| | | Dispositions | -14,060.00 | | 137,547.06 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SB03NGS5 | POWSZECHNA KASA OS PLN1 | | | | |
| | | Acquisitions | 26,672.00 | -349,691.34 | |
| | | Dispositions | -26,672.00 | | 337,660.27 |
| C74005P104 | PRAXAIR INC COM | | | | |
| | | Dispositions | -4,912.00 | | 649,915.75 |
| | | Free Delivery | -4,482.00 | | |
| | | Free Receipt | 4,482.00 | | |
| C740189105 | PRECISION CASTPARTS CORP COM | | | | |
| | | Acquisitions | 52.00 | -12,019.44 | |
| | | Dispositions | -1,519.00 | | 357,402.89 |
| C74112BAH8 | PRESTIGE BRANDS INC SR NT 8.125 DUE 02-01-2020 | | | | |
| | | Acquisitions | 170,000.00 | -191,675.00 | |
| | | Dispositions | -170,000.00 | | 189,550.00 |
| C74153QAH5 | PRIDE INTL INC DEL 6.875% DUE 08-15-2020 | | | | |
| | | Acquisitions | 207,000.00 | -247,689.25 | |
| | | Dispositions | -240,000.00 | | 288,758.40 |
| C742651DT6 | PRIVATE EXPT FDG CORP 3.55 01-15-2024 | | | | |
| | | Acquisitions | 1,101,000.00 | -1,097,234.58 | |
| | | Dispositions | -1,101,000.00 | | 1,149,518.01 |
| C742718109 | PROCTER & GAMBLE COM NPV | | | | |
| | | Acquisitions | 1,500.00 | -122,519.42 | |
| | | Dispositions | -15,677.00 | | 1,291,088.28 |
| | | Free Delivery | -7,838.00 | | |
| | | Free Receipt | 7,838.00 | | |
| C743312100 | PROGRESS SOFTWARE CORP COM | | | | |
| | | Acquisitions | 8,900.00 | -223,726.12 | |
| | | Free Delivery | -7,400.00 | | |
| | | Free Receipt | 7,400.00 | | |
| C74346Y103 | PROS HLDGS INC COM | | | | |
| | | Acquisitions | 3,802.00 | -95,852.72 | |
| | | Dispositions | -3,802.00 | | 97,702.01 |
| C743713109 | PROTO LABS INC COM | | | | |
| | | Acquisitions | 4,655.00 | -308,287.65 | |
| | | Dispositions | -3,580.00 | | 283,572.76 |
| | | Free Delivery | -3,800.00 | | |
| | | Free Receipt | 3,800.00 | | |
| C74386T105 | PROVIDENT FINL SVCS INC COM | | | | |
| | | Acquisitions | 9,840.00 | -178,069.42 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -9,840.00 | | 166,198.84 |
| S4380429 | PUBLICIS GROUPE SA EUR0.40 | | | | |
| | | Acquisitions | 2,900.00 | -259,953.17 | |
| | | Dispositions | -20,661.00 | | 1,478,697.12 |
| S9C9N37U | PUT SWAPTION AUD CHASUS33 6M 4.125%/BBSWEuropean 317U828G7 25/11/2014 | | | | |
| | | Acquisitions | 1,000,000.00 | 0.00 | |
| | | Dispositions | -1,000,000.00 | | 4,278.46 |
| S9C9QGBU | PUT SWAPTION AUD CITIUS33 6M 4.046%/BBSWEuropean 317U835G8 26/11/2014 | | | | |
| | | Acquisitions | 1,000,000.00 | 0.00 | |
| | | Dispositions | -1,000,000.00 | | 4,416.79 |
| S9C9R99U | PUT SWAPTION EUR CSFPGB2L 3M .7% EUROPEAN 3175RSH74 17/09/2014 | | | | |
| | | Acquisitions | 2,800,000.00 | 0.00 | |
| | | Dispositions | -2,800,000.00 | | 1,109.09 |
| S9C9RZFU | PUT SWPTN AUD CSFPGB2L 6M 4.02375%/BBSW European 317U844G7 27/11/2014 | | | | |
| | | Acquisitions | 500,000.00 | 0.00 | |
| | | Dispositions | -500,000.00 | | 2,283.64 |
| S9C51YBU | PUT SWPTN EUR CHASUS33 .9% / EUROPEAN 317540J11 18/06/2014 | | | | |
| | | Acquisitions | 600,000.00 | 0.00 | |
| | | Dispositions | -600,000.00 | | 1,286.02 |
| S9C5FXNU | PUT SWPTN EUR GSILGB2X .9% / EUROPEAN 317540H70 18/06/2014 | | | | |
| | | Acquisitions | 400,000.00 | 0.00 | |
| | | Dispositions | -400,000.00 | | 970.34 |
| C007903BA4 | PVTPL ADVANCED MICRO DEVICES INC SR NT 144A 7% DUE 07-01-2024/06-16-2014 BEO | | | | |
| | | Acquisitions | 325,000.00 | -325,000.00 | |
| | | Dispositions | -325,000.00 | | 332,062.50 |
| C00766TAC4 | PVTPL AECOM 5.875% 10-15-2024 | | | | |
| | | Acquisitions | 135,000.00 | -135,000.00 | |
| | | Dispositions | -135,000.00 | | 137,700.00 |
| C02154VAA9 | PVTPL ALTICE S A BD 7.75 DUE 05-15-2022 | | | | |
| | | Acquisitions | 775,000.00 | -791,000.00 | |
| | | Dispositions | -100,000.00 | | 106,750.00 |
| C03965UAB6 | PVTPL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023 | | | | |
| | | Acquisitions | 450,000.00 | -451,525.00 | |
| | | Dispositions | -450,000.00 | | 444,631.25 |
| C045054AB9 | PVTPL ASHTEAD CAP INC SR SECD NT 6.5 DUE07-15-2022 | | | | |
| | | Acquisitions | 90,000.00 | -95,400.00 | |
| | | Dispositions | -90,000.00 | | 95,737.50 |
| C047478AC6 | PVTPL ATHLON HLDGS LP SR NT 6 DUE 05-01-2022 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 460,000.00 | -464,450.00 | |
| | | Dispositions | -460,000.00 | | 490,325.00 |
| C053499AJ8 | PVTPL AVAYA INC SR SECD NT 10.5% DUE 03-01-2021/03-07-2013 BEO | | | | |
| | | Acquisitions | 275,000.00 | -252,312.50 | |
| | | Dispositions | -125,000.00 | | 113,750.00 |
| C053499AH2 | PVTPL AVAYA INC SR SECD NT 144A 9% DUE 04-01-2019/04-01-2015 BEO | | | | |
| | | Acquisitions | 50,000.00 | -51,375.00 | |
| | | Dispositions | -200,000.00 | | 207,487.50 |
| C095796AA6 | PVTPL BLUE RACER MID LLC/FINAN 6.125% DUE 11-15-2022 | | | | |
| | | Acquisitions | 160,000.00 | -157,521.60 | |
| | | Dispositions | -160,000.00 | | 160,000.00 |
| C05578MAA0 | PVTPL BMC SOFTWARE FIN INC SR NT 144A 8.125% DUE 07-15-2021/08-21-2013 BEO | | | | |
| | | Acquisitions | 75,000.00 | -78,937.50 | |
| | | Dispositions | -475,000.00 | | 498,750.00 |
| C097751BJ9 | PVTPL BOMBARDIER INC SR NT 144A 6% DUE 10-15-2022/04-03-2014 BEO | | | | |
| | | Acquisitions | 570,000.00 | -570,000.00 | |
| | | Dispositions | -570,000.00 | | 579,975.00 |
| C10553MAD3 | PVTPL BRASIL TELECOM S/A SR NT 144A 5.75DUE 02-10-2022 BEO | | | | |
| | | Acquisitions | 200,000.00 | -192,500.00 | |
| | | Dispositions | -310,000.00 | | 303,675.00 |
| SB7LMRZ7 | PVTPL BRASIL TELECOM S/A SR NT 144A 5.75DUE 02-10-2022 BEO | | | | |
| | | Dispositions | -210,000.00 | | 205,275.00 |
| C14310FAA0 | PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO | | | | |
| | | Acquisitions | 110,000.00 | -114,746.50 | |
| | | Dispositions | -72,000.00 | | 81,908.64 |
| C146900AM7 | PVTPL CASCADES INC SR NT USD 144A 5.5% DUE 07-15-2022/06-19-2014 BEO | | | | |
| | | Acquisitions | 425,000.00 | -425,000.00 | |
| | | Dispositions | -425,000.00 | | 426,250.00 |
| C125137AA7 | PVTPL CEC ENTMT INC SR NT 8 DUE 02-15-2022 BEO | | | | |
| | | Acquisitions | 475,000.00 | -483,500.00 | |
| | | Dispositions | -475,000.00 | | 447,687.50 |
| C12516UAD7 | PVTPL CEMEX FIN LLC SR SECD NT 6 04-01-2024 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 200,200.00 |
| C15671BAL5 | PVTPL CENVEO CORP JR PRIORITY SECD NT 144A 8.5% DUE 09-15-2022/06-26-2014 BEO | | | | |
| | | Acquisitions | 700,000.00 | -700,000.00 | |
| | | Dispositions | -250,000.00 | | 232,500.00 |
| C15671BAK7 | PVTPL CENVEO CORP SR PRIORITY SECD NT 144A 6% DUE 08-01-2019/06-26-2014 BEO | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 400,000.00 | -400,000.00 | |
| | | Dispositions | -300,000.00 | | 294,750.00 |
| C17121EAE7 | PVTPL CHRYSLER GROUP LLC / CG CO-ISSUER INC 8 06-15-2019 | | | | |
| | | Acquisitions | 525,000.00 | -568,312.50 | |
| | | Free Delivery | -525,000.00 | | |
| C17121EAG2 | PVTPL CHRYSLER GROUP LLC/CG CO-ISSUER INC 8.25 BDS DUE 06-15-2021 BEO USD1000 | | | | |
| | | Acquisitions | 290,000.00 | -320,450.00 | |
| | | Dispositions | -290,000.00 | | 326,250.00 |
| C12543DAT7 | PVTPL CHS / CMNTY HEALTH SYS INC SR NT 6.875% DUE 02-01-2022/01-27-2014 BEO | | | | |
| | | Acquisitions | 200,000.00 | -207,000.00 | |
| | | Dispositions | -450,000.00 | | 473,625.00 |
| | | Free Receipt | 250,000.00 | | |
| C07330TAA0 | PVTPL CMO N CENT AREA SCHS MICH PASSTHRUCTF CL I-A1 144A 6.5 DUE 07-17-2040 BEO | | | | |
| | | Acquisitions | 0.01 | 0.00 | |
| | | Dispositions | -26,003.94 | | 26,003.94 |
| C199300AB0 | PVTPL COLUMBUS INTL INC SR NT 7.375 03-30-2021 | | | | |
| | | Acquisitions | 425,000.00 | -430,547.50 | |
| | | Dispositions | -425,000.00 | | 458,787.50 |
| SBKY7Y93 | PVTPL COLUMBUS INTL INC SR NT 7.375 03-30-2021 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 218,020.00 |
| C22663AAA7 | PVTPL CRIMSON MERGER SUB INC / ORTHO-CLINICAL SR NT 144A 0 5-15-22 BEO | | | | |
| | | Acquisitions | 140,000.00 | -140,000.00 | |
| | | Dispositions | -140,000.00 | | 140,350.00 |
| C126307AG2 | PVTPL CSC HLDGS LLC SR NT 144A 5.25% DUE06-01-2024 BEO | | | | |
| | | Acquisitions | 750,000.00 | -747,250.00 | |
| | | Dispositions | -540,000.00 | | 530,150.00 |
| C126659AA9 | PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO | | | | |
| | | Acquisitions | 873,926.67 | -1,149,598.10 | |
| | | Dispositions | -370,653.80 | | 498,914.77 |
| C126650BS8 | PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 | | | | |
| | | Acquisitions | 226,151.04 | -289,443.93 | |
| | | Dispositions | -548.92 | | 548.92 |
| C25470XAV7 | PVTPL DISH DBS CORP SR NT 144A 5.875% DUE 11-15-2024 BEO | | | | |
| | | Acquisitions | 120,000.00 | -120,000.00 | |
| | | Dispositions | -120,000.00 | | 121,350.00 |
| C26824KAA2 | PVTPL EADS FIN BV GTD NT 144A 2.7% DUE 04-17-2023 BEO | | | | |
| | | Acquisitions | 425,000.00 | -392,066.75 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -810,000.00 | | 758,857.07 |
| C29085TAA1 | PVTPL EMECO PTY LTD GTD SR SECD NT 9.875 DUE 03-15-2019 BEO | | | | |
| | | Acquisitions | 200,000.00 | -197,126.00 | |
| | | Dispositions | -200,000.00 | | 204,500.00 |
| SB5ZPT52 | PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021 | | | | |
| | | Acquisitions | -200,000.00 | 208,440.00 | |
| | | Dispositions | -200,000.00 | | 214,500.00 |
| C29271LAE4 | PVTPL ENDO FIN LLC / ENDO FINCO INC 5.375 DUE 01-15-2023/06-30-2014 BEO | | | | |
| | | Acquisitions | 810,000.00 | -810,337.50 | |
| | | Dispositions | -145,000.00 | | 144,257.50 |
| C29276KAT8 | PVTPL ENERGY XXI GULF COAST INC 6.875 DUE 03-15-2024/05-27-2014 BEO | | | | |
| | | Acquisitions | 720,000.00 | -678,075.00 | |
| | | Dispositions | -95,000.00 | | 96,900.00 |
| C29414DAA8 | PVTPL ENVISION HEALTHCARE CORP SR NT 144A 5.125 DUE 07-01-2022/06-18-2014 BEO | | | | |
| | | Acquisitions | 210,000.00 | -210,787.50 | |
| | | Dispositions | -210,000.00 | | 212,100.00 |
| C39248TAA4 | PVTPL GREEKTOWN HOLDINGS 8.875 BNDS 144ADUE 03-15-2019 BEO | | | | |
| | | Acquisitions | 150,000.00 | -150,000.00 | |
| | | Dispositions | -150,000.00 | | 154,875.00 |
| C402040AH2 | PVTPL GUITAR CTR INC SR SECD NT 6.5 DUE 04-15-2019 | | | | |
| | | Acquisitions | 45,000.00 | -44,524.35 | |
| | | Dispositions | -45,000.00 | | 44,550.00 |
| C402040AJ8 | PVTPL GUITAR CTR INC SR UNSECURED NT 9.625 04-15-2020 | | | | |
| | | Acquisitions | 685,000.00 | -644,531.25 | |
| | | Dispositions | -150,000.00 | | 136,275.00 |
| C42237MAA6 | PVTPL HEARTHSIDE GROUP HLDGS LLC 6.5 DUE05-01-2022 | | | | |
| | | Acquisitions | 100,000.00 | -100,000.00 | |
| | | Dispositions | -100,000.00 | | 103,000.00 |
| C427093AJ8 | PVTPL HERCULES OFFSHORE INC SR NT 144A 6.75% DUE 04-01-2022/03-26-2014 BEO | | | | |
| | | Acquisitions | 25,000.00 | -25,031.25 | |
| | | Dispositions | -25,000.00 | | 24,112.50 |
| C44923QAJ3 | PVTPL HYUNDAI CAP AMER SR NT 2.55 DUE 02-06-2019 BEO | | | | |
| | | Acquisitions | 754,000.00 | -752,559.86 | |
| | | Dispositions | -754,000.00 | | 752,947.72 |
| C451102AZ0 | PVTPL ICAHN ENTERPRISES L P SR NT 4.875 DUE 03-15-2019 | | | | |
| | | Acquisitions | 325,000.00 | -325,000.00 | |
| | | Dispositions | -325,000.00 | | 331,000.00 |
| C451102BC0 | PVTPL ICAHN ENTERPRISES L P SR NT 6 DUE 08-01-2020 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 675,000.00 | -695,937.50 | |
| | | Dispositions | -675,000.00 | | 695,812.50 |
| C451102BD8 | PVTPL ICAHN ENTERPRISES L SR NT 5.875 DUE 02-01-2022 | | | | |
| | | Acquisitions | 1,005,000.00 | -1,005,318.75 | |
| | | Dispositions | -105,000.00 | | 107,493.75 |
| | | Free Delivery | -900,000.00 | | |
| C45779GAA6 | PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019 | | | | |
| | | Acquisitions | 25,000.00 | -24,687.50 | |
| | | Dispositions | -150,000.00 | | 145,125.00 |
| C46611DAB1 | PVTPL JBS INVTS GMBH 7.25 DUE 04-03-2024BEO | | | | |
| | | Acquisitions | 550,000.00 | -550,300.00 | |
| | | Dispositions | -550,000.00 | | 575,125.00 |
| C48019TAA2 | PVTPL JONES ENERGY HLDGS LLC CORP SR NT 6.75 DUE 04-01-2022 | | | | |
| | | Acquisitions | 465,000.00 | -471,275.00 | |
| | | Dispositions | -465,000.00 | | 494,062.50 |
| SB87C480 | PVTPL KAZMUNAIGAZ FINANCE SUB 6.375 DUE 04-09-2021 | | | | |
| | | Acquisitions | 200,000.00 | -216,480.00 | |
| | | Dispositions | -400,000.00 | | 449,000.00 |
| C50077BAK4 | PVTPL KRATOS DEFENSE & SEC SOLUTIONS INCSR SECD NT 7 05-15-2019 | | | | |
| | | Acquisitions | 405,000.00 | -407,107.00 | |
| | | Free Delivery | -405,000.00 | | |
| C536022AH9 | PVTPL LINN ENERGY LLC / LINN ENERGY FIN CORP 7.25 DUE 11-01-2019/03-02-2012 BEO | | | | |
| | | Acquisitions | 210,000.00 | -213,806.25 | |
| | | Free Delivery | -210,000.00 | | |
| C55181WAA2 | PVTPL LYNX I CORP 5.375 DUE 04-15-2021 | | | | |
| | | Acquisitions | 600,000.00 | -606,000.00 | |
| | | Dispositions | -325,000.00 | | 333,062.50 |
| C56656UAA0 | PVTPL MARFRIG HLDGS EUROPE B V GTD SR NT144A 8.375% DUE 05-09-2018 BEO | | | | |
| | | Acquisitions | 100,000.00 | -97,800.00 | |
| | | Dispositions | -250,000.00 | | 261,375.00 |
| C56656UAF9 | PVTPL MARFRIG HLDGS 6.875 DUE 06-24-2019 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 200,900.00 |
| C56656PAB9 | PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE 05-04-2020/05-04-2015 BEO | | | | |
| | | Acquisitions | 475,000.00 | -491,237.50 | |
| | | Dispositions | -150,000.00 | | 158,475.00 |
| C58441LAA6 | PVTPL MEDIA GEN FING SUB INC SR NT 144A 5.875% DUE 11-15-2022/11-05-2014 BEO | | | | |
| | | Acquisitions | 125,000.00 | -124,375.00 | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -125,000.00 | | 125,781.25 |
| C58446VAK7 | PVTPL MEDIACOM BROADBAND LLC & MEDIACOM BROADBAND CORP 5.5 DUE 04-15-2021 | | | | |
| | | Acquisitions | 350,000.00 | -350,000.00 | |
| | | Dispositions | -350,000.00 | | 349,125.00 |
| C587118AD2 | PVTPL MENS WEARHOUSE INC SR NT 144A 7% DUE 07-01-2022/06-18-2014 BEO | | | | |
| | | Acquisitions | 465,000.00 | -476,581.25 | |
| | | Dispositions | -465,000.00 | | 471,975.00 |
| C594087AT5 | PVTPL MICHAELS STORES INC 5.875 DUE 12-15-2020 BEO | | | | |
| | | Acquisitions | 335,000.00 | -342,793.75 | |
| | | Dispositions | -335,000.00 | | 333,325.00 |
| C628865AC1 | PVTPL NCR ESCROW CORP SR NT 6.375 DUE 12-15-2023 | | | | |
| | | Acquisitions | 170,000.00 | -170,000.00 | |
| | | Dispositions | -170,000.00 | | 174,887.50 |
| C629377BV3 | PVTPL NRG ENERGY INC SR NT 6.25 DUE 07-15-2022 | | | | |
| | | Acquisitions | 185,000.00 | -185,000.00 | |
| | | Dispositions | -185,000.00 | | 185,462.50 |
| C67054LAB3 | PVTPL NUMERICABLE GROUP S A SR SECD NT 6 DUE 05-15-2022 | | | | |
| | | Acquisitions | 525,000.00 | -529,000.00 | |
| | | Dispositions | -525,000.00 | | 542,250.00 |
| C67089RAA1 | PVTPL OAS INVTS GMBH SR NT 8.25 DUE 10-19-2019 | | | | |
| | | Acquisitions | 460,000.00 | -450,800.00 | |
| | | Dispositions | -460,000.00 | | 466,125.00 |
| C69480UAC1 | PVTPL PACIFIC RUBIALES ENERGY 7.25 12-12-21 | | | | |
| | | Acquisitions | 95,000.00 | -101,650.00 | |
| | | Dispositions | -445,000.00 | | 488,737.50 |
| | | Free Receipt | 350,000.00 | | |
| C69884LAA7 | PVTPL PAPERWORKS INDS INC SR SECD NT 144A 9.5% DUE 08-15-2019/08-12-2014 BEO | | | | |
| | | Acquisitions | 300,000.00 | -303,750.00 | |
| | | Dispositions | -300,000.00 | | 309,375.00 |
| C701885AA3 | PVTPL PARSLEY ENERGY LLC / PARSLEY FIN CORP SR 7.5 DUE 02-15-2022 | | | | |
| | | Acquisitions | 175,000.00 | -175,000.00 | |
| | | Dispositions | -175,000.00 | | 178,500.00 |
| SB65GMK8 | PVTPL PETROLEOS DE VENEZUELA S 8.5 DUE 11-02-2017 | | | | |
| | | Acquisitions | 479,800.00 | -396,658.34 | |
| | | Dispositions | -479,800.00 | | 348,094.90 |
| SB3X9CR5 | PVTPL PETRONAS CAP LTD BD 144A 5.25% DUE08-12-2019 BEO | | | | |
| | | Acquisitions | 207,000.00 | -234,261.90 | |
| | | Dispositions | -105,000.00 | | 118,009.50 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C69353XAA3 | PVTPL PNK FIN CORP SR NT 6.375 DUE 08-01-202 | | | | |
| | | Acquisitions | 50,000.00 | -51,500.00 | |
| | | Dispositions | -300,000.00 | | 316,250.00 |
| | | Free Delivery | -225,000.00 | | |
| C74112BAJ4 | PVTPL PRESTIGE BRANDS INC SR NT 5.375 DUE 12-15-2021 | | | | |
| | | Acquisitions | 450,000.00 | -450,825.00 | |
| | | Dispositions | -30,000.00 | | 30,825.00 |
| C747301AA7 | PVTPL QUAD/GRAPHICS INC SR NT 7 DUE 05-01-2022 | | | | |
| | | Acquisitions | 475,000.00 | -475,437.50 | |
| | | Dispositions | -100,000.00 | | 99,390.00 |
| C762760AA4 | PVTPL RICE ENERGY INC SR NT 6.25 DUE 05-01-2022 | | | | |
| | | Acquisitions | 160,000.00 | -160,000.00 | |
| | | Dispositions | -160,000.00 | | 162,400.00 |
| C74965WAA5 | PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018 | | | | |
| | | Acquisitions | 50,000.00 | -52,500.00 | |
| | | Dispositions | -450,000.00 | | 473,125.00 |
| C785592AF3 | PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.75% DUE 05-15-2024 BEO | | | | |
| | | Acquisitions | 455,000.00 | -455,000.00 | |
| | | Dispositions | -105,000.00 | | 109,725.00 |
| | | Free Delivery | -350,000.00 | | |
| C795435AF3 | PVTPL SALIX PHARMACEUTICALS LTD SR NT 6 DUE 01-15-2021 | | | | |
| | | Acquisitions | 150,000.00 | -150,000.00 | |
| | | Dispositions | -150,000.00 | | 153,375.00 |
| C858577AR0 | PVTPL STENA AB SR NT 7 DUE 02-01-2024 BEO | | | | |
| | | Acquisitions | 785,000.00 | -795,750.00 | |
| | | Dispositions | -485,000.00 | | 517,918.75 |
| C85858EAA1 | PVTPL STENA INTL S A GTD SR SECD NT 144A5.75% DUE 03-01-2024 BEO | | | | |
| | | Acquisitions | 625,000.00 | -627,812.50 | |
| | | Dispositions | -475,000.00 | | 473,000.00 |
| C87612BAQ5 | PVTPL TARGA RES PARTNERS LP/TARGA RES PARTNE 144A 4.125 11-15-2019/10-28-2014 | | | | |
| | | Acquisitions | 165,000.00 | -165,000.00 | |
| | | Dispositions | -165,000.00 | | 165,618.75 |
| C877249AD4 | PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.625 DUE 03/01/24 USD1000 | | | | |
| | | Acquisitions | 130,000.00 | -130,000.00 | |
| | | Dispositions | -130,000.00 | | 127,725.00 |
| C87927YAA0 | PVTPL TELECOM ITALIA S P A NEW SR NT 144A 5.303% DUE 05-30-2024 BEO | | | | |
| | | Acquisitions | 640,000.00 | -640,562.50 | |
| | | Dispositions | -100,000.00 | | 100,375.00 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C88032WAB2 | PVTPL TENCENT HLDGS LTD NTS 3.375 DUE 05-02-2019 | | | | |
| | | Acquisitions | 244,000.00 | -243,743.80 | |
| | | Dispositions | -244,000.00 | | 248,418.84 |
| C88033GCF5 | PVTPL TENET HEALTHCARE CORP SR NT 144A 5% DUE 03-01-2019 BEO | | | | |
| | | Acquisitions | 115,000.00 | -116,725.00 | |
| | | Dispositions | -115,000.00 | | 117,587.50 |
| C88160QAG8 | PVTPL TESORO LOGISTICS LP 5.5% DUE 10-15-2019 | | | | |
| | | Acquisitions | 60,000.00 | -60,000.00 | |
| | | Dispositions | -60,000.00 | | 60,750.00 |
| C893647AV9 | PVTPL TRANSDIGM INC SR SUB NT 144A 6.5% DUE 07-15-2024/06-04-2014 BEO | | | | |
| | | Acquisitions | 80,000.00 | -80,000.00 | |
| | | Dispositions | -80,000.00 | | 81,200.00 |
| C893647AU1 | PVTPL TRANSDIGM INC SR SUB NT 144A 6% DUE 07-15-2022/06-04-2014 BEO | | | | |
| | | Acquisitions | 325,000.00 | -326,375.00 | |
| | | Free Delivery | -325,000.00 | | |
| C903914AA7 | PVTPL ULTRA PETE CORP SR N 5.75 DUE 12-15-2018 | | | | |
| | | Acquisitions | 415,000.00 | -420,581.25 | |
| | | Dispositions | -200,000.00 | | 201,000.00 |
| C914906AP7 | PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022 | | | | |
| | | Acquisitions | 400,000.00 | -446,000.00 | |
| | | Dispositions | -250,000.00 | | 274,687.50 |
| C91911KAD4 | PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 5.625 DUE 12-01-2021 | | | | |
| | | Acquisitions | 600,000.00 | -636,000.00 | |
| | | Dispositions | -600,000.00 | | 602,718.75 |
| C92718WAB5 | PVTPL VIMPELCOM HLDGS 7.5043 DUE 03-01-2022 BEO | | | | |
| | | Acquisitions | 200,000.00 | -204,750.00 | |
| | | Dispositions | -400,000.00 | | 412,325.00 |
| C92769VAF6 | PVTPL VIRGIN MEDIA FIN PLC SR NT 6% DUE 10-15-2024 | | | | |
| | | Acquisitions | 200,000.00 | -200,000.00 | |
| | | Dispositions | -200,000.00 | | 202,000.00 |
| C918370AB3 | PVTPL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024 | | | | |
| | | Acquisitions | 525,000.00 | -532,050.00 | |
| | | Dispositions | -525,000.00 | | 552,187.50 |
| C962178AK5 | PVTPL WEYERHAEUSER REAL ESTATE CO 4.375 DUE 06-15-2019 BEO | | | | |
| | | Acquisitions | 480,000.00 | -476,353.05 | |
| | | Dispositions | -305,000.00 | | 304,237.50 |
| C92933BAH7 | PVTPL WMG ACQUISITION CORP SR NT 144A 6.75 DUE 04-15-2022/04-09-2014 BEO | | | | |
| | | Acquisitions | 975,000.00 | -979,593.75 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -210,000.00 | | 210,000.00 |
| C29260FAA8 | PVTPL1 ENDEAVOR ENERGY RESOURCE SR NT 7 DUE 08-15-2021 | | | | |
| | | Acquisitions | 185,000.00 | -193,787.50 | |
| | | Dispositions | -185,000.00 | | 195,637.50 |
| C30251GAN7 | PVTPL1 FMG RES AUGUST 2006 PTY LTD SR NT 6.875 DUE 04-01-2022 BEO | | | | |
| | | Acquisitions | 130,000.00 | -139,950.00 | |
| | | Dispositions | -235,000.00 | | 242,150.00 |
| C826700AA4 | PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022 | | | | |
| | | Acquisitions | 720,000.00 | -716,987.50 | |
| | | Dispositions | -200,000.00 | | 191,500.00 |
| C747277101 | QLOGIC CORP COM | | | | |
| | | Dispositions | -4,922.00 | | 50,546.12 |
| | | Free Delivery | -3,272.00 | | |
| | | Free Receipt | 3,272.00 | | |
| C747525103 | QUALCOMM INC COM | | | | |
| | | Acquisitions | 1,110.00 | -86,453.19 | |
| | | Dispositions | -18,910.00 | | 1,487,930.90 |
| | | Free Delivery | -10,336.00 | | |
| | | Free Receipt | 10,336.00 | | |
| C74758T303 | QUALYS INC COM USD0.001 | | | | |
| | | Acquisitions | 700.00 | -16,703.33 | |
| | | Dispositions | -6,385.00 | | 178,431.44 |
| C74840DAB6 | QUIKSILVER INC / 10% DUE 08-01-2020 | | | | |
| | | Acquisitions | 220,000.00 | -224,125.00 | |
| | | Dispositions | -220,000.00 | | 136,950.00 |
| C74736L109 | Q2 HLDGS INC COM | | | | |
| | | Acquisitions | 278.00 | -3,614.00 | |
| | | Dispositions | -278.00 | | 4,547.80 |
| C21686CAD2 | RABOBANK NEDERLAND UTREC 3.375 19 JAN 2017 | | | | |
| | | Acquisitions | 200,000.00 | -211,866.00 | |
| | | Dispositions | -200,000.00 | | 213,678.00 |
| S6229597 | RAKUTEN INC NPV | | | | |
| | | Acquisitions | 12,400.00 | -203,350.25 | |
| | | Dispositions | -12,400.00 | | 178,555.85 |
| C751212101 | RALPH LAUREN CORP CL A CL A | | | | |
| | | Acquisitions | 15,300.00 | -2,358,671.03 | |
| | | Dispositions | -7,812.00 | | 1,253,023.72 |
| C751452202 | RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -4,349.00 | | 72,893.71 |
| | | Free Delivery | -3,949.00 | | |
| | | Free Receipt | 3,949.00 | | |
| C75281A109 | RANGE RES CORP COM | | | | |
| | | Acquisitions | 1,316.00 | -106,601.66 | |
| | | Dispositions | -9,722.00 | | 667,383.64 |
| C754730109 | RAYMOND JAMES FNCL INC COM STK | | | | |
| | | Acquisitions | 6,000.00 | -311,413.36 | |
| | | Dispositions | -6,000.00 | | 312,660.24 |
| C75508B104 | RAYONIER ADVANCED MATLS INC COM | | | | |
| | | Acquisitions | 1,300.00 | -56,332.38 | |
| | | Dispositions | -1,300.00 | | 39,608.56 |
| C75606N109 | REALPAGE INC COM STK | | | | |
| | | Acquisitions | 1,200.00 | -26,795.29 | |
| | | Dispositions | -13,614.00 | | 257,815.22 |
| SB24CGK7 | RECKITT BENCK GRP ORD GBP0.10 | | | | |
| | | Acquisitions | 15,811.00 | -1,353,410.43 | |
| | | Dispositions | -25,847.00 | | 2,158,534.25 |
| C756577102 | RED HAT INC COM | | | | |
| | | Acquisitions | 6,706.00 | -363,856.44 | |
| | | Dispositions | -23,966.00 | | 1,398,393.02 |
| C758075402 | REDWOOD TR INC COM | | | | |
| | | Dispositions | -12,160.00 | | 240,786.16 |
| | | Free Delivery | -9,385.00 | | |
| | | Free Receipt | 9,385.00 | | |
| C758766AH2 | REGAL ENTMT GROUP 5.75% DUE 03-15-2022 | | | | |
| | | Acquisitions | 250,000.00 | -251,250.00 | |
| | | Dispositions | -250,000.00 | | 258,156.25 |
| C758766AG4 | REGAL ENTMT GROUP 5.75% DUE 06-15-2023 | | | | |
| | | Acquisitions | 175,000.00 | -179,593.75 | |
| | | Dispositions | -175,000.00 | | 172,427.50 |
| C75886AAL2 | REGENCY ENERGY 5.875% DUE 03-01-2022 | | | | |
| | | Acquisitions | 380,000.00 | -376,848.85 | |
| | | Dispositions | -70,000.00 | | 76,038.20 |
| C75902K106 | REGIONAL MGMT CORP COM STK | | | | |
| | | Acquisitions | 3,300.00 | -89,611.34 | |
| | | Dispositions | -7,000.00 | | 121,372.40 |
| C7591EP100 | REGIONS FINL CORP NEW COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -52,918.00 | | 542,303.29 |
| | | Free Delivery | -11,673.00 | | |
| | | Free Receipt | 11,673.00 | | |
| C76009N100 | RENT A CTR INC NEW COM | | | | |
| | | Acquisitions | 318.00 | -10,083.16 | |
| | | Dispositions | -5,957.00 | | 172,208.55 |
| | | Free Delivery | -4,735.00 | | |
| | | Free Receipt | 4,735.00 | | |
| S5669354 | REPSOL SA EUR1 | | | | |
| | | Dispositions | -7,218.00 | | 181,434.18 |
| | | Free Receipt | 1,446.00 | | |
| SBHBFM95 | REPSOL SA EUR1 (RFD) | | | | |
| | | Free Delivery | -792.00 | | |
| | | Free Receipt | 792.00 | | |
| SBNGMZM7 | REPSOL SA EUR1 RFD (19/06/2014) | | | | |
| | | Free Delivery | -654.00 | | |
| | | Free Receipt | 654.00 | | |
| C76132B106 | RETAILMENOT INC COM SER 1 COM SER 1 | | | | |
| | | Acquisitions | 4,650.00 | -139,187.35 | |
| | | Dispositions | -11,440.00 | | 230,464.20 |
| C76169B102 | REXNORD CORP COM USD0.01 | | | | |
| | | Acquisitions | 3,930.00 | -115,894.27 | |
| | | Dispositions | -3,930.00 | | 107,517.70 |
| C761735AH2 | REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019 | | | | |
| | | Acquisitions | 850,000.00 | -933,500.00 | |
| | | Dispositions | -850,000.00 | | 936,531.25 |
| C761735AP4 | REYNOLDS GROUP 5.75 DUE 10-15-2020 | | | | |
| | | Acquisitions | 325,000.00 | -338,437.50 | |
| | | Dispositions | -1,050,000.00 | | 1,077,875.00 |
| S0718875 | RIO TINTO ORD GBP0.10 | | | | |
| | | Acquisitions | 18,019.00 | -1,059,900.77 | |
| | | Dispositions | -16,832.00 | | 854,034.13 |
| C767744105 | RITCHIE BROS AUCTIONEERS INC COM | | | | |
| | | Acquisitions | 25,700.00 | -599,244.74 | |
| | | Dispositions | -7,100.00 | | 167,854.48 |
| | | Free Delivery | -17,500.00 | | |
| | | Free Receipt | 17,500.00 | | |
| C756109104 | RLTY INC CORP COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 700.00 | -30,088.13 | |
| | | Dispositions | -16,930.00 | | 760,676.54 |
| C76973Q105 | ROADRUNNER TRANSPORTATION SY COM | | | | |
| | | Acquisitions | 14,130.00 | -342,328.18 | |
| | | Dispositions | -21,875.00 | | 506,663.88 |
| | | Free Delivery | -1,800.00 | | |
| | | Free Receipt | 1,800.00 | | |
| C770323103 | ROBERT HALF INTL INC COM | | | | |
| | | Acquisitions | 17,874.00 | -923,287.13 | |
| | | Dispositions | -7,500.00 | | 383,014.77 |
| S7110388 | ROCHE HLDGS AG GENUSSCHEINE NPV | | | | |
| | | Acquisitions | 1,026.00 | -309,321.51 | |
| | | Dispositions | -10,532.00 | | 3,021,349.85 |
| C772739207 | ROCK-TENN CO CL A CL A | | | | |
| | | Acquisitions | 2,700.00 | -278,218.39 | |
| | | Dispositions | -1,200.00 | | 125,487.33 |
| | | Free Receipt | 3,000.00 | | |
| C774341101 | ROCKWELL COLLINS INC COM | | | | |
| | | Acquisitions | 3,631.00 | -274,493.26 | |
| | | Dispositions | -7,045.00 | | 555,918.20 |
| | | Free Delivery | -6,072.00 | | |
| | | Free Receipt | 6,072.00 | | |
| C774477AJ2 | ROCKWOOD SPECIALTIES GROUP INC 4.625 DUE 10-15-2020 | | | | |
| | | Acquisitions | 55,000.00 | -57,475.00 | |
| | | Dispositions | -130,000.00 | | 135,442.20 |
| C775711104 | ROLLINS INC COM | | | | |
| | | Acquisitions | 5,900.00 | -174,432.32 | |
| | | Dispositions | -5,600.00 | | 170,352.70 |
| | | Free Delivery | -5,900.00 | | |
| | | Free Receipt | 5,900.00 | | |
| SB63H849 | ROLLS ROYCE HLDGS ORD GBP0.20 | | | | |
| | | Acquisitions | 5,324.00 | -103,629.61 | |
| | | Dispositions | -111,303.00 | | 1,923,918.91 |
| C776696106 | ROPER INDS INC NEW COM ROPER TECHNOLOGIES, INC | | | | |
| | | Acquisitions | 4,900.00 | -739,117.25 | |
| | | Dispositions | -2,643.00 | | 376,467.00 |
| | | Free Delivery | -2,700.00 | | |
| | | Free Receipt | 2,700.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C777779307 | ROSETTA RES INC COM | | | | |
| | | Acquisitions | 339.00 | -14,785.56 | |
| | | Dispositions | -901.00 | | 47,648.25 |
| | | Free Delivery | -818.00 | | |
| | | Free Receipt | 818.00 | | |
| C778296103 | ROSS STORES INC COM | | | | |
| | | Acquisitions | 8,209.00 | -603,651.63 | |
| | | Dispositions | -15,228.00 | | 1,098,772.14 |
| | | Free Delivery | -6,553.00 | | |
| | | Free Receipt | 6,553.00 | | |
| C749685103 | RPM INTL INC | | | | |
| | | Dispositions | -1,500.00 | | 67,268.86 |
| | | Free Delivery | -1,137.00 | | |
| | | Free Receipt | 1,137.00 | | |
| C783332109 | RUTHS HOSPITALITY GROUP INC | | | | |
| | | Acquisitions | 2,734.00 | -33,934.07 | |
| | | Dispositions | -6,627.00 | | 82,423.67 |
| | | Free Delivery | -6,018.00 | | |
| | | Free Receipt | 6,018.00 | | |
| C78377T107 | RYMAN HOSPITALITY PPTYS INC COM | | | | |
| | | Acquisitions | 1,560.00 | -64,884.92 | |
| | | Dispositions | -4,430.00 | | 208,356.45 |
| S0483548 | SABMILLER PLC ORD USD0.10 | | | | |
| | | Acquisitions | 1,627.00 | -81,792.04 | |
| | | Dispositions | -18,690.00 | | 1,016,318.38 |
| SB058TZ6 | SAFRAN SA EUR0.20 | | | | |
| | | Acquisitions | 8,971.00 | -592,070.59 | |
| | | Dispositions | -8,971.00 | | 546,037.73 |
| C79466L302 | SALESFORCE COM INC COM STK | | | | |
| | | Acquisitions | 3,093.00 | -178,246.71 | |
| | | Dispositions | -6,679.00 | | 399,686.60 |
| C79546E104 | SALLY BEAUTY HLDGS INC COM STK | | | | |
| | | Acquisitions | 9,785.00 | -287,369.79 | |
| | | Dispositions | -4,970.00 | | 146,100.85 |
| S5226038 | SAMPO PLC SER'A'NPV | | | | |
| | | Acquisitions | 9,966.00 | -518,499.07 | |
| | | Dispositions | -5,190.00 | | 254,943.82 |
| S6771720 | SAMSUNG ELECTRONIC KRW5000 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 404.00 | -499,853.80 | |
| | | Dispositions | -1,478.00 | | 1,811,711.61 |
| C79970Y105 | SANCHEZ ENERGY CORP COM | | | | |
| | | Acquisitions | 2,450.00 | -64,880.66 | |
| | | Dispositions | -7,040.00 | | 139,098.17 |
| SB5B23W2 | SANDS CHINA LTD USD0.01 | | | | |
| | | Acquisitions | 117,899.00 | -905,366.98 | |
| | | Dispositions | -144,599.00 | | 855,871.08 |
| S4846288 | SAP SE | | | | |
| | | Acquisitions | 886.00 | -66,312.08 | |
| | | Dispositions | -9,518.00 | | 750,991.08 |
| C78388J106 | SBA COMMUNICATIONS CORP CL A COM | | | | |
| | | Acquisitions | 5,500.00 | -505,623.93 | |
| | | Dispositions | -2,435.00 | | 257,838.67 |
| C806037107 | SCANSOURCE INC COM | | | | |
| | | Acquisitions | 542.00 | -20,065.60 | |
| | | Dispositions | -3,388.00 | | 129,396.67 |
| | | Free Delivery | -3,102.00 | | |
| | | Free Receipt | 3,102.00 | | |
| SB51RTD0 | SCF CAPITAL LTD 5.375% 27/10/17 USD'REGS' | | | | |
| | | Acquisitions | 200,000.00 | -202,250.00 | |
| | | Dispositions | -200,000.00 | | 194,500.00 |
| C806857108 | SCHLUMBERGER LTD COM COM | | | | |
| | | Acquisitions | 6,805.00 | -739,699.38 | |
| | | Dispositions | -12,266.00 | | 1,356,186.79 |
| | | Free Delivery | -6,585.00 | | |
| | | Free Receipt | 6,585.00 | | |
| S2779201 | SCHLUMBERGER LTD COM COM | | | | |
| | | Acquisitions | 1,315.00 | -133,020.53 | |
| | | Dispositions | -15,079.00 | | 1,531,149.98 |
| S0240549 | SCHRODERS VTG SHS GBP1 | | | | |
| | | Acquisitions | 4,287.00 | -187,821.40 | |
| | | Dispositions | -4,287.00 | | 172,444.92 |
| C811054402 | SCRIPPS E W CO OHIO CL A NEW COM STK | | | | |
| | | Acquisitions | 5,550.00 | -110,621.49 | |
| | | Dispositions | -5,550.00 | | 97,762.19 |
| S6858474 | SCSK CORP NPV | | | | |
| | | Acquisitions | 4,100.00 | -113,018.87 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -400.00 | | 11,331.79 |
| C81211KAV2 | SEALED AIR CORP 4.875% DUE 12-01-2022 | | | | |
| | | Acquisitions | 95,000.00 | -95,000.00 | |
| | | Dispositions | -95,000.00 | | 95,237.50 |
| S6791591 | SECOM CO NPV | | | | |
| | | Acquisitions | 2,800.00 | -174,338.03 | |
| | | Dispositions | -5,900.00 | | 347,385.12 |
| C81616X103 | SELECT COMFORT CORP OC-CAP STK OC-CAP STK | | | | |
| | | Acquisitions | 910.00 | -15,836.62 | |
| | | Dispositions | -32,980.00 | | 585,987.05 |
| | | Free Delivery | -8,094.00 | | |
| | | Free Receipt | 8,094.00 | | |
| C81619Q105 | SELECT MED HLDGS CORP COM | | | | |
| | | Acquisitions | 6,200.00 | -96,366.36 | |
| | | Dispositions | -14,800.00 | | 191,033.99 |
| C816850101 | SEMTECH CORP COM | | | | |
| | | Acquisitions | 8,500.00 | -200,777.65 | |
| | | Dispositions | -1,300.00 | | 32,037.27 |
| | | Free Delivery | -8,500.00 | | |
| | | Free Receipt | 8,500.00 | | |
| CN7902X106 | SENSATA TECHNOLOGIES HLDG NV | | | | |
| | | Acquisitions | 14,222.00 | -544,305.93 | |
| | | Dispositions | -14,549.00 | | 696,689.56 |
| | | Free Delivery | -13,632.00 | | |
| | | Free Receipt | 13,632.00 | | |
| C81725T100 | SENSIENT TECHNOLOGIES CORP COM | | | | |
| | | Acquisitions | 2,480.00 | -136,016.90 | |
| | | Dispositions | -3,261.00 | | 175,021.31 |
| S0797379 | SERCO GROUP GBP0.02 | | | | |
| | | Acquisitions | 117,100.00 | -902,226.46 | |
| | | Dispositions | -117,100.00 | | 713,124.56 |
| C817565CA0 | SERVICE CORP INTL 5.375% DUE 05-15-2024 | | | | |
| | | Acquisitions | 500,000.00 | -500,937.50 | |
| | | Dispositions | -325,000.00 | | 332,156.25 |
| | | Free Delivery | -175,000.00 | | |
| C817565CB8 | SERVICE CORP INTL 5.375% DUE 05-15-2024 | | | | |
| | | Dispositions | -175,000.00 | | 177,250.00 |
| | | Free Receipt | 175,000.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C817565BT0 | SERVICE CORP INTL 7.5% DUE 04-01-2027 | | | | |
| | | Acquisitions | 130,000.00 | -141,050.00 | |
| | | Dispositions | -75,000.00 | | 84,937.50 |
| C818097107 | SEVENTY SEVEN ENERGY INC COM STK | | | | |
| | | Dispositions | -3,312.15 | | 85,831.73 |
| | | Free Delivery | -1,147.00 | | |
| | | Free Receipt | 4,459.15 | | |
| SB2QKY05 | SHIRE PLC ORD GBP0.05 | | | | |
| | | Acquisitions | 22,184.00 | -1,292,714.20 | |
| | | Dispositions | -39,146.00 | | 3,130,632.14 |
| C82568P304 | SHUTTERFLY INC COM | | | | |
| | | Acquisitions | 1,020.00 | -50,658.31 | |
| | | Dispositions | -8,566.00 | | 371,202.27 |
| C82669G104 | SIGNATURE BK NY N Y COM | | | | |
| | | Acquisitions | 270.00 | -32,215.63 | |
| | | Dispositions | -8,603.00 | | 977,728.88 |
| SB4X3RF7 | SIHUAN PHARM HLDG COMSTK | | | | |
| | | Acquisitions | 94,000.00 | -110,195.15 | |
| | | Dispositions | -19,000.00 | | 11,500.31 |
| | | Free Receipt | 94,000.00 | | |
| S4808084 | SIKA AG CHF45(BR) | | | | |
| | | Acquisitions | 47.00 | -187,698.94 | |
| | | Dispositions | -19.00 | | 71,283.13 |
| C827048109 | SILGAN HLDGS INC COM | | | | |
| | | Acquisitions | 7,750.00 | -390,809.62 | |
| | | Free Delivery | -7,400.00 | | |
| | | Free Receipt | 7,400.00 | | |
| C828732AA5 | SIMMONS FOODS INC 10.5% DUE 11-01-2017 | | | | |
| | | Acquisitions | 175,000.00 | -183,312.50 | |
| | | Dispositions | -650,000.00 | | 694,825.00 |
| C828732AB3 | SIMMONS FOODS INC 7.875% DUE 10-01-2021 | | | | |
| | | Acquisitions | 445,000.00 | -445,000.00 | |
| | | Dispositions | -160,000.00 | | 163,400.00 |
| C828807CA3 | SIMON PPTY GROUP L 10.35% DUE 04-01-2019 | | | | |
| | | Acquisitions | 225,000.00 | -306,688.50 | |
| | | Dispositions | -250,000.00 | | 335,792.50 |
| S2579230 | SINA CORPORATION COM STK USD0.133 | | | | |
| | | Acquisitions | 500.00 | -36,389.46 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -7,450.00 | | 383,990.39 |
| C82966C103 | SIRONA DENTAL SYS INC COM STK | | | | |
| | | Acquisitions | 3,179.00 | -254,393.64 | |
| | | Dispositions | -9,622.00 | | 743,069.70 |
| C83001A102 | SIX FLAGS ENTMT CORP NEW COM | | | | |
| | | Acquisitions | 20,279.00 | -783,058.68 | |
| | | Dispositions | -300.00 | | 12,050.82 |
| | | Free Delivery | -6,600.00 | | |
| | | Free Receipt | 6,600.00 | | |
| S6450267 | SK HYNIX INC | | | | |
| | | Acquisitions | 8,900.00 | -420,209.21 | |
| | | Dispositions | -2,270.00 | | 104,824.53 |
| C830879102 | SKYWEST INC COM | | | | |
| | | Acquisitions | 737.00 | -8,397.32 | |
| | | Dispositions | -8,238.00 | | 99,046.70 |
| | | Free Delivery | -3,416.00 | | |
| | | Free Receipt | 3,416.00 | | |
| C83088M102 | SKYWORKS SOLUTIONS INC COM | | | | |
| | | Acquisitions | 12,500.00 | -678,364.90 | |
| | | Dispositions | -11,600.00 | | 549,441.79 |
| | | Free Delivery | -7,500.00 | | |
| | | Free Receipt | 7,500.00 | | |
| C78442P106 | SLM CORP COM | | | | |
| | | Acquisitions | 46,108.00 | -614,259.99 | |
| | | Dispositions | -56,637.00 | | 525,664.17 |
| C78445CAB8 | SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-2 FLTG 10-25-2017 REG | | | | |
| | | Acquisitions | 0.02 | 0.00 | |
| | | Dispositions | -207,468.35 | | 207,468.35 |
| C78454L100 | SM ENERGY CO COM | | | | |
| | | Acquisitions | 16,785.00 | -1,343,895.75 | |
| | | Dispositions | -16,785.00 | | 1,216,564.59 |
| | | Free Delivery | -5,591.00 | | |
| | | Free Receipt | 5,591.00 | | |
| S6763965 | SMC CORP NPV | | | | |
| | | Acquisitions | 1,400.00 | -371,488.20 | |
| | | Dispositions | -100.00 | | 26,456.01 |
| S0822011 | SMITH(DS) ORD GBP0.10 | | | | |
| | | Acquisitions | 20,676.00 | -113,891.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,676.00 | | 94,427.91 |
| C832696405 | SMUCKER J M CO COM NEW COM NEW | | | | |
| | | Acquisitions | 5,200.00 | -516,698.60 | |
| | | Dispositions | -5,281.00 | | 526,187.92 |
| SB1RR828 | SMURFIT KAPPA GROUP PLC ORD EUR0.001 | | | | |
| | | Acquisitions | 13,741.00 | -358,261.09 | |
| | | Dispositions | -6,211.00 | | 134,128.46 |
| SB1RR840 | SMURFIT KAPPA GROUP PLC ORD EUR0.001 | | | | |
| | | Acquisitions | 39,774.00 | -902,224.33 | |
| | | Dispositions | -2,300.00 | | 51,813.15 |
| S7062713 | SODEXHO EUR4 | | | | |
| | | Acquisitions | 7,866.00 | -797,931.34 | |
| | | Dispositions | -842.00 | | 90,332.92 |
| S6770620 | SOFTBANK CORP NPV | | | | |
| | | Acquisitions | 473.00 | -39,001.08 | |
| | | Dispositions | -21,815.00 | | 1,629,300.87 |
| C83416B109 | SOLARWINDS INC COM | | | | |
| | | Acquisitions | 9,850.00 | -440,826.25 | |
| | | Dispositions | -9,850.00 | | 392,952.90 |
| C83545G102 | SONIC AUTOMOTIVE INC CL A | | | | |
| | | Acquisitions | 244.00 | -5,368.85 | |
| | | Dispositions | -8,368.00 | | 226,287.09 |
| | | Free Delivery | -5,934.00 | | |
| | | Free Receipt | 5,934.00 | | |
| C835495102 | SONOCO PROD CO COM | | | | |
| | | Dispositions | -2,268.00 | | 97,181.51 |
| | | Free Delivery | -2,060.00 | | |
| | | Free Receipt | 2,060.00 | | |
| S7156036 | SONOVA HOLDING AG COMMON STOCK | | | | |
| | | Acquisitions | 1,888.00 | -277,879.73 | |
| | | Dispositions | -153.00 | | 23,465.55 |
| C835898107 | SOTHEBYS HLDGS INC CL A (DE) | | | | |
| | | Acquisitions | 10,700.00 | -427,157.77 | |
| | | Dispositions | -900.00 | | 47,396.68 |
| C84265V105 | SOUTHN COPPER CORP DEL COM | | | | |
| | | Dispositions | -3,830.00 | | 125,650.51 |
| | | Free Delivery | -3,307.00 | | |
| | | Free Receipt | 3,307.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C845467109 | SOUTHWESTERN ENERGY CO COM | | | | |
| | | Acquisitions | 5,572.00 | -262,854.39 | |
| | | Dispositions | -5,572.00 | | 246,620.73 |
| | | Free Delivery | -5,572.00 | | |
| | | Free Receipt | 5,572.00 | | |
| C847215100 | SPARTANNASH CO COM NPV | | | | |
| | | Dispositions | -3,532.00 | | 74,528.14 |
| | | Free Delivery | -3,890.00 | | |
| | | Free Receipt | 7,422.00 | | |
| C36962G3P7 | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | | | | |
| | | Acquisitions | 250,000.00 | -278,995.00 | |
| | | Dispositions | -743,000.00 | | 879,816.02 |
| C847560109 | SPECTRA ENERGY CORP COM STK | | | | |
| | | Acquisitions | 19,600.00 | -672,201.69 | |
| | | Dispositions | -16,970.00 | | 672,681.98 |
| C848637104 | SPLUNK INC COMSTK COM USD0.001 | | | | |
| | | Acquisitions | 1,724.00 | -104,868.80 | |
| | | Dispositions | -3,917.00 | | 230,552.95 |
| C85208M102 | SPROUTS FMRS MKT INC COM | | | | |
| | | Acquisitions | 14,242.00 | -433,532.65 | |
| | | Dispositions | -19,098.00 | | 548,896.00 |
| C790849103 | ST JUDE MED INC COM | | | | |
| | | Dispositions | -31,518.00 | | 2,096,261.60 |
| | | Free Delivery | -9,208.00 | | |
| | | Free Receipt | 9,208.00 | | |
| S0408284 | STANDARD CHARTERED PLC SHS | | | | |
| | | Acquisitions | 8,040.00 | -176,866.04 | |
| | | Dispositions | -65,061.00 | | 1,263,310.30 |
| C854502101 | STANLEY BLACK & DECKER INC COM | | | | |
| | | Acquisitions | 4,800.00 | -396,255.81 | |
| | | Dispositions | -11,800.00 | | 1,092,862.77 |
| C855244109 | STARBUCKS CORP COM | | | | |
| | | Acquisitions | 8,756.00 | -617,608.89 | |
| | | Dispositions | -17,218.00 | | 1,343,984.73 |
| | | Free Delivery | -10,902.00 | | |
| | | Free Receipt | 10,902.00 | | |
| C85571B105 | STARWOOD PROPERTY TRUST INC COM REIT | | | | |
| | | Acquisitions | 21,800.00 | -491,576.98 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -12,000.00 | | |
| | | Free Receipt | 12,000.00 | | |
| C85571W109 | STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS | | | | |
| | | Acquisitions | 7,900.00 | -205,721.04 | |
| | | Free Delivery | -2,000.00 | | |
| | | Free Receipt | 2,000.00 | | |
| C85571Q102 | STARZ LIBERTY SER A COMMON STOCK | | | | |
| | | Acquisitions | 10,000.00 | -298,237.18 | |
| | | Dispositions | -4,200.00 | | 134,032.04 |
| C858912108 | STERICYCLE INC COM | | | | |
| | | Acquisitions | 7,300.00 | -882,865.91 | |
| | | Dispositions | -6,185.00 | | 736,140.39 |
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| C860372101 | STEWART INFORMATION SVCS CORP COM | | | | |
| | | Acquisitions | 932.00 | -28,475.99 | |
| | | Dispositions | -3,540.00 | | 114,841.63 |
| | | Free Delivery | -2,471.00 | | |
| | | Free Receipt | 2,471.00 | | |
| C860630102 | STIFEL FINL CORP COM | | | | |
| | | Dispositions | -2,326.00 | | 110,223.77 |
| | | Free Delivery | -2,113.00 | | |
| | | Free Receipt | 2,113.00 | | |
| CM85548101 | STRATASYS INC SHS | | | | |
| | | Acquisitions | 780.00 | -77,389.21 | |
| | | Dispositions | -3,892.00 | | 459,568.60 |
| C86272T106 | STRATEGIC HOTELS & RESORTS INC COM | | | | |
| | | Dispositions | -32,975.00 | | 377,613.85 |
| | | Free Delivery | -21,539.00 | | |
| | | Free Receipt | 21,539.00 | | |
| S7156832 | STRAUMANN HLDG CHF0.10 (REGD) | | | | |
| | | Acquisitions | 480.00 | -87,811.75 | |
| | | Dispositions | -60.00 | | 13,610.32 |
| S5258246 | SUBSEA 7 SA USD2 | | | | |
| | | Acquisitions | 8,075.00 | -144,542.22 | |
| | | Dispositions | -5,346.00 | | 99,408.64 |
| S6563024 | SUMITOMO MITSUI FINANCIAL GROUP NPV | | | | |
| | | Acquisitions | 15,800.00 | -692,833.31 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -24,600.00 | | 1,013,447.11 |
| S6431897 | SUMITOMO MITSUI TRUST HOLDINGS INC | | | | |
| | | Acquisitions | 23,169.00 | -122,647.50 | |
| | | Dispositions | -283,292.00 | | 1,178,432.34 |
| S6858902 | SUMITOMO REALTY & DEVELOPMENT NPV | | | | |
| | | Acquisitions | 14,000.00 | -569,353.95 | |
| | | Dispositions | -1,000.00 | | 43,395.77 |
| C867914103 | SUN TR BANKS INC COM | | | | |
| | | Acquisitions | 2,300.00 | -80,577.28 | |
| | | Dispositions | -42,280.00 | | 1,687,712.02 |
| | | Free Delivery | -32,655.00 | | |
| | | Free Receipt | 32,655.00 | | |
| SB3NB1P2 | SUNCOR ENERGY INC COM NPV 'NEW' | | | | |
| | | Acquisitions | 25,900.00 | -983,485.95 | |
| | | Dispositions | -5,300.00 | | 200,343.31 |
| C867892101 | SUNSTONE HOTEL INVS INC NEW COM | | | | |
| | | Acquisitions | 5,955.00 | -87,625.22 | |
| | | Dispositions | -32,355.00 | | 461,107.24 |
| | | Free Delivery | -5,955.00 | | |
| | | Free Receipt | 5,955.00 | | |
| S6864329 | SURUGA BANK NPV | | | | |
| | | Acquisitions | 12,000.00 | -241,009.60 | |
| | | Dispositions | -2,000.00 | | 39,529.39 |
| SB1VVGZ5 | SVENSKA CELLULOSA SER'B'NPV | | | | |
| | | Acquisitions | 31,548.00 | -855,087.01 | |
| | | Dispositions | -35,748.00 | | 845,820.48 |
| C870738101 | SWIFT ENERGY CO COM | | | | |
| | | Acquisitions | 96,085.00 | -1,128,881.30 | |
| | | Dispositions | -96,085.00 | | 1,186,240.98 |
| | | Free Delivery | -87,710.00 | | |
| | | Free Receipt | 87,710.00 | | |
| C871503108 | SYMANTEC CORP COM | | | | |
| | | Acquisitions | 29,485.00 | -583,006.26 | |
| | | Dispositions | -12,685.00 | | 288,702.90 |
| | | Free Delivery | -11,260.00 | | |
| | | Free Receipt | 11,260.00 | | |
| C87157D109 | SYNAPTICS INC COM | | | | |
| | | Acquisitions | 1,900.00 | -118,476.15 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -1,900.00 | | 157,654.52 |
| C87161C501 | SYNOVUS FINL CORP COM NEW COM NEW | | | | |
| | | Acquisitions | 4,750.00 | -113,964.38 | |
| | | Dispositions | -4,750.00 | | 114,029.77 |
| C87162H103 | SYNTEL INC COM | | | | |
| | | Acquisitions | 1,005.00 | -88,638.27 | |
| | | Dispositions | -5,410.00 | | 444,520.60 |
| C87264AAM7 | T-MOBILE USA INC 6 03-01-2023 | | | | |
| | | Acquisitions | 180,000.00 | -180,562.50 | |
| | | Dispositions | -180,000.00 | | 180,375.00 |
| C87264AAN5 | T-MOBILE USA INC 6.375% DUE 03-01-2025 | | | | |
| | | Acquisitions | 80,000.00 | -80,000.00 | |
| | | Dispositions | -80,000.00 | | 80,600.00 |
| S2113382 | TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR | | | | |
| | | Acquisitions | 60,553.00 | -1,170,038.31 | |
| | | Dispositions | -104,590.00 | | 2,114,901.30 |
| C874054109 | TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM | | | | |
| | | Dispositions | -28,270.00 | | 602,904.68 |
| | | Free Delivery | -20,845.00 | | |
| | | Free Receipt | 20,845.00 | | |
| C87612BAP7 | TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023 | | | | |
| | | Dispositions | -150,000.00 | | 149,250.00 |
| | | Free Receipt | 150,000.00 | | |
| C87612BAK8 | TARGA RES PARTNERS 6.375% DUE 08-01-2022 | | | | |
| | | Acquisitions | 480,000.00 | -516,062.50 | |
| | | Dispositions | -105,000.00 | | 114,712.50 |
| C87724P106 | TAYLOR MORRISON HOME CORP COM USD0.00001 | | | | |
| | | Acquisitions | 22,550.00 | -489,625.15 | |
| | | Dispositions | -22,550.00 | | 492,781.20 |
| | | Free Delivery | -21,350.00 | | |
| | | Free Receipt | 21,350.00 | | |
| S9A6FYNL | TBA COLLATERAL PAYABLE FROM CITIBANK | | | | |
| | | Acquisitions | 75,000.00 | -75,000.00 | |
| | | Dispositions | -75,000.00 | | 75,000.00 |
| C87817A107 | TEAM HEALTH HLDGS INC COM | | | | |
| | | Acquisitions | 7,461.00 | -468,190.43 | |
| | | Dispositions | -2,232.00 | | 126,081.96 |
| C879360105 | TELEDYNE TECHNOLOGIES INC COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 3,200.00 | -302,679.04 | |
| | | Dispositions | -600.00 | | 60,391.17 |
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| SB0LKSK4 | TELENET GRP HLDG NPV | | | | |
| | | Acquisitions | 3,705.00 | -215,417.42 | |
| | | Dispositions | -196.00 | | 11,226.94 |
| S4732495 | TELENOR ASA ORD NOK6 | | | | |
| | | Acquisitions | 36,021.00 | -820,797.41 | |
| | | Dispositions | -39,894.00 | | 868,193.00 |
| S6087289 | TELSTRA CORP LTD NPV | | | | |
| | | Acquisitions | 38,206.00 | -193,301.62 | |
| | | Dispositions | -111,586.00 | | 516,168.73 |
| SBMMV2L9 | TENCENT HLDGS LIMITED HKD0.00002(PARALLEL 19/6/14) | | | | |
| | | Acquisitions | 14,200.00 | -200,655.58 | |
| | | Free Delivery | -78,055.00 | | |
| | | Free Receipt | 63,855.00 | | |
| SBMMV2K8 | TENCENT HLDGS LIMITED COMMON STOCK | | | | |
| | | Acquisitions | 54,464.00 | -846,610.64 | |
| | | Dispositions | -88,419.00 | | 1,353,959.96 |
| | | Free Receipt | 78,055.00 | | |
| SB01CT30 | TENCENT HOLDINGS LTD | | | | |
| | | Acquisitions | 8,671.00 | -628,031.58 | |
| | | Dispositions | -2,700.00 | | 189,210.73 |
| | | Free Delivery | -12,771.00 | | |
| C880770102 | TERADYNE INC COM | | | | |
| | | Acquisitions | 5,191.00 | -88,553.67 | |
| | | Dispositions | -7,200.00 | | 143,076.24 |
| | | Free Delivery | -5,681.00 | | |
| | | Free Receipt | 5,681.00 | | |
| C88160R101 | TESLA MTRS INC COM | | | | |
| | | Acquisitions | 383.00 | -65,996.50 | |
| | | Dispositions | -1,487.00 | | 368,091.38 |
| C88162G103 | TETRA TECH INC NEW COM | | | | |
| | | Acquisitions | 3,490.00 | -95,678.34 | |
| | | Dispositions | -6,724.00 | | 186,345.68 |
| | | Free Delivery | -6,107.00 | | |
| | | Free Receipt | 6,107.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C55826P100 | THE MADISON SQUARE GARDEN COMPANY | | | | |
| | | Acquisitions | 4,300.00 | -268,719.29 | |
| | | Dispositions | -800.00 | | 51,682.85 |
| C741503403 | THE PRICELINE GROUP INC | | | | |
| | | Acquisitions | 13.00 | -15,068.10 | |
| | | Dispositions | -684.00 | | 841,052.98 |
| C883556102 | THERMO FISHER CORP | | | | |
| | | Acquisitions | 400.00 | -48,524.00 | |
| | | Dispositions | -13,696.00 | | 1,605,621.67 |
| C884768102 | THOMPSON CREEK METALS CO INC COM STK | | | | |
| | | Acquisitions | 23,700.00 | -63,011.25 | |
| | | Dispositions | -23,700.00 | | 68,928.27 |
| | | Free Delivery | -23,050.00 | | |
| | | Free Receipt | 23,050.00 | | |
| C885160101 | THOR INDS INC COM STK | | | | |
| | | Dispositions | -2,093.00 | | 122,846.46 |
| | | Free Delivery | -1,289.00 | | |
| | | Free Receipt | 1,289.00 | | |
| C886423102 | TIDEWATER INC COM | | | | |
| | | Acquisitions | 78.00 | -3,655.37 | |
| | | Dispositions | -3,187.00 | | 164,951.58 |
| | | Free Delivery | -2,894.00 | | |
| | | Free Receipt | 2,894.00 | | |
| C886547108 | TIFFANY & CO COM | | | | |
| | | Acquisitions | 10,324.00 | -982,254.55 | |
| | | Dispositions | -12,418.00 | | 1,215,688.49 |
| C88677Q109 | TILE SHOP HLDGS INC COM COM | | | | |
| | | Acquisitions | 10,350.00 | -174,301.42 | |
| | | Dispositions | -10,350.00 | | 88,409.80 |
| C887389104 | TIMKEN CO COM | | | | |
| | | Acquisitions | 5,600.00 | -231,679.58 | |
| | | Free Delivery | -2,700.00 | | |
| | | Free Receipt | 2,700.00 | | |
| C887399103 | TIMKENSTEEL CORP COM NPV 'WI' | | | | |
| | | Acquisitions | 1,400.00 | -53,613.00 | |
| | | Dispositions | -1,400.00 | | 57,054.89 |
| | | Free Delivery | -1,400.00 | | |
| | | Free Receipt | 1,400.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C872540109 | TJX COS INC COM NEW | | | | |
| | | Dispositions | -31,965.00 | | 1,849,305.34 |
| | | Free Delivery | -12,443.00 | | |
| | | Free Receipt | 12,443.00 | | |
| C87261NAG5 | TMX FIN LLC / 8.5% DUE 09-15-2018 | | | | |
| | | Acquisitions | 575,000.00 | -613,125.00 | |
| | | Dispositions | -350,000.00 | | 385,437.50 |
| S6895675 | TOKYO ELECTRON NPV | | | | |
| | | Acquisitions | 11,299.00 | -765,528.57 | |
| | | Dispositions | -11,299.00 | | 704,558.44 |
| C889478103 | TOLL BROS INC COM | | | | |
| | | Dispositions | -17,010.00 | | 615,786.69 |
| | | Free Delivery | -14,435.00 | | |
| | | Free Receipt | 14,435.00 | | |
| S2042516 | TORONTO DOMINION BK ONT FOR FUTURE DEBT SEE 891145 COM NEW COM NEW | | | | |
| | | Dispositions | -5,300.00 | | 274,011.54 |
| | | Free Receipt | 19,247.00 | | |
| S2897222 | TORONTO-DOMINION COM NPV | | | | |
| | | Acquisitions | 9,593.00 | -440,141.12 | |
| | | Dispositions | -5,347.00 | | 279,074.06 |
| SB15C557 | TOTAL EUR2.5 | | | | |
| | | Acquisitions | 33,645.00 | -2,265,908.66 | |
| | | Dispositions | -33,174.00 | | 2,098,353.31 |
| S6897466 | TOTO LTD NPV | | | | |
| | | Acquisitions | 12,000.00 | -182,683.49 | |
| | | Dispositions | -12,000.00 | | 155,994.49 |
| C891894107 | TOWERS WATSON & CO CL A COM STK | | | | |
| | | Acquisitions | 3,718.00 | -394,771.48 | |
| | | Dispositions | -7,867.00 | | 923,363.09 |
| S6900643 | TOYOTA MOTOR CORP NPV | | | | |
| | | Acquisitions | 5,100.00 | -280,233.10 | |
| | | Dispositions | -34,481.00 | | 1,986,302.96 |
| C892356106 | TRACTOR SUPPLY CO COM | | | | |
| | | Acquisitions | 3,672.00 | -268,251.72 | |
| | | Dispositions | -11,037.00 | | 686,619.52 |
| C89352HAM1 | TRANSCANADA 4.625% DUE 03-01-2034 | | | | |
| | | Acquisitions | 876,000.00 | -872,040.48 | |
| | | Dispositions | -876,000.00 | | 910,963.20 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C893641100 | TRANSDIGM GROUP INC COM | | | | |
| | | Dispositions | -7,341.00 | | 1,253,231.48 |
| | | Free Delivery | -4,752.00 | | |
| | | Free Receipt | 4,752.00 | | |
| SB3KFWW1 | TRANSOCEAN LTD | | | | |
| | | Acquisitions | 3,648.00 | -157,983.24 | |
| | | Dispositions | -2,085.00 | | 92,967.26 |
| S0773960 | TRAVIS PERKINS ORD GBP0.10 | | | | |
| | | Acquisitions | 3,566.00 | -112,277.33 | |
| | | Dispositions | -3,566.00 | | 101,611.41 |
| S6125286 | TREND MICRO INC NPV | | | | |
| | | Acquisitions | 5,400.00 | -174,748.61 | |
| | | Dispositions | -7,300.00 | | 236,325.67 |
| C87265H109 | TRI POINTE HOMES INC COM | | | | |
| | | Acquisitions | 8,050.00 | -139,283.43 | |
| | | Dispositions | -8,050.00 | | 111,594.68 |
| C89600B201 | TRIANGLE PETROLEUM CORPORATION COMMON STOCK | | | | |
| | | Acquisitions | 10,922.00 | -92,264.79 | |
| | | Dispositions | -38,392.00 | | 359,396.83 |
| | | Free Delivery | -6,390.00 | | |
| | | Free Receipt | 6,390.00 | | |
| C896215209 | TRIMAS CORP COM NEW COM NEW | | | | |
| | | Acquisitions | 12,617.00 | -403,422.82 | |
| | | Dispositions | -4,231.00 | | 159,856.06 |
| | | Free Delivery | -3,869.00 | | |
| | | Free Receipt | 3,869.00 | | |
| C896239100 | TRIMBLE NAV LTD COM | | | | |
| | | Acquisitions | 50.00 | -1,717.72 | |
| | | Dispositions | -24,338.00 | | 792,872.89 |
| C896945201 | TRIPADVISOR INC COM COM STK | | | | |
| | | Acquisitions | 4,174.00 | -387,235.99 | |
| | | Dispositions | -2,169.00 | | 203,957.14 |
| C896818101 | TRIUMPH GROUP INC NEW COM | | | | |
| | | Acquisitions | 1,492.00 | -103,063.01 | |
| | | Dispositions | -1,492.00 | | 101,155.51 |
| | | Free Delivery | -1,434.00 | | |
| | | Free Receipt | 1,434.00 | | |
| C898402102 | TRUSTMARK CORP COM | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 1,208.00 | -30,208.76 | |
| | | Dispositions | -4,056.00 | | 99,372.69 |
| | | Free Delivery | -3,695.00 | | |
| | | Free Receipt | 3,695.00 | | |
| SB0MKZN5 | TSURUHA HOLDINGS NPV | | | | |
| | | Acquisitions | 500.00 | -27,150.77 | |
| | | Dispositions | -300.00 | | 15,980.61 |
| | | Free Receipt | 1,200.00 | | |
| SB1Z7RQ7 | TUI TRAVEL PLC ORD GBP0.10 | | | | |
| | | Acquisitions | 20,251.00 | -151,077.68 | |
| | | Dispositions | -20,251.00 | | 121,751.45 |
| C89969Q104 | TUMI HOLDINGS INC | | | | |
| | | Acquisitions | 9,990.00 | -201,686.26 | |
| | | Dispositions | -9,990.00 | | 197,334.53 |
| C899896104 | TUPPERWARE BRANDS CORPORATION | | | | |
| | | Acquisitions | 4,390.00 | -302,589.49 | |
| | | Dispositions | -13,330.00 | | 1,078,836.60 |
| | | Free Delivery | -2,000.00 | | |
| | | Free Receipt | 2,000.00 | | |
| C90130A101 | TWENTY-FIRST CENTY FOX INC CL A CL A | | | | |
| | | Acquisitions | 23,824.00 | -815,488.17 | |
| | | Dispositions | -34,416.00 | | 1,175,124.48 |
| C90184L102 | TWITTER INC COM | | | | |
| | | Acquisitions | 16,645.00 | -727,602.59 | |
| | | Dispositions | -5,620.00 | | 266,079.24 |
| C90187B101 | TWO HBRS INVT CORP COM | | | | |
| | | Acquisitions | 35,500.00 | -355,860.17 | |
| | | Dispositions | -6,300.00 | | 64,164.08 |
| | | Free Delivery | -21,600.00 | | |
| | | Free Receipt | 21,600.00 | | |
| C902252105 | TYLER TECHNOLOGIES INC COM STK | | | | |
| | | Acquisitions | 2,962.00 | -246,209.93 | |
| | | Dispositions | -5,952.00 | | 546,934.83 |
| SB18YFJ4 | UBS AG CHF0.10 | | | | |
| | | Acquisitions | 71,271.00 | -1,466,583.04 | |
| | | Dispositions | -71,271.00 | | 1,210,590.67 |
| C90385D107 | ULTIMATE SOFTWARE GROUP INC COM | | | | |
| | | Acquisitions | 4,301.00 | -616,517.01 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -2,450.00 | | 335,971.10 |
| | | Free Delivery | -3,200.00 | | |
| | | Free Receipt | 3,200.00 | | |
| C902788108 | UMB FINL CORP COM STK | | | | |
| | | Acquisitions | 1,190.00 | -68,448.09 | |
| | | Dispositions | -3,360.00 | | 186,129.80 |
| C904311107 | UNDER ARMOR INC CL A | | | | |
| | | Acquisitions | 1,387.00 | -71,388.94 | |
| | | Dispositions | -19,209.00 | | 1,336,044.29 |
| | | Free Receipt | 13,541.00 | | |
| SB10RZP7 | UNILEVER PLC ORD GBP0.031111 | | | | |
| | | Acquisitions | 39,712.00 | -1,798,921.71 | |
| | | Dispositions | -10,987.00 | | 452,614.85 |
| C907818108 | UNION PAC CORP COM | | | | |
| | | Acquisitions | 974.00 | -112,195.99 | |
| | | Dispositions | -17,852.00 | | 2,086,071.25 |
| | | Free Delivery | -5,648.00 | | |
| | | Free Receipt | 25,086.00 | | |
| C910304104 | UNITED FINANCIAL BANCORP INC | | | | |
| | | Acquisitions | 7,100.00 | -91,530.03 | |
| | | Dispositions | -21,609.60 | | 289,470.82 |
| | | Free Receipt | 14,509.60 | | |
| C911163103 | UNITED NAT FOODS INC COM | | | | |
| | | Acquisitions | 5,400.00 | -353,766.96 | |
| | | Dispositions | -400.00 | | 26,498.89 |
| | | Free Delivery | -5,400.00 | | |
| | | Free Receipt | 5,400.00 | | |
| C911312106 | UNITED PARCEL SVC INC CL B | | | | |
| | | Dispositions | -5,643.00 | | 580,210.86 |
| | | Free Delivery | -4,869.00 | | |
| | | Free Receipt | 4,869.00 | | |
| C911363109 | UNITED RENTALS INC COM | | | | |
| | | Acquisitions | 3,750.00 | -393,318.86 | |
| | | Dispositions | -3,750.00 | | 376,267.56 |
| C911549103 | UNITED STATES ANTIMONY CORP COM | | | | |
| | | Acquisitions | 14,800.00 | -21,563.80 | |
| | | Dispositions | -52,700.00 | | 57,442.77 |
| C91359PAJ9 | UNVL HOSP SVCS INC 7.625 DUE 08-15-2020 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 600,000.00 | -631,275.00 | |
| | | Dispositions | -165,000.00 | | 174,487.50 |
| C902973304 | US BANCORP | | | | |
| | | Acquisitions | 2,320.00 | -95,107.02 | |
| | | Dispositions | -56,540.00 | | 2,294,004.31 |
| SBJ4GVF8 | US TSY INFL IX TREAS BD 0.625 01-15-2024 | | | | |
| | | Acquisitions | 2,500,000.00 | -2,599,195.04 | |
| | | Dispositions | -2,500,000.00 | | 2,643,383.41 |
| C91307C102 | UTD THERAPEUTICS CORP DEL COM STK | | | | |
| | | Acquisitions | 5,451.00 | -536,619.79 | |
| | | Dispositions | -16,912.00 | | 1,642,074.18 |
| | | Free Delivery | -3,908.00 | | |
| | | Free Receipt | 3,908.00 | | |
| C91911K102 | VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK | | | | |
| | | Acquisitions | 2,686.00 | -359,025.84 | |
| | | Dispositions | -2,686.00 | | 321,208.59 |
| S4937579 | VALEO EUR3 | | | | |
| | | Acquisitions | 1,436.00 | -166,881.98 | |
| | | Dispositions | -1,994.00 | | 246,932.17 |
| C91913YAN0 | VALERO ENERGY CORP 9.375% DUE 03-15-2019 | | | | |
| | | Acquisitions | 150,000.00 | -196,590.00 | |
| | | Dispositions | -404,000.00 | | 520,045.97 |
| CG9319H102 | VALIDUS HOLDING LTD COM STK USD0.175 | | | | |
| | | Acquisitions | 296.00 | -10,597.60 | |
| | | Dispositions | -8,350.00 | | 321,387.70 |
| | | Free Delivery | -3,145.00 | | |
| | | Free Receipt | 3,145.00 | | |
| SB197DR6 | VALLOUREC SA EUR2.00 | | | | |
| | | Acquisitions | 14,257.00 | -679,841.08 | |
| | | Dispositions | -14,257.00 | | 605,252.05 |
| C92210H105 | VANTIV INC COM USD0.00001 A | | | | |
| | | Acquisitions | 11,476.00 | -363,342.74 | |
| | | Dispositions | -8,376.00 | | 256,336.78 |
| C92240G101 | VECTREN CORP COM | | | | |
| | | Acquisitions | 1,740.00 | -60,346.16 | |
| | | Dispositions | -5,380.00 | | 231,431.72 |
| C92242T101 | VECTRUS INC COM | | | | |
| | | Dispositions | -0.78 | | 15.24 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 427.78 | | |
| C92276F100 | VENTAS INC REIT | | | | |
| | | Acquisitions | 420.00 | -26,919.70 | |
| | | Dispositions | -3,080.00 | | 198,352.18 |
| C92343E102 | VERISIGN INC COM | | | | |
| | | Acquisitions | 50.00 | -2,966.88 | |
| | | Dispositions | -7,900.00 | | 434,909.11 |
| C92345Y106 | VERISK ANALYTICS INC CL A CL A | | | | |
| | | Acquisitions | 17,715.00 | -1,106,705.30 | |
| | | Dispositions | -12,015.00 | | 737,571.57 |
| | | Free Delivery | -3,300.00 | | |
| | | Free Receipt | 3,300.00 | | |
| S0089560 | VERIZON COMMUN COM USD0.10 | | | | |
| | | Dispositions | -877.21 | | 42,137.69 |
| | | Free Receipt | 877.21 | | |
| C92343V104 | VERIZON COMMUNICATIONS COM | | | | |
| | | Acquisitions | 5,881.00 | -276,573.43 | |
| | | Dispositions | -9,281.33 | | 460,557.95 |
| | | Free Delivery | -5,410.00 | | |
| | | Free Receipt | 5,410.00 | | |
| C92343VBS2 | VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG | | | | |
| | | Acquisitions | 655,000.00 | -741,393.40 | |
| | | Dispositions | -1,585,000.00 | | 1,899,179.97 |
| C92343VBT0 | VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO | | | | |
| | | Acquisitions | 1,066,000.00 | -1,330,990.48 | |
| | | Free Delivery | -301,000.00 | | |
| C92343VCE2 | VERIZON 1.35% DUE 06-09-2017 | | | | |
| | | Acquisitions | 397,000.00 | -396,801.50 | |
| | | Dispositions | -397,000.00 | | 395,789.15 |
| C92343VCL6 | VERIZON 5.012% DUE 08-21-2054 | | | | |
| | | Dispositions | -382,408.46 | | 385,624.90 |
| | | Free Receipt | 382,408.46 | | |
| C92532F100 | VERTEX PHARMACEUTICALS INC COM | | | | |
| | | Acquisitions | 1,175.00 | -82,955.08 | |
| | | Dispositions | -8,150.00 | | 816,252.32 |
| C92553P201 | VIACOM INC NEW CL B | | | | |
| | | Acquisitions | 1,195.00 | -91,620.36 | |
| | | Dispositions | -8,095.00 | | 601,166.27 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|---|
| SB1XH026 | VINCI EUR2.50 | | | | | |
| | | | Acquisitions | 2,711.00 | -190,161.41 | |
| | | | Dispositions | -8,654.00 | | 529,082.57 |
| C92826C839 | VISA INC COM CL A STK | | | | | |
| | | | Acquisitions | 4,322.00 | -916,718.63 | |
| | | | Dispositions | -7,493.00 | | 1,679,336.43 |
| C92834UAB8 | VISANT CORP 10 DUE 10-01-2017 | | | | | |
| | | | Acquisitions | 245,000.00 | -238,525.00 | |
| | | | Dispositions | -125,000.00 | | 116,875.00 |
| C928298108 | VISHAY INTERTECHNOLOGY INC COM STK | | | | | |
| | | | Acquisitions | 661.00 | -8,153.47 | |
| | | | Dispositions | -7,504.00 | | 112,936.20 |
| | | | Free Delivery | -3,999.00 | | |
| | | | Free Receipt | 3,999.00 | | |
| C929089100 | VOYA FINL INC COM | | | | | |
| | | | Acquisitions | 2,100.00 | -70,957.53 | |
| | | | Dispositions | -20,700.00 | | 808,382.98 |
| | | | Free Receipt | 41,200.00 | | |
| C930059100 | WADDELL & REED FINL INC CL A COM | | | | | |
| | | | Dispositions | -16,348.00 | | 1,029,561.75 |
| | | | Free Delivery | -10,580.00 | | |
| | | | Free Receipt | 10,580.00 | | |
| C930427109 | WAGEWORKS INC COM USD0.001 | | | | | |
| | | | Acquisitions | 1,640.00 | -66,561.74 | |
| | | | Dispositions | -6,350.00 | | 314,867.11 |
| C254687106 | WALT DISNEY CO | | | | | |
| | | | Acquisitions | 149.00 | -13,271.59 | |
| | | | Dispositions | -15,011.00 | | 1,268,709.84 |
| | | | Free Delivery | -5,140.00 | | |
| | | | Free Receipt | 5,140.00 | | |
| C93317W102 | WALTER INVT MGMT CORP | | | | | |
| | | | Acquisitions | 719.00 | -25,670.50 | |
| | | | Dispositions | -6,382.00 | | 169,565.04 |
| CG48833100 | WEATHERFORD INTERNATIONAL | LTD(IE)USD0.001 | | | | |
| | | | Dispositions | -40,890.00 | | 904,476.41 |
| | | | Free Delivery | -42,340.00 | | |
| | | | Free Receipt | 83,230.00 | | |
| S2945422 | WEG SA COM NPV | | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 5,000.00 | -66,286.71 | |
| | | Dispositions | -5,780.00 | | 73,160.51 |
| | | Free Receipt | 780.00 | | |
| S6743956 | WEICHAI POWER CO 'H'CNY1 | | | | |
| | | Acquisitions | 24,000.00 | -106,016.63 | |
| | | Dispositions | -49,000.00 | | 188,712.34 |
| C94946T106 | WELLCARE HLTH PLANS INC COM | | | | |
| | | Acquisitions | 1,102.00 | -69,088.54 | |
| | | Dispositions | -1,869.00 | | 140,188.03 |
| | | Free Delivery | -1,557.00 | | |
| | | Free Receipt | 1,557.00 | | |
| C949746RD5 | WELLS FARGO & CO 5.606% DUE 01-15-2044 | | | | |
| | | Dispositions | -156,000.00 | | 156,644.02 |
| | | Free Receipt | 0.00 | | |
| C950755108 | WERNER ENTERPRISES INC COM | | | | |
| | | Dispositions | -3,695.00 | | 97,479.20 |
| | | Free Delivery | -2,815.00 | | |
| | | Free Receipt | 2,815.00 | | |
| C959802109 | WESTERN UNION CO | | | | |
| | | Acquisitions | 45,748.00 | -746,334.39 | |
| | | Dispositions | -160,929.00 | | 2,730,203.91 |
| | | Free Delivery | -32,280.00 | | |
| | | Free Receipt | 32,280.00 | | |
| C958102105 | WESTN DIGITAL CORP COM | | | | |
| | | Dispositions | -17,245.00 | | 1,578,396.10 |
| | | Free Delivery | -7,755.00 | | |
| | | Free Receipt | 7,755.00 | | |
| SB1KJJ40 | WHITBREAD ORD GBP0.76797385 | | | | |
| | | Acquisitions | 1,458.00 | -99,491.69 | |
| | | Dispositions | -660.00 | | 48,797.14 |
| C966387102 | WHITING PETE CORP COM STK | | | | |
| | | Acquisitions | 350.00 | -29,123.67 | |
| | | Dispositions | -4,850.00 | | 334,453.85 |
| C966837106 | WHOLE FOODS MKT INC COM | | | | |
| | | Acquisitions | 1,671.00 | -89,369.19 | |
| | | Dispositions | -25,078.00 | | 1,076,293.15 |
| C969457100 | WILLIAMS CO INC COM | | | | |
| | | Acquisitions | 1,830.00 | -85,780.62 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -39,240.00 | | 1,896,414.61 |
| C969904101 | WILLIAMS SONOMA INC COM | | | | |
| | | Acquisitions | 7,400.00 | -471,159.65 | |
| | | Dispositions | -5,413.00 | | 368,772.50 |
| C97315LAA7 | WIND ACQSTN HLDGS FIN S A WIND ACQSTN HLDGS FIN S A 12.25 DUE 7-15-2017 BEO | | | | |
| | | Dispositions | -445,725.00 | | 471,354.19 |
| | | Free Receipt | 25,725.00 | | |
| C97381WAX2 | WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022 | | | | |
| | | Acquisitions | 355,000.00 | -369,200.00 | |
| | | Dispositions | -580,000.00 | | 613,311.60 |
| C976391300 | WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW | | | | |
| | | Acquisitions | 23,007.00 | -346,551.06 | |
| | | Dispositions | -23,007.00 | | 348,099.70 |
| S7508927 | WIRECARD AG NPV | | | | |
| | | Acquisitions | 2,835.00 | -117,638.54 | |
| | | Dispositions | -465.00 | | 19,967.92 |
| C976657106 | WIS ENERGY COM | | | | |
| | | Acquisitions | 1,540.00 | -69,271.76 | |
| | | Dispositions | -10,950.00 | | 495,612.60 |
| C977100AB2 | WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 5.2% 05-01-2018 BEO TAXABLE | | | | |
| | | Acquisitions | 70,000.00 | -75,217.50 | |
| | | Dispositions | -80,000.00 | | 80,000.00 |
| C980745103 | WOODWARD INC COM | | | | |
| | | Acquisitions | 840.00 | -36,519.82 | |
| | | Dispositions | -4,469.00 | | 220,455.72 |
| | | Free Delivery | -3,449.00 | | |
| | | Free Receipt | 3,449.00 | | |
| C98138H101 | WORKDAY INC CL A COM USD0.001 | | | | |
| | | Acquisitions | 1,355.00 | -106,894.04 | |
| | | Dispositions | -2,377.00 | | 220,117.61 |
| C981419104 | WORLD ACCEP CORP S C NEW COM | | | | |
| | | Acquisitions | 1,088.00 | -85,477.60 | |
| | | Dispositions | -2,636.00 | | 207,758.25 |
| | | Free Delivery | -2,286.00 | | |
| | | Free Receipt | 2,286.00 | | |
| C981475106 | WORLD FUEL SERVICE COM STK USD0.01 | | | | |
| | | Acquisitions | 9,900.00 | -409,606.62 | |
| | | Free Delivery | -6,000.00 | | |

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Receipt | 6,000.00 | | |
| SB8KF9B4 | WPP PLC ORD GBP0.10 | | | | |
| | | Acquisitions | 13,024.00 | -276,785.92 | |
| | | Dispositions | -71,350.00 | | 1,469,190.77 |
| C98212BAE3 | WPX ENERGY INC 5.25% DUE 09-15-2024 | | | | |
| | | Acquisitions | 205,000.00 | -205,000.00 | |
| | | Dispositions | -205,000.00 | | 205,000.00 |
| C98212BAD5 | WPX ENERGY INC 6% DUE 01-15-2022 | | | | |
| | | Acquisitions | 205,000.00 | -218,837.50 | |
| | | Dispositions | -410,000.00 | | 416,349.50 |
| C988498101 | YUM BRANDS INC COM | | | | |
| | | Dispositions | -7,307.00 | | 593,806.82 |
| | | Free Delivery | -6,312.00 | | |
| | | Free Receipt | 6,312.00 | | |
| S2098876 | YUM BRANDS INC COM | | | | |
| | | Dispositions | -19,519.00 | | 1,444,169.71 |
| C98956P102 | ZIMMER HLDGS INC COM | | | | |
| | | Acquisitions | 2,600.00 | -259,607.47 | |
| | | Dispositions | -13,500.00 | | 1,422,281.90 |
| S7294334 | ZODIAC AEROSPACE NPV | | | | |
| | | Dispositions | -5,725.00 | | 182,964.42 |
| | | Free Receipt | 4,580.00 | | |
| C98978V103 | ZOETIS INC COM USD0.01 CL 'A' | | | | |
| | | Acquisitions | 12,850.00 | -437,089.78 | |
| | | Dispositions | -12,850.00 | | 476,834.97 |
| C319963BL7 | 1ST DATA CORP 11.75 DUE 08-15-2021 | | | | |
| | | Acquisitions | 600,000.00 | -675,062.50 | |
| | | Dispositions | -600,000.00 | | 700,066.25 |
| C320517105 | 1ST HORIZON NATL CORP COM | | | | |
| | | Acquisitions | 2,650.00 | -31,618.48 | |
| | | Dispositions | -76,495.00 | | 905,868.47 |
| | | Free Delivery | -64,695.00 | | |
| | | Free Receipt | 64,695.00 | | |
| C33582V108 | 1ST NIAGARA FINL GROUP INC NEW COM | | | | |
| | | Acquisitions | 3,039.00 | -27,887.43 | |
| | | Dispositions | -18,373.00 | | 161,632.78 |
| | | Free Delivery | -16,685.00 | | |
| | | Free Receipt | 16,685.00 | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C33610F109 | 1ST POTOMAC RLTY TR COM | | | | |
| | | Dispositions | -7,131.00 | | 92,629.50 |
| | | Free Delivery | -6,475.00 | | |
| | | Free Receipt | 6,475.00 | | |
| C88160QAH6 | 144A TESORO LOGISTICS LP/CORP 6.25% DUE 10-15-2022 BEO | | | | |
| | | Acquisitions | 125,000.00 | -125,000.00 | |
| | | Dispositions | -125,000.00 | | 127,968.75 |
| C88579Y101 | 3M CO COM | | | | |
| | | Acquisitions | 19,820.00 | -2,609,342.45 | |
| | | Dispositions | -5,750.00 | | 841,377.89 |
| C282914100 | 8X8 INC NEW COM | | | | |
| | | Acquisitions | 5,630.00 | -37,427.83 | |
| | | Dispositions | -45,376.00 | | 357,768.65 |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

## Plan Provisions

The plan was originally effective January 1, 1966. All amendments included in the January 1, 2008 plan restatement are reflected in this valuation. The plan was restated effective January 1, 2013.

| | |
|---|---|
| Covered Employees | All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below.<br><br>Membership continues in this Plan if an employee was a member of the United System Employee Retirement Plan or US Sprint Communications Company Pension Plan on December 31, 1989. Former Centel employees became participants on December 31, 1993. Otherwise, effective January 1, 1990, an employee becomes a member on the first day of the calendar month coincident with or next following the date he completes one year of continuous service. Part-time employees must work 1,000 hours and 12 consecutive months to become members.<br><br>“Former Centel Union Employees” become participants in the plan on the date on which they become employees.<br><br>Membership is closed to employees hired on or after August 12, 2005 (including Nextel employees). |

## Definitions

| | |
|---|---|
| Definitions | “Continuous service” means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Continuous service is measured in nearest full years for non-union employees, and measured in hours of service for union employees.<br><br>“Credited service” means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Credited service is measured in years and months for non-union employees and measured in hours of service for union employees.<br><br>“Compensation” means regular remuneration plus commissions and, effective December 31, 1993, incentive pay payable under defined incentive pay programs including any pre-tax elective deferrals under the savings plans. No compensation is recognized after December 31, 2005.<br><br>“Average pre-1990 compensation” means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1990, with compensation defined as of that date.<br><br>“Average pre-1994 compensation” means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994. |

"Average final compensation" means the average annual compensation of an employee, during the 60 consecutive months out of the last 120 months in which he was actually working, but no later than December 31, 1999, affording the highest such average.

"Normal retirement date" means the later of (a) the first of the month coinciding with or following the member attaining age 65, (b) his completion of five years of continuous service or, if earlier, the fifth anniversary of the time he became a member, provided he is employed by the company at that time.

"Commencement date" means the date at which a provision of the Plan becomes effective with respect to a specific group of employees.

"New Covered Compensation" means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act for each year during the 35-year period ending with the year the employee attains Social Security Retirement Age (or the year before Social Security Retirement Age if before 1995), assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

"Covered Compensation" means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act prior to the 1977 amendments for each year with respect to which benefits would be calculated for a male employee attaining age 65 assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

"Social security integration level" means, based on the calendar year of retirement or termination, the average of the taxable wage bases under Title II of the Federal Social Security Act for an employee attaining Social Security Retirement Age in that calendar year.

"United transferred employee" means an employee who transferred from United Telecom to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

"GTE transferred employee" means an employee who transferred from GTE Corporation to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

"Former Centel Non-Union Employee" means an employee who was a member of the Centel Retirement Pension Plan prior to January 1, 1994 who was not covered by a collective bargaining agreement.

"Former Centel Union Employee" means an employee who was a member of a collective bargaining unit as described in the Centel Union Plan.

"Centel Career Average Compensation" means average monthly compensation for the period beginning January 1, 1985 and ending on December 31, 1993.

| | |
|---|---|
| | "Centel Average Final Compensation" means average monthly compensation during the 60 consecutive months in which the employee received the greatest amount of Compensation during the 180-month period ending December 31, 1989. |

## Eligibility for Benefits

| | |
|---|---|
| Normal Retirement | The normal retirement age is 65 with five years of service. Service may be extended beyond age 65. |
| Early Retirement | Any member who has reached age 55 may retire on an early retirement allowance provided he has completed ten years of continuous service. |
| Special Early Retirement | Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided:<br>i. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or<br>ii. he is unfit mentally or physically to perform his duties in a satisfactory manner, or<br>iii. his job no longer exists due to any cause and he is not offered other employment by the Company. |
| Deferred Vested Retirement | Any member whose service is terminated other than by death or retirement and who has completed five years of continuous service is eligible for a deferred vested retirement allowance. |
| Disability Retirement | A member who has completed ten years of continuous service, who qualifies for a Social Security disability benefit and who is found to be totally and permanently disabled may be retired on a disability retirement allowance. |
| Preretirement Death | The surviving spouse or Domestic Partner of a member who dies after January 1, 1985 will be entitled to a benefit under the following conditions:<br>a. The member and his spouse had been married for at least a year at the date of death or the Domestic Partner meets the Plan's eligibility conditions; and<br>b. The member was an active employee and had at least five years of continuous service at his date of death, or the member was a terminated vested member. |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

## Benefits Paid Upon the Following Events

Normal Retirement

A member's annual normal retirement allowance is equal to the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of:

(1) 1.5% of the member's average pre-1990 compensation, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of:

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

Early Retirement

A member's annual early retirement allowance is equal to the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of

(1) 1.5% of the member's average pre-1990 compensation, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

Such benefit is reduced by 5/12 of 1% for each month by which his retirement date precedes his normal retirement date. For calendar years from 1986 to 2000, a table of enhanced early retirement reduction factors applies to employees retiring at or after age 60.

Special Early Retirement

The annual special early retirement allowance is equal to the early retirement non-union allowance prior to reduction for early payment reduced by 5/24 of 1% for each month by which the retirement date precedes the normal retirement date. The minimum special early retirement allowance is equal to the minimum early retirement allowance.

Vested Termination

A member's deferred vested retirement allowance equals the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of

(1) 1.5% of the member's average pre-1990 compensation as of December 31, 1989, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

A member who terminates before his 55th birthday with ten years of continuous service may elect to receive a deferred vested retirement allowance upon attaining age 55 of equivalent actuarial value to the benefit described above.

Disability Retirement

The annual disability retirement allowance payable upon retirement at the disability retirement date is equal to the annual early retirement non-union allowance prior to reduction for early payment.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

| | |
|---|---|
| Preretirement Death | Amount of Benefit: In the event of an active member's death before retirement, the survivor’s allowance is equal to the benefit which the spouse or Domestic Partner would have been paid had the member retired on an early retirement non-union allowance with the 50% joint and survivor form of benefit on the first day of the month preceding his date of death. If the active member had not yet attained age 55, the reductions for early commencement and joint and survivor form of payment shall be those which would have applied at age 55.<br><br>In the event of a terminated vested employee's death before commencement of benefits, the survivor's allowance, payable at the date the employee would have been age 55 or the date of death if later, is equal to 50% of the 50% joint and survivor deferred vested benefit with actuarial reduction for early commencement and the joint and survivor form of payment based on the date payments commence. |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

## Other Plan Provisions

### Minimum Benefits From Predecessor Plans (United, US Sprint, GTE, and Centel) for Certain Active Members

**United Plan Member or United Transferred Employee on December 31, 1989**

The minimum benefit for a non-union member equals:

(i) 1.2% of his average final compensation multiplied by his credited service prior to January 1, 2000, plus

(ii) 35% of his average final compensation in excess of new covered compensation, multiplied by credited service prior to January 1, 2000, or if a member prior to January 1, 1987, and if greater, .25% of his average final compensation in excess of covered compensation multiplied by the lesser of the number of years of credited service he would have had at normal retirement (if he terminated prior to normal retirement) or 15, further multiplied by the ratio of his credited service prior to January 1, 2000 to the number of years of credited service he would have had at normal retirement.

Reductions for early commencement and forms of benefits other than life only are the same as indicated above. An additional minimum applies if a member is age 60 or over, and eligible for early or special early retirement. This minimum benefit is equal to 1% of the member's average final compensation multiplied by his credited service prior to January 1, 2000.

This benefit calculation is frozen as of December 31, 1999.

**US Sprint Communications Company Pension Plan Member on December 31, 1989**

The minimum benefit equals the accrued benefit under the US Sprint Plan as of December 31, 1989. Reductions for early commencement and forms of benefit other than life are based on the factors in the US Sprint Plan and the age at benefit commencement.

**GTE Transferred Employee on December 31, 1989**

The GTE minimum benefit equals the greater of (i) or (ii) as follows:

(i) 1.35% times average final compensation prior to July 1, 1996 times credited service prior to July 1, 1996, or

(ii) credited service prior to July 1, 1996 multiplied by the sum of (1) and (2):

(1) 1.15% times average final compensation prior to July 1, 1996 and below the Social Security Integration Level plus,

(2) 1.45% times such average final compensation above the Social Security Integration Level.

Reductions for early commencement are based on the following schedule if the member's age and service equal at least 76 (provided the member has at least 15 years of credited service):

| Age | Reduction |
|---|---|
| 49 or younger | 18% |
| 50 – 54 | 1/4% per month from age 55 |
| 55 or older | 0% |

Reductions for alternate forms of benefits are based on the factors in the US Sprint Communications Company Pension Plan.

Former Centel Non-Union Employee

The Centel minimum benefit equals the sum of (i) and (ii) as follows:

(i) 1.7% times Centel Career Average Compensation times credited service on or after January 1, 1985 and prior to January 1, 1994.

(ii) the sum of (1) and (2) as follows:

(1) 1.125% times the portion of Centel Average Final Compensation that is not in excess of $750, all multiplied by credited service as of December 31, 1984.

(2) 1.5% times the portion of Centel Average Final Compensation that exceeds $750, all multiplied by credited service as of December 31, 1984.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager, service with the Centel Telephone Company of Ohio, or participation in prior Centel plans.

For employees retiring at age 55 or later, these benefits are unreduced for commencement at ages 60 and later and reduced by .3% for each month by which benefit commencement precedes age 60.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

Former Centel Union Employee

The Centel minimum benefit equals credited service times the dollar amount for the applicable pension band under the Centel Union Plan.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager or participation in prior Centel plans.

Benefits commencing before age 65 will be reduced by 5/12% for each month by which benefit commencement precedes age 65. However, for employees with 30 or more years of service, benefits are unreduced for commencement at ages 60 and later.

Effective January 1, 2000, certain Centel unions have frozen the benefits, which are payable unreduced upon retirement for employees with 30 or more years of service and age 60 and older. Shown below are the affected unions and the date as of which the benefit level for unreduced retirement is frozen.

| Union | Freeze Date |
|---|---|
| CWA 2277 | May 16, 1999 |
| CWA 3672 | May 26, 1999 |
| IBEW 1181 | March 16, 1997 |
| BEW 1537 | February 11, 2000 |
| CWA 6174 | September 30, 1998 |
| CWA 1496 (Commercial) | March 28, 2003 |
| CWA 1496 (Plant) | March 1, 1997 (new employees) |

Maximum Benefits

The maximum pension is subject to the conditions of IRC Section 415, payable as a qualified joint and survivor benefit in the case of retirement at the social security retirement age. It is actuarially increased if retirement occurs later and actuarially reduced if retirement occurs earlier. Additional limitations apply if the member has less than ten years of participation and if contributions were made under any defined contribution plan in which the member participates.

Normal Form of Allowance

If the member is not married on his date of retirement, the benefit is payable for life, with no benefit payable upon his death.

If the member is married on his date of retirement, the normal form of benefit is an actuarially reduced benefit payable for his life, with the provision that after his death an allowance at one-half the rate of his reduced allowance will be continued during the life of and paid to his spouse if she survives him. The reduced allowance is determined in such a way that the total benefit is of equivalent value to the annuity described above for an unmarried member.

If the value of the equivalent actuarial benefit is less than $5,000, the plan may make a single lump sum payment to the member.

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

| | |
|---|---|
| Optional Forms | A member may elect to convert his allowance, at least 90 days prior to the due date of the first payment of his retirement allowance, into any one of several benefits of equivalent actuarial value to the benefit payable to an unmarried member. |
| Appendix Amendments | The benefits of several predecessor plans are provided under appendix amendments. These benefits are restricted to members who were covered under the predecessor plans.<br><br>Assets and liabilities associated with the former Wintel Group, Quincy Telephone Company, United Business Communications, Inc., Unitel, Calma Company, Information Systems of America, Uniwatch, Inc., United Computing International, Inc., United Communications Systems, Inc. and United Transmission, Inc. are included with those for United Telecommunications, Inc. In each case, liabilities are limited to the frozen Plan benefits accrued at the time each company ceased to participate in the Plan. Such frozen benefits have been estimated in certain cases.<br><br>The valuation reflects minimum benefits for employees of Carolina Telegraph and Telephone Company as of July 1, 1975 as guaranteed under Appendix P and for employees of Florida Telephone Corporation as of March 1, 1974 as guaranteed under Appendix W and minimum benefits for employees who have Winter Park or On-Line account balances under Appendix Z or BB.<br><br>Effective December 31, 2005, the amount of the Appendix amendment benefit is frozen for each participant in the plan. |
| Cost-of-Living Adjustment on April 1, 1994 | Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b):<br><br>(a) The product of<br><br>(i) 2.1% of monthly benefit, and<br><br>(ii) the aggregate number of years (or part thereof) from July 1, 1986 through December 31, 1992 during which the member was receiving benefits.<br><br>(b) $10 per month. |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

| | |
|---|---|
| Benefits for Employees Involved in Spin-Offs | Sprint Spectrum Transfer of Employees on January 1, 1996 or Later: Pension benefit accruals will cease as of the date of transfer for all the employees of a Sprint company who transfer to Sprint Spectrum. However, those with at least one year of service with Sprint as of the transfer date will have their service at Sprint Spectrum recognized for retirement eligibility and vesting purposes by the Sprint Retirement Pension Plan.<br><br>360° Communications Spin-Off on March 7, 1996: Pension benefit accruals ceased as of March 7, 1996 for the Sprint Cellular participants who become employed by 360° Communications. However, those with at least one year of service with Sprint as of March 7, 1996, will have their service at 360° Communications recognized for vesting purposes by the Sprint Retirement Pension Plan.<br><br>Global One Spin-Off on December 31, 1996: Pension benefit accruals will cease as of December 31, 1996 for the Sprint/United Management Company participants who become employed by Global One. However, those with at least one year of service with Sprint as of December 31, 1996, will have their service at Global One recognized for retirement eligibility and vesting purposes by the Sprint Retirement Pension Plan.<br><br>Service Centers for IBM and Convergys on February 29, 2004: Pension benefit accruals will cease as of February 29, 2004 for the service center participants who become employed by IBM or Convergys. However, those with at least one year of vesting service with Sprint as of such date, will have their IBM or Convergys service recognized for vesting purposes by the Sprint Retirement Pension Plan. |
| Contributions | All contributions required to support the Plan are made by the Company. |

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Part V – Summary of Plan Provisions**

## Future Plan Changes

No future benefit changes were recognized in determining minimum and maximum contributions.

## Changes in Benefits Valued Since Prior Year

None.

## Substantive Commitment

We are not aware of any other substantive commitments under the provisions of the plan.

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Non-Interest Bearing Cash - USD* | | | |
| AUD - Australian dollar | -636,267.50 | -636,267.50 | -636,267.50 |
| CAD - Canadian dollar | 283.84 | 283.84 | 283.84 |
| CHF - Swiss franc | 0.00 | 0.00 | 0.00 |
| DKK - Danish krone | 0.00 | 0.00 | 0.00 |
| EUR - Euro | -11,271.38 | -11,271.38 | -11,271.38 |
| GBP - British pound sterling | 105,792.96 | 105,792.96 | 105,792.96 |
| HKD - Hong Kong dollar | 1,681.06 | 1,681.06 | 1,681.06 |
| JPY - Japanese yen | 63,321.64 | 63,321.64 | 63,321.64 |
| MXN - Mexican peso | 39,250.15 | 39,250.15 | 39,250.15 |
| NOK - Norwegian krone | 12,387.66 | 12,387.66 | 12,387.66 |
| SGD - Singapore dollar | 337.15 | 337.15 | 337.15 |
| TRY - Turkish lira | 0.44 | 0.44 | 0.44 |
| TWD - New Taiwan dollar | 348,048.21 | 348,048.21 | 348,048.21 |
| USD - United States dollar | 592,720.27 | 592,720.27 | 592,720.27 |
| ZAR - South African rand | 0.00 | 0.00 | 0.00 |
| **Total - all currencies** | | **516,284.50** | **516,284.50** |
| **Total Non-Interest Bearing Cash - USD** | | **516,284.50** | **516,284.50** |
| *Receivables - Other - USD* | | | |
| Pending foreign exchange purchases: Euro | 0.00 | 8,094,067.20 | 8,138,130.81 |
| Pending foreign exchange purchases: Hong Kong dollar | 0.00 | 127,116.81 | 127,104.35 |
| Pending foreign exchange purchases: Mexican peso | 0.00 | 1,078,402.47 | 1,017,691.01 |
| Pending foreign exchange purchases: United States dollar | 0.00 | 23,654,585.60 | 23,654,585.60 |
| Pending foreign exchange purchases: South African rand | 0.00 | 18,018.65 | 17,888.36 |
| **Total - all currencies** | | **32,972,190.73** | **32,955,400.13** |

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

# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Receivables - Other - USD* | | | |
| Pending trade sales: United States dollar | 0.00 | 1,218,370.20 | 1,218,370.20 |
| **Total - all currencies** | | **1,218,370.20** | **1,218,370.20** |
| Pending trade sales: Danish krone | 0.00 | 22,493.17 | 22,378.04 |
| Pending trade sales: British pound sterling | 0.00 | 44,034.35 | 43,663.53 |
| Pending trade sales: United States dollar | 0.00 | 140,492,837.17 | 140,492,837.17 |
| **Total - all currencies** | | **140,559,364.69** | **140,558,878.74** |
| **Total Receivables - Other - USD** | | **174,749,925.62** | **174,732,649.07** |
| *Interest Bearing Cash - USD* | | | |
| USD - United States dollar | 107,070,425.95 | 107,070,425.95 | 107,070,425.95 |
| **Total - all currencies** | | **107,070,425.95** | **107,070,425.95** |
| **Total Interest Bearing Cash - USD** | | **107,070,425.95** | **107,070,425.95** |
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FED NATL MTG ASSN GTD MTG POOL #AL1632 2.46 FLTG 07-01-2038 BEO CUSIP: 3138EHY63 | 192,289.57 | 203,887.04 | 205,770.99 |
| FED NATL MTG ASSN GTD MTG POOL #AL1637 ADJ RT DUE 01-01-2037 BEO CUSIP: 3138EHZB1 | 270,951.34 | 287,039.09 | 289,590.08 |
| FEDERAL HOME LN MTG CORP POOL #A8-9870 4.5% 11-01-2039 BEO CUSIP: 3129366F9 | 229,997.21 | 246,869.66 | 249,852.17 |
| FEDERAL HOME LN MTG CORP POOL #C09064 4%10-01-2044 BEO CUSIP: 31292SB90 | 589,344.24 | 619,271.88 | 629,191.57 |
| FEDERAL HOME LN MTG CORP POOL #G0-5535 4.5% 07-01-2039 BEO CUSIP: 3128M7PU4 | 251,243.61 | 267,862.69 | 272,830.46 |
| FEDERAL HOME LN MTG CORP POOL #G0-8574 4.5% 02-01-2044 BEO CUSIP: 3128MJT83 | 649,749.72 | 693,557.08 | 706,641.80 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FEDERAL HOME LN MTG CORP POOL #G0-8578 4.5% 03-01-2044 BEO CUSIP: 3128MJUC2 | 359,641.75 | 388,118.08 | 391,114.00 |
| FEDERAL HOME LN MTG CORP POOL #G0-8605 3.5% 09-01-2044 BEO CUSIP: 3128MJU73 | 839,638.22 | 855,119.05 | 874,353.06 |
| FEDERAL HOME LN MTG CORP POOL #Q2-7914 3.5% 08-01-2044 BEO CUSIP: 3132M8N77 | 237,418.44 | 244,003.09 | 248,274.63 |
| FEDERAL HOME LN MTG CORP POOL #84-8651 FLTG RATE DUE 09-01-2035 CUSIP: 31300LTG0 | 187,360.37 | 198,484.89 | 200,475.59 |
| FEDERAL HOME LN MTG CORP POOL #848716 FLTG RATE DUE 01-01-2037 CUSIP: 31300LVH5 | 360,050.81 | 381,878.89 | 384,444.25 |
| FEDERAL HOME LN MTG CORP SER 4274 CL KC 2.5 02-15-2036 CUSIP: 3137B5US0 | 594,616.45 | 604,836.40 | 607,796.12 |
| FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041 CUSIP: 3137AEYR0 | 46,742.57 | 48,729.14 | 49,193.10 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP: 3138ABXR5 | 343,101.10 | 362,159.29 | 367,763.21 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0134 ADJ RT DUE 09-01-2036 BEO CUSIP: 3138EGEG5 | 728,900.69 | 764,890.17 | 776,658.99 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4388 ADJ RT DUE 05-01-2039 BEO CUSIP: 3138EL2W2 | 1,229,328.40 | 1,299,630.61 | 1,310,894.33 |
| FHA EIGHTY SEVENTH FHA INSD PROJ MTG SER7.43 08-01-2023 CUSIP: 99V000O77 | 280,409.87 | 285,416.51 | 275,692.35 |
| FHA SER 1981-4 MTG PASS THRU CTF 7.4 06-25-2021 CUSIP: 99V000O85 | 29,318.83 | 29,792.51 | 29,023.38 |
| FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP: 99V0006T9 | 64,582.00 | 64,525.21 | 63,655.84 |
| FHLB DISC NT 12-12-2014 0% DISC NTS 12/12/2014 USD SEDOL: BRK9D28 | 1,000,000.00 | 999,848.22 | 999,992.00 |
| FHLB DISC NT 12-17-2014 0% DISC NTS 17/12/2014 USD CUSIP: 313385T55 | 4,600,000.00 | 4,599,395.36 | 4,599,949.40 |
| FHLMC GOLD A8-7715 4.5 08-01-2039 CUSIP: 312934SC7 | 221,375.58 | 236,494.77 | 240,429.81 |
| FHLMC GOLD E8-2663 6 03-01-2016 CUSIP: 3128GJ5Y9 | 0.00 | 0.00 | 0.00 |
| FHLMC GOLD E8-2775 6 03-01-2016 CUSIP: 3128GKCL6 | 0.00 | 0.00 | 0.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FHLMC GOLD E8-4467 6 07-01-2016<br>CUSIP: 3128GL6C1 | 0.00 | 0.00 | 0.00 |
| FHLMC GOLD G0-8372 4.5 11-01-2039<br>CUSIP: 3128MJMW7 | 308,717.69 | 329,990.26 | 335,389.66 |
| FHLMC GOLD Q2-4893 4.5 02-01-2044<br>CUSIP: 3132M5C67 | 707,549.95 | 758,515.65 | 771,977.32 |
| FHLMC GROUP #G0-0345 8.5 MTG PARTN CTF DUE 05-01-2025 REG<br>CUSIP: 31283GL21 | 0.00 | 0.00 | 0.00 |
| FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032<br>CUSIP: 3133TCE95 | 214,273.73 | 213,741.96 | 224,528.02 |
| FHLMC MULTICLASS SER 3117 CL PL 5 08-15-2034<br>CUSIP: 31396HVX4 | 90,411.53 | 97,743.35 | 91,453.16 |
| FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040<br>SEDOL: B8GC4J2 | 78,794.45 | 78,892.94 | 79,975.03 |
| FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG<br>CUSIP: 3137A7VH0 | 2,985.41 | 3,067.51 | 3,367.81 |
| FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042<br>CUSIP: 3137AKEE7 | 451,998.37 | 451,927.74 | 455,822.73 |
| FHLMC MULTICLASS SERIES 2559 CLASS-PB 5.5 08-15-2030<br>CUSIP: 31393HM41 | 1,093.87 | 1,110.47 | 1,163.10 |
| FHLMC MULTICLASS 3842 PH 4 04-15-2041<br>CUSIP: 3137A9QP4 | 334,297.19 | 351,317.76 | 358,134.25 |
| FHLMC POOL #845137 ADJ RT 06-01-2022<br>CUSIP: 31288UV65 | 112.40 | 115.10 | 113.96 |
| FHLMC POOL #845225 ADJ RT 12-01-2022<br>CUSIP: 31288UYW5 | 392.90 | 403.27 | 398.19 |
| FNMA DISC NT 03-16-2015<br>CUSIP: 313588DC6 | 20,400,000.00 | 20,395,293.83 | 20,396,124.00 |
| FNMA FLTG SER 2010-141 CL FB 12-25-2040<br>CUSIP: 31398SXN8 | 1,025,006.31 | 1,024,685.94 | 1,028,055.70 |
| FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP: 31396VX29 | 73,394.13 | 73,279.45 | 73,632.44 |
| FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041<br>CUSIP: 3136A0ZP5 | 771,675.62 | 771,916.78 | 779,367.68 |
| FNMA POOL #AD0825 4.575% DUE 02-01-2020 BEO<br>CUSIP: 31418M4K5 | 328,144.32 | 381,877.91 | 369,202.06 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FNMA POOL #AD0895 4.501 DUE 07-01-2019 BEO<br>CUSIP: 31418M7H9 | 297,929.87 | 332,750.40 | 330,103.61 |
| FNMA POOL #AS0657 4% 10-01-2043 BEO<br>CUSIP: 3138W9WT3 | 652,825.60 | 679,729.93 | 697,843.14 |
| FNMA POOL #AU3751 4% 08-01-2043 BEO<br>CUSIP: 3138X3EZ1 | 331,567.97 | 348,224.10 | 355,325.14 |
| FNMA POOL #AV5049 4.5% 02-01-2044 BEO<br>CUSIP: 3138XGTF0 | 479,503.07 | 520,560.53 | 522,205.69 |
| FNMA POOL #AW5109 4% 08-01-2044 BEO<br>CUSIP: 3138XUVB5 | 372,928.79 | 393,177.65 | 398,645.95 |
| FNMA POOL #AW8557 3.5% 08-01-2044 BEO<br>CUSIP: 3138XYQK3 | 398,356.31 | 409,684.56 | 417,024.48 |
| FNMA POOL #MA1656 4.5% 11-01-2043 BEO<br>CUSIP: 31418AZW1 | 533,185.72 | 574,924.17 | 580,207.36 |
| FNMA POOL #MA1689 4% 12-01-2033 BEO<br>CUSIP: 31418A2X5 | 589,367.27 | 630,334.28 | 635,527.69 |
| FNMA POOL #253481 8% DUE 10-01-2030 REG<br>CUSIP: 31371JRA4 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #535533 8% DUE 10-01-2030 REG<br>CUSIP: 31384V4S8 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #547385 8% DUE 07-01-2030 REG<br>CUSIP: 31385NCW7 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #616406 6% DUE 12-01-2016 REG<br>CUSIP: 31388VYB8 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #634499 6% DUE 03-01-2017 REG<br>CUSIP: 31389S3G7 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #661828 6% 10-01-2032 BEO<br>CUSIP: 31391BHD2 | 0.00 | 0.00 | 0.00 |
| FNMA POOL #725027 5% 11-01-2033 BEO<br>CUSIP: 31402CPL0 | 471,361.60 | 512,484.34 | 524,259.21 |
| FNMA POOL #995269 ADJ RT DUE 07-01-2035 BEO<br>CUSIP: 31416BT24 | 376,755.01 | 392,535.54 | 400,804.41 |
| FNMA POOL #995607 ADJ RT DUE 03-01-2037 BEO<br>CUSIP: 31416CAG1 | 243,956.10 | 258,250.36 | 261,620.96 |
| FNMA POOL AD0065 FLTG DUE 09-01-2035<br>CUSIP: 31418MCB6 | 211,421.59 | 221,331.98 | 222,784.23 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041<br>CUSIP: 3136A0K48 | 192,509.52 | 192,810.33 | 193,765.84 |
| FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041<br>CUSIP: 31397QRE0 | 384,850.06 | 384,729.79 | 389,622.59 |
| FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043<br>CUSIP: 3136AEDS3 | 478,697.23 | 479,295.59 | 475,444.96 |
| FNMA REMIC SER 2013-52 CL MD 1.25 06-25-2043<br>CUSIP: 3136AEJ24 | 465,252.99 | 465,682.07 | 449,379.48 |
| FNMA REMIC TR 2010-117 CL-FE VAR RATE .58125 10-25-2040<br>CUSIP: 31398NQ80 | 81,921.45 | 82,241.44 | 82,403.80 |
| FNMA REMIC TR 2010-135 CL-LF VAR RATE .63125 12-25-2040<br>CUSIP: 31398SD83 | 151,225.83 | 152,289.14 | 152,649.77 |
| FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042<br>CUSIP: 3136AAAN5 | 408,518.00 | 408,900.98 | 409,108.72 |
| FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO<br>CUSIP: 31397SWJ9 | 1,008.47 | 1,022.34 | 1,165.57 |
| FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041<br>CUSIP: 3136A0J65 | 29,296.34 | 29,323.81 | 29,622.17 |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES DECEMBER<br>SEDOL: B3KFK38 | -4,000,000.00 | -4,233,750.00 | -4,270,624.00 |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY<br>SEDOL: B3KFK16 | -5,000,000.00 | -5,316,406.25 | -5,321,680.00 |
| FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC<br>SEDOL: B7SG8S2 | -10,000,000.00 | -10,817,968.75 | -10,867,970.00 |
| FNMA 2005-79 CL-NF FLTG DUE 09-25-2035<br>CUSIP: 31394FHD0 | 128,266.13 | 127,459.14 | 129,187.85 |
| GNMA POOL #MA1922 5% 05-20-2044 BEO<br>CUSIP: 36179QD32 | 711,756.55 | 784,489.18 | 788,309.52 |
| GNMA POOL #536226 SER 2030 8% DUE 07-15-2030 REG<br>CUSIP: 36212KVT7 | 0.00 | 0.00 | 0.00 |
| GNMA 2012-149 REMIC PASSTHRU CL GF FLLTGRT 12-20-2042<br>CUSIP: 38378GT32 | 1,846,579.54 | 1,846,002.49 | 1,853,738.73 |
| GNMAII POOL #008942 SER 2026 1.625% DUE 08-20-2026 REG<br>CUSIP: 36202K5B7 | 13,004.99 | 13,253.37 | 13,049.34 |
| GNMAII POOL #008966 SER 2026 1.625% DUE 09-20-2026 REG<br>CUSIP: 36202K6B6 | 3,558.53 | 3,637.96 | 3,675.93 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| GNMAII POOL #080344 SER 2029 ADJ RT 11-20-2029 SEDOL: 2384241 | 18,633.64 | 19,011.27 | 19,266.61 |
| I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037 CUSIP: 31396VSY5 | 308,435.50 | 42,120.75 | 62,241.36 |
| I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL: B2NXL95 | 101,024.42 | 11,554.65 | 17,630.38 |
| I/O FNMA 2007-15 CL AI VAR 03-25-2037 CUSIP: 31396PWK3 | 315,378.92 | 47,306.84 | 47,317.88 |
| SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP: 83162CNR0 | 236,071.66 | 248,760.51 | 251,481.47 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP: 83162CNM1 | 159,806.82 | 166,798.35 | 172,230.20 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF PARTN SER 2012-20L CL 1 1.93 12-01-2032 CUSIP: 83162CVE0 | 429,291.62 | 429,291.62 | 415,186.38 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP: 83162CPX5 | 207,185.19 | 207,185.19 | 227,443.96 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP: 83162CPN7 | 218,810.35 | 218,810.35 | 236,275.79 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20F CL 1 4.57 6-01-2025 BEO CUSIP: 83162CPP2 | 233,805.50 | 233,805.50 | 251,513.92 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP: 83162CUY7 | 1,256,383.05 | 1,256,383.05 | 1,247,533.08 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP: 83162CVB6 | 619,155.28 | 619,155.28 | 608,264.33 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20C CL 1 2.22 03-01-2033 REG CUSIP: 83162CVK6 | 520,685.08 | 489,403.30 | 511,706.38 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP: 83162CVN0 | 791,998.28 | 791,998.28 | 771,753.22 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP: 83162CPL1 | 221,956.20 | 222,075.45 | 242,254.09 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP: 83162CPA5 | 179,166.43 | 184,177.49 | 194,514.18 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP: 83162CPR8 | 216,832.22 | 216,832.22 | 232,082.03 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP: 83162CVR1 | 405,734.58 | 405,734.58 | 419,570.12 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP: 83162CRL9 | 325,537.12 | 334,794.56 | 360,685.36 |
| SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP: 83162CWD1 | 758,865.78 | 758,865.78 | 785,420.77 |
| SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89 01-01-31 CUSIP: 83162CTU7 | 784,299.85 | 816,652.22 | 840,996.88 |
| SMALL BUSINESS ADMINISTRATION SR 2014-20G CL 1 2.87 07-01-2034 REG CUSIP: 83162CWK5 | 500,000.00 | 500,000.00 | 507,862.00 |
| UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024 SEDOL: BP8S7P4 | 2,100,000.00 | 2,085,888.04 | 2,050,090.63 |
| ** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0 | 1,334,000.00 | 1,552,713.44 | 1,731,594.69 |
| ** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4 | 2,018,000.00 | 2,048,286.77 | 2,301,149.61 |
| UNITED STATES TREAS BILLS DUE 01-02-2015 SEDOL: BNN82S3 | 500,000.00 | 499,994.10 | 499,994.50 |
| UNITED STATES TREAS BILLS 04-02-2015 UNITED STATES TREAS BILLS CUSIP: 912796DU0 | 287,000.00 | 286,960.21 | 286,960.96 |
| UNITED STATES TREAS NTS .875% DUE 11-15-2017 SEDOL: BSJX083 | 575,000.00 | 574,034.34 | 575,044.85 |
| ** UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG SEDOL: BM7S9P8 | 3,312,000.00 | 3,305,652.28 | 3,405,408.33 |
| ** UNITED STATES TREAS NTS DTD 05/31/2014 1.5% DUE 05-31-2019 REG CUSIP: 912828WL0 | 3,098,000.00 | 3,085,340.42 | 3,110,100.78 |
| ** UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG CUSIP: 912828F39 | 1,666,000.00 | 1,683,115.55 | 1,686,305.20 |
| UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0 | 2,265,000.00 | 2,263,957.50 | 2,276,325.00 |
| UNITED STATES TREAS NTS DTD 11/30/2012 .25% DUE 11-30-2014 REG SEDOL: B99CZK4 | 17,000.00 | 17,015.27 | 17,000.00 |
| UNITED STATES TREAS NTS DTD 11/30/2014 .5% DUE 11-30-2016 REG SEDOL: BSQXNR6 | 6,095,000.00 | 6,093,095.31 | 6,095,950.82 |
| UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG SEDOL: BJT0TY0 | 3,100,000.00 | 3,137,194.46 | 3,256,695.70 |
| UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG CUSIP: 912828D56 | 11,200,000.00 | 11,219,718.75 | 11,380,252.80 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *U.S. Government Securities* | | | |
| **United States - USD** | | | |
| UNITED STATES TREAS NTS TIPS .375 07-15-2023<br>SEDOL: BCDZ135 | 1,800,000.00 | 1,800,073.01 | 1,845,552.38 |
| US TREAS NTS DTD 2.25 DUE 03-31-2021 REG<br>SEDOL: BKXH1X7 | 1,200,000.00 | 1,205,437.50 | 1,230,469.20 |
| US TREAS NTS TIPS 07-15-2022<br>SEDOL: B8DFZ68 | 400,000.00 | 413,655.53 | 409,734.79 |
| UTD STATES TREAS .125% DUE 12-31-2014<br>SEDOL: B8MLT54 | 5,300,000.00 | 5,286,420.74 | 5,299,793.30 |
| UTD STATES TREAS 1.5% DUE 10-31-2019<br>SEDOL: BRYG9R2 | 13,815,000.00 | 13,758,380.68 | 13,813,922.43 |
| UTD STATES TREAS 2.25% DUE 04-30-2021<br>SEDOL: BLT2LR7 | 12,200,000.00 | 12,269,179.69 | 12,506,903.20 |
| 7.43% DUE 05-01-2023 REG<br>CUSIP: 99V000N86 | 3,920.54 | 3,983.84 | 3,864.32 |
| **Total United States - USD** | | **109,303,504.69** | **110,805,838.26** |
| **Total U.S. Government Securities** | | **109,303,504.69** | **110,805,838.26** |
| *Corporate Debt Instruments - Preferred* | | | |
| **Belgium - USD** | | | |
| ANHEUSER-BUSCH 4% DUE 01-17-2043<br>CUSIP: 035242AB2 | 390,000.00 | 345,443.99 | 373,540.83 |
| **Total Belgium - USD** | | **345,443.99** | **373,540.83** |
| **Canada - USD** | | | |
| CDP FINL INC 3.15% DUE 07-24-2024<br>CUSIP: 125094AQ5 | 960,000.00 | 956,409.60 | 974,876.16 |
| SUNCOR ENERGY INC 3.6% DUE 12-01-2024<br>SEDOL: BSR6JB0 | 340,000.00 | 342,849.20 | 343,020.90 |
| ** TRANSCANADA 7.625% DUE 01-15-2039<br>CUSIP: 8935268Z9 | 303,000.00 | 439,422.72 | 426,223.13 |
| **Total Canada - USD** | | **1,738,681.52** | **1,744,120.19** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **Cayman Islands - USD** | | | |
| PVTPL ALIBABA GROUP HLDG LTD SR NT 144A 3.125% DUE 11-28-2021/11-28-2014 BEO SEDOL: BSRG590 | 610,000.00 | 608,170.00 | 609,061.21 |
| **Total Cayman Islands - USD** | | **608,170.00** | **609,061.21** |
| **Chile - USD** | | | |
| CODELCO INC 3.875 03 NOV 2021 CUSIP: P3143NAN4 | 255,000.00 | 261,400.50 | 263,973.45 |
| CORPORACION 3% DUE 07-17-2022 SEDOL: B7SJ881 | 260,000.00 | 248,193.56 | 252,256.68 |
| PVTPL BANCO DEL ESTADO 3.875 DUE 02-08-2022 CUSIP: 05965MAA1 | 150,000.00 | 157,260.00 | 152,550.00 |
| PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO SEDOL: B652K79 | 300,000.00 | 300,000.00 | 301,350.00 |
| PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP: 29246QAA3 | 200,000.00 | 198,492.00 | 211,165.20 |
| **Total Chile - USD** | | **1,165,346.06** | **1,181,295.33** |
| **China - USD** | | | |
| CNOOC FIN 2013 LTD 1.125% DUE 05-09-2016 CUSIP: 12625GAA2 | 480,000.00 | 480,278.40 | 479,808.96 |
| CNOOC FIN 2013 LTD 3% DUE 05-09-2023 CUSIP: 12625GAC8 | 200,000.00 | 196,954.00 | 191,705.00 |
| PVTPL ALIBABA GROUP HLDG SR NT 1.625% 11-28-2017 BEO SEDOL: BSRG5C3 | 1,550,000.00 | 1,569,948.50 | 1,552,621.05 |
| **Total China - USD** | | **2,247,180.90** | **2,224,135.01** |
| **France - USD** | | | |
| BNP PARIBAS US MEDIUM TERM NT PROGRAM LLC MEDIUM TERM SR NTS 2.4 12-12-2018 CUSIP: 05574LTX6 | 800,000.00 | 810,152.00 | 812,576.00 |
| SANOFI S A 1.25% DUE 04-10-2018 SEDOL: BBMT982 | 1,105,000.00 | 1,097,994.30 | 1,099,347.93 |
| **Total France - USD** | | **1,908,146.30** | **1,911,923.93** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **Japan - USD** | | | |
| PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO<br>CUSIP: 471105AA4 | 815,000.00 | 826,312.20 | 826,403.48 |
| **Total Japan - USD** | | **826,312.20** | **826,403.48** |
| **Malaysia - USD** | | | |
| PVTPL PETRONAS CAP LTD BD 144A 5.25% DUE08-12-2019 BEO<br>SEDOL: B3X9CR5 | 442,000.00 | 507,919.40 | 499,738.90 |
| **Total Malaysia - USD** | | **507,919.40** | **499,738.90** |
| **Mexico - USD** | | | |
| AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG<br>SEDOL: B8GJW66 | 410,000.00 | 407,650.70 | 406,433.00 |
| TELEFONOS DE MEX S 5.5 DUE 11-15-2019<br>SEDOL: B45Z4N8 | 1,020,000.00 | 1,165,513.20 | 1,162,851.00 |
| **Total Mexico - USD** | | **1,573,163.90** | **1,569,284.00** |
| **Netherlands - USD** | | | |
| ING BK N V 2% DUE 09-25-2015<br>SEDOL: B8DDQ58 | 1,060,000.00 | 1,072,147.60 | 1,070,842.74 |
| PVTPL VOLKSWAGEN INTL FIN N V GTD NT 3C7 2.375 DUE<br>03-22-2017 BEO CUSIP: 928670AK4 | 820,000.00 | 841,279.00 | 840,672.20 |
| VOLKSWAGEN INTL 1.15% DUE 11-20-2015<br>CUSIP: 928670AM0 | 660,000.00 | 664,118.40 | 663,795.00 |
| **Total Netherlands - USD** | | **2,577,545.00** | **2,575,309.94** |
| **Sweden - USD** | | | |
| NORDEA BK AG 1.625% DUE 05-15-2018<br>CUSIP: 65557FAG1 | 790,000.00 | 786,729.40 | 787,453.04 |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN AB PUBL NT 144A 1.75%<br>DUE 03-19-2018 BEO CUSIP: 830505AP8 | 970,000.00 | 971,571.40 | 971,745.03 |
| **Total Sweden - USD** | | **1,758,300.80** | **1,759,198.07** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **Switzerland - USD** | | | |
| PVTPL ROCHE HLDGS INC 2.875% DUE 09-29-2021<br>CUSIP: 771196BB7 | 430,000.00 | 428,808.90 | 438,494.65 |
| UBS AG STAMFORD 1.375% DUE 08-14-2017<br>CUSIP: 90261XHC9 | 1,670,000.00 | 1,666,776.90 | 1,664,714.45 |
| **Total Switzerland - USD** | | **2,095,585.80** | **2,103,209.10** |
| **United Kingdom - USD** | | | |
| BP CAP MKTS P L C 1.375% DUE 11-06-2017<br>SEDOL: BG48QJ2 | 1,085,000.00 | 1,081,343.55 | 1,080,441.92 |
| BP CAP MKTS P L C 3.535% DUE 11-04-2024<br>SEDOL: BSFWP45 | 850,000.00 | 855,227.50 | 849,363.35 |
| HSBC HOLDINGS PLC 5.1 DUE 04-05-2021<br>CUSIP: 404280AK5 | 295,000.00 | 326,919.00 | 334,811.72 |
| PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 05-12-2016<br>BEO SEDOL: B535W33 | 200,000.00 | 209,332.00 | 206,314.00 |
| **Total United Kingdom - USD** | | **2,472,822.05** | **2,470,930.99** |
| **United States - EUR** | | | |
| GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000<br>SEDOL: B0HYDB6 | 200,000.00 | 271,744.35 | 249,584.30 |
| MORGAN STANLEY FRN SNR MTN 01/17 EUR50000<br>SEDOL: B1N3M95 | 100,000.00 | 121,815.41 | 124,751.64 |
| **Total United States - EUR** | | **393,559.76** | **374,335.94** |
| **United States - USD** | | | |
| ABBVIE INC 1.2% DUE 11-06-2015<br>SEDOL: BCZM145 | 300,000.00 | 299,799.00 | 301,066.80 |
| ABBVIE INC 2% DUE 11-06-2018<br>SEDOL: BCZZRL3 | 2,140,000.00 | 2,141,519.40 | 2,140,663.40 |
| AGRIBANK FCB PVTPL 144A SUB NT 144A 9.125 15 JUL 2019<br>CUSIP: 00850LAA2 | 774,000.00 | 980,904.70 | 992,661.96 |
| ALLY AUTO RECEIVABLES TR SER 2014-SN2 CL A3 1.03%<br>09-20-2017 CUSIP: 02006UAD5 | 539,000.00 | 538,898.02 | 539,258.72 |
| ALLY AUTO RECEIVABLES TR 2014-2 CL A4 1.84% DUE 01-15-2020<br>CUSIP: 02006WAD1 | 475,000.00 | 474,951.55 | 479,397.55 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| AMERISOURCEBERGEN 1.15% DUE 05-15-2017<br>SEDOL: BMSSLQ2 | 820,000.00 | 817,704.00 | 816,397.74 |
| AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025<br>CUSIP: 023772AB2 | 239,078.34 | 239,078.34 | 242,066.81 |
| AMERN EXPRESS .875% DUE 11-13-2015<br>SEDOL: B884355 | 1,080,000.00 | 1,082,646.00 | 1,082,558.52 |
| AMERN HONDA FIN 2.125% DUE 10-10-2018<br>SEDOL: BFPMV91 | 600,000.00 | 608,064.00 | 609,654.60 |
| AMERN INTL GROUP 6.4% DUE 12-15-2020<br>SEDOL: B8HQRK5 | 310,000.00 | 371,662.10 | 371,999.07 |
| ANHEUSER BUSCH 2.5% DUE 07-15-2022<br>SEDOL: B9NM5N3 | 570,000.00 | 552,176.10 | 553,984.71 |
| APPLE INC 2.4% DUE 05-03-2023<br>SEDOL: BC7H5P7 | 810,000.00 | 787,077.00 | 789,787.26 |
| APPLE INC 2.85% DUE 05-06-2021<br>SEDOL: BM6NV81 | 740,000.00 | 756,220.80 | 758,741.24 |
| AT&T BROADBAND 9.455% DUE 11-15-2022<br>CUSIP: 00209TAB1 | 453,000.00 | 638,545.53 | 652,718.64 |
| BANK AMER CORP 5.625% DUE 07-01-2020<br>SEDOL: B60SJP3 | 720,000.00 | 823,442.40 | 825,482.88 |
| BANK AMER CORP 5.7% DUE 01-24-2022<br>SEDOL: B93Q397 | 700,000.00 | 812,483.00 | 814,363.90 |
| BANK OF AMERICA CORP 2.6 DUE 01-15-2019<br>SEDOL: BG49KX7 | 1,540,000.00 | 1,559,635.00 | 1,561,570.78 |
| BEAR STEARNS COS 7.25% DUE 02-01-2018<br>SEDOL: B2PD9G6 | 500,000.00 | 582,100.00 | 582,823.50 |
| BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO<br>CUSIP: 09256BAA5 | 508,000.00 | 562,101.97 | 602,794.83 |
| BOSTON PROPERTIES LP DTD 4-19-2010 5.625DUE 11-15-2020<br>CUSIP: 10112RAR5 | 632,000.00 | 710,850.13 | 726,496.00 |
| CARDINAL HLTH INC 1.7 DUE 03-15-2018<br>SEDOL: B8YQWV4 | 920,000.00 | 917,828.80 | 919,394.64 |
| CIGNA CORP 4.5 DUE 03-15-2021<br>SEDOL: B44QJ82 | 540,000.00 | 590,392.80 | 592,739.10 |
| CITIBANK CR CARD 1.73% DUE 04-09-2020<br>CUSIP: 17305EFU4 | 430,000.00 | 429,939.71 | 432,718.89 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| CITIGROUP INC 1.7% DUE 07-25-2016 SEDOL: BFZDDC1 | 810,000.00 | 818,310.60 | 817,988.22 |
| CITIGROUP INC 4.45% DUE 01-10-2017 SEDOL: B7769L3 | 1,340,000.00 | 1,424,795.20 | 1,424,890.34 |
| CITIGROUP INC 6.125% DUE 11-21-2017 SEDOL: BFMXY09 | 1,100,000.00 | 1,239,051.00 | 1,238,622.00 |
| CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG CUSIP: 05947U2R8 | 478,169.18 | 510,408.24 | 486,383.64 |
| CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG CUSIP: 07388QAE9 | 555,000.00 | 646,748.44 | 606,699.91 |
| CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG CUSIP: 06051GDM8 | 176,555.16 | 175,396.53 | 179,303.06 |
| CMO BS COML MTG SECURIT MTG PASSTHRU CTFCL A-AB 5.171 DUE 12-01-38 REG CUSIP: 07388PAD3 | 231,809.90 | 248,639.71 | 237,313.53 |
| CMO CD 2006-CD3 MTG TR CL A-5 5.617% DUE10-15-2048 BEO CUSIP: 14986DAF7 | 400,307.62 | 439,650.36 | 422,804.90 |
| CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL: B7M9252 | 20,044.79 | 17,861.82 | 20,031.90 |
| CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG CUSIP: 19075DAE1 | 854,974.64 | 952,352.61 | 934,251.30 |
| CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG CUSIP: 20173MAE0 | 253,655.06 | 290,038.73 | 266,795.91 |
| CMO COML MTG TR 2007-GG11 MTG PASSTHRU CTF CL A-4 5.736 DUE 12-10-2049REG CUSIP: 20173VAE0 | 1,131,000.00 | 1,263,507.27 | 1,237,850.09 |
| CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG CUSIP: 20173QAE1 | 516,000.00 | 579,694.53 | 553,128.78 |
| CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049 BEO CUSIP: 20047RAE3 | 505,000.00 | 559,713.67 | 554,987.93 |
| CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046 CUSIP: 20048EAV3 | 1,155,000.00 | 1,189,612.28 | 1,161,895.35 |
| CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG SEDOL: B2Q9059 | 466,648.60 | 462,911.76 | 507,019.77 |
| CMO CREDIT SUISSE COML MTG TR SER 2006-C4 5.467% DUE 09-15-2039 BEO CUSIP: 22545MAD9 | 297,391.80 | 333,903.62 | 315,050.03 |
| CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRUCTF 2A-1 DUE 07-19-2044 REG CUSIP: 23332UBF0 | 164,260.37 | 166,518.70 | 163,764.96 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| CMO GE COML MTG CORP 2005-C4 CL A-4 DUE 11-10-2045 REG CUSIP: 36828QQE9 | 617,000.00 | 682,821.37 | 628,939.56 |
| CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO CUSIP: 396789LL1 | 917,000.00 | 975,011.43 | 935,125.42 |
| CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL: B0MTJR4 | 21,203.40 | 19,570.04 | 21,264.61 |
| CMO MERRILL LYNCH MTG INVS INC 2003-G CLA-4A VAR RT DUE 01-25-2029 REG CUSIP: 5899296J2 | 702.43 | 722.51 | 699.86 |
| CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG CUSIP: 74160MDL3 | 492.04 | 491.89 | 461.26 |
| CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG SEDOL: B8KCX02 | 192,639.03 | 137,435.91 | 182,716.96 |
| CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP: 949803AA8 | 68,384.13 | 57,015.25 | 68,347.13 |
| COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9 | 335,000.00 | 418,984.50 | 437,754.88 |
| ** CONTL AIRLINES 2012-A 4.15 DUE 04-11-2024 CUSIP: 210795PZ7 | 466,790.73 | 473,229.14 | 477,293.52 |
| CR SUISSE AG FIXED 3.625% DUE 09-09-2024 SEDOL: BQR7XJ5 | 260,000.00 | 263,585.40 | 265,376.28 |
| CR SUISSE AG 1.375% DUE 05-26-2017 SEDOL: BMW3DL2 | 810,000.00 | 810,372.60 | 811,042.47 |
| CR SUISSE AG 3% DUE 10-29-2021 SEDOL: BRK8CH3 | 770,000.00 | 768,791.10 | 769,901.44 |
| DEAN W DISCOVER & CO 6.75 DEB DUE 01-01-2016 REG CUSIP: 24240VAM3 | 216,000.00 | 238,621.68 | 227,892.96 |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL: BK3NZJ9 | 810,000.00 | 820,594.80 | 820,972.26 |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKDUE 06-15-2015 REG CUSIP: 24422ESC4 | 400,000.00 | 400,000.00 | 400,276.00 |
| ** DELTA AIR LINES 5.3% DUE 04-15-2019 CUSIP: 24736WAA8 | 243,040.50 | 245,167.12 | 263,698.94 |
| DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP: 247358AA2 | 289,719.56 | 315,070.02 | 308,551.33 |
| DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP: 26442RAD3 | 215,000.00 | 214,264.70 | 222,757.84 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| EATON CORP OHIO .95 DUE 11-02-2015 REG<br>SEDOL: BQXZPC0 | 620,000.00 | 621,599.60 | 621,251.16 |
| EATON CORP OHIO 1.5 DUE 11-02-2017<br>SEDOL: BG6LV27 | 850,000.00 | 848,640.00 | 850,666.40 |
| GENERAL ELEC CO .85% DUE 10-09-2015<br>SEDOL: BBM50K9 | 200,000.00 | 199,946.00 | 200,876.80 |
| GILEAD SCIENCES 3.5% DUE 02-01-2025<br>SEDOL: BSNBJX1 | 1,430,000.00 | 1,459,157.70 | 1,473,001.53 |
| GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG<br>CUSIP: 38141GEG5 | 100,000.00 | 88,705.00 | 99,911.90 |
| GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018<br>SEDOL: BB0RD42 | 1,670,000.00 | 1,872,186.90 | 1,873,596.38 |
| GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1<br>CUSIP: 38141EA25 | 351,000.00 | 419,529.24 | 420,671.74 |
| GOLDMAN SACHS 2.9% DUE 07-19-2018<br>SEDOL: BCDL3R1 | 1,290,000.00 | 1,325,991.00 | 1,327,144.26 |
| GOLDMAN SACHS 5.75% DUE 01-24-2022<br>SEDOL: B94Q103 | 945,000.00 | 1,051,691.85 | 1,094,206.05 |
| HARLEY DAVIDSON 2.4% DUE 09-15-2019<br>SEDOL: BQFJ4R8 | 830,000.00 | 835,834.90 | 835,919.56 |
| ** HOWARD HUGHES MED 3.5% DUE 09-01-2023<br>CUSIP: 44266RAC1 | 459,000.00 | 456,684.36 | 478,182.98 |
| HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO<br>SEDOL: B5BG4V0 | 1,060,000.00 | 1,179,515.00 | 1,178,428.50 |
| HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG<br>SEDOL: B16BRC4 | 100,000.00 | 85,397.00 | 99,925.70 |
| HSBC FIN CORP 6.676% DUE 01-15-2021<br>SEDOL: B55NY95 | 1,110,000.00 | 1,316,149.20 | 1,317,073.83 |
| INTEL CORP 3.3 DUE 10-01-2021<br>CUSIP: 458140AJ9 | 1,130,000.00 | 1,179,991.20 | 1,185,115.75 |
| INTL BUSINESS 1.95% DUE 07-22-2016<br>SEDOL: B9CG6W2 | 760,000.00 | 777,601.60 | 776,514.80 |
| J P MORGAN CHASE 1.6769% DUE 12-17-2047<br>CUSIP: 46639EAB7 | 699,000.00 | 716,472.90 | 703,103.13 |
| JPMORGAN CHASE & CO 3.875 09-10-2024<br>SEDOL: BR17VT4 | 390,000.00 | 391,119.30 | 394,034.16 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| JPMORGAN CHASE & 4.625 DUE 05-10-2021<br>SEDOL: BFN0LQ4 | 1,970,000.00 | 2,172,358.40 | 2,175,796.05 |
| JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017<br>SEDOL: B9KBCV0 | 1,020,000.00 | 1,143,083.40 | 1,142,900.82 |
| LOWES COS INC TRANCHE # TR 33 SER B 7.11MTN DUE 05-15-2037<br>PUTTABLE 5-15-07 @PAR CUSIP: 54866NBJ7 | 241,000.00 | 290,585.75 | 332,836.18 |
| MET LIFE GLOBAL 1.875% DUE 06-22-2018<br>SEDOL: BBN5YK6 | 650,000.00 | 654,270.50 | 654,316.00 |
| MORGAN STANLEY FIXED 3.7% DUE 10-23-2024<br>SEDOL: BRJZZY3 | 350,000.00 | 353,258.50 | 355,395.95 |
| MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT<br>DUE 10-18-16 BEO CUSIP: 61746BDC7 | 400,000.00 | 349,076.00 | 398,536.40 |
| MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE<br>04-01-2018/04-01-2008 CUSIP: 6174466Q7 | 275,000.00 | 323,334.00 | 316,285.75 |
| MORGAN STANLEY MORGAN STANLEY 5.55% DUE<br>04-27-2017/04-27-2007 SEDOL: BBPRDT2 | 600,000.00 | 570,864.00 | 656,581.80 |
| MORGAN STANLEY MTN 5.375 DUE 10-15-2015<br>SEDOL: B0MTBG7 | 2,070,000.00 | 2,171,826.50 | 2,155,449.60 |
| MORGAN STANLEY 5.5% DUE 01-26-2020<br>SEDOL: BCZTDL7 | 1,010,000.00 | 1,143,077.60 | 1,145,192.54 |
| NOVARTIS CAP CORP 3.4% DUE 05-06-2024<br>SEDOL: BK1PN37 | 810,000.00 | 838,455.30 | 839,028.78 |
| ONCOR ELEC 5% DUE 09-30-2017<br>SEDOL: B3LM458 | 1,125,000.00 | 1,232,640.00 | 1,231,881.75 |
| PVTPL ABN AMRO BK N V 1.375 01-22-2016 REG<br>CUSIP: 00084DAF7 | 810,000.00 | 814,981.50 | 815,086.80 |
| PVTPL BAYER US FIN LLC NT 144A 1.5% DUE 10-06-2017 BEO<br>SEDOL: BTN2759 | 830,000.00 | 833,278.50 | 833,402.17 |
| PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE<br>03-30-2043 BEO CUSIP: 14310FAA0 | 529,000.00 | 497,880.94 | 602,552.16 |
| PVTPL CMO J P MORGAN CHASE COML MTG SEC 2011-C4 A-2<br>3.3412 DUE 07-15-16 BEO CUSIP: 46636DAC0 | 688,243.33 | 695,123.70 | 709,562.36 |
| PVTPL DAIMLER FIN N AMER LLC 1.3 DUE 07-31-2015 BEO<br>SEDOL: B70XV59 | 570,000.00 | 572,929.80 | 572,680.71 |
| PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE<br>09-29-2020/09-29-2010 BEO CUSIP: 48248NAA8 | 720,000.00 | 771,581.94 | 847,562.40 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| PVTPL PETRONAS CAP LTD EURO GTD NT 144A 7.875% DUE 05-22-2022 BEO SEDOL: 2952950 | 170,000.00 | 234,345.00 | 224,512.20 |
| PVTPL PRIN LIFE GLOBAL FDG II GLOBAL MEDI TRANCHE # TR 3 1 DUE 12-11-2015 REG SEDOL: B844ZV9 | 860,000.00 | 865,220.20 | 864,714.52 |
| PVTPL SAMSUNG ELECTRONICS AMER INC GTD NT 1.75 DUE 04-10-2017 BEO SEDOL: B7KL8B8 | 670,000.00 | 677,906.00 | 677,805.50 |
| PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO SEDOL: B7KCNC7 | 300,000.00 | 300,000.00 | 313,956.00 |
| PVTPL TENCENT HLDGS LTD NTS 2.00 DUE 05-02-2017 SEDOL: BLTW5X1 | 640,000.00 | 640,851.20 | 640,332.16 |
| PVTPL WRIGLEY WM JR CO NT 2 DUE 10-20-2017 BEO SEDOL: BFT6597 | 340,000.00 | 344,144.60 | 344,151.06 |
| SIMON PPTY GROUP L 10.35% DUE 04-01-2019 CUSIP: 828807CA3 | 358,000.00 | 493,365.33 | 473,647.96 |
| SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-2 FLTG 10-25-2017 REG CUSIP: 78445CAB8 | 242,839.59 | 243,029.29 | 243,156.01 |
| SYSCO CORP 1.45% DUE 10-02-2017 SEDOL: BR17MH9 | 850,000.00 | 855,525.00 | 856,193.95 |
| SYSCO CORP 3.5% DUE 10-02-2024 SEDOL: BR05XX7 | 1,120,000.00 | 1,148,571.20 | 1,149,975.68 |
| U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL: BRK0053 | 1,490,000.00 | 1,489,716.90 | 1,493,289.92 |
| UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL: B433C30 | 910,000.00 | 1,018,908.80 | 1,025,832.99 |
| US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP: 90346WAA1 | 248,545.35 | 248,545.35 | 252,273.53 |
| ** UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP: 90932PAA6 | 315,000.00 | 315,000.00 | 319,725.00 |
| WAL-MART STORES 3.3 DUE 04-22-2024 SEDOL: BLS12C7 | 1,170,000.00 | 1,206,679.50 | 1,210,776.84 |
| WAL-MART STORES 5.8% DUE 02-15-2018 CUSIP: 931142CJ0 | 200,000.00 | 239,584.00 | 228,578.80 |
| WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL: BFVQ1R5 | 810,000.00 | 815,832.00 | 817,122.33 |
| WELLS FARGO & CO 4.1% DUE 06-03-2026 SEDOL: BN33W88 | 380,000.00 | 387,664.60 | 389,515.58 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Preferred* | | | |
| **United States - USD** | | | |
| WELLS FARGO BK N A SAN FRANCISCO CALIF MFLTG RT DUE 07-20-2015 SEDOL: BLZHBY3 | 500,000.00 | 500,000.00 | 500,724.00 |
| 1ST UN CORP BD STEP UP 08-01-2026 CUSIP: 337358BH7 | 290,000.00 | 338,224.10 | 382,865.83 |
| 5TH 3RD BK CIN OH 1.45% DUE 02-28-2018 SEDOL: B8RZG16 | 1,170,000.00 | 1,160,838.90 | 1,163,367.27 |
| **Total United States - USD** | | **79,217,655.93** | **79,648,385.86** |
| **Total Corporate Debt Instruments - Preferred** | | **99,435,833.61** | **99,870,872.78** |
| *Corporate Debt Instruments - Other* | | | |
| **Australia - USD** | | | |
| PVTPL BOART LONGYEAR MGMT PTY LTD SR NT 144A 7% DUE 04-01-2021/03-28-2011 BEO CUSIP: 09664PAA0 | 280,000.00 | 278,047.37 | 226,800.00 |
| PVTPL MIDWEST VANADIUM PTY LTD SR SECD NT 11.5% DUE 12-31-2049 IN DEFAULT CUSIP: 59841RAA7 | 175,000.00 | 114,187.50 | 26,250.00 |
| PVTPL NUFARM AUSTRALIA LTD SR NT 6.375 DUE 10-15-2019 CUSIP: 67051XAA2 | 440,000.00 | 459,350.00 | 435,600.00 |
| PVTPL TRANSFIELD SVCS LTD SR NT 144A 8.375% DUE 05-15-2020/05-13-2014 BEO CUSIP: 89366QAA1 | 245,000.00 | 245,000.00 | 264,600.00 |
| ** PVTPL1 FMG RES AUGUST 2006 PTY LTD SR NT 6.875 DUE 04-01-2022 BEO CUSIP: 30251GAN7 | 270,000.00 | 288,803.10 | 241,650.00 |
| **Total Australia - USD** | | **1,385,387.97** | **1,194,900.00** |
| **Austria - USD** | | | |
| JBS INVTS GMBH 7.75% DUE 10-28-2020 CUSIP: 46611DAA3 | 575,000.00 | 620,937.50 | 623,875.00 |
| **Total Austria - USD** | | **620,937.50** | **623,875.00** |
| **Azerbaijan - USD** | | | |
| STATE OIL CO OF THE AZER 5.45% 09/02/2017 SEDOL: B7FMCJ2 | 410,000.00 | 432,761.59 | 427,425.00 |
| **Total Azerbaijan - USD** | | **432,761.59** | **427,425.00** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Brazil - EUR** | | | |
| BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016 SEDOL: B559T32 | 200,000.00 | 259,801.06 | 258,056.54 |
| **Total Brazil - EUR** | | **259,801.06** | **258,056.54** |
| **Brazil - USD** | | | |
| BANCO DO BRASIL S 9% DUE 12-31-2049 CUSIP: 05958AAL2 | 130,000.00 | 130,000.00 | 127,400.00 |
| BANCO NAC DE DESEN ECONO 5.5 DUE 07-12-2020 SEDOL: B8BVZQ8 | 20,000.00 | 20,900.00 | 21,200.00 |
| PETROBRAS GLOBAL 5.625% DUE 05-20-2043 SEDOL: B99K1W2 | 161,000.00 | 144,706.80 | 139,440.49 |
| PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6 | 231,000.00 | 249,298.86 | 236,738.04 |
| PETROBRAS INTL FIN 5.375% DUE 01-27-2021 SEDOL: B40CGR2 | 349,000.00 | 363,323.49 | 347,492.32 |
| PETROBRAS INTL FIN 5.75% DUE 01-20-2020 SEDOL: B56M9W9 | 172,000.00 | 177,448.96 | 176,296.56 |
| PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG CUSIP: 05966TAH0 | 300,000.00 | 297,786.00 | 307,728.00 |
| ** PVTPL BRASIL TELECOM S/A SR NT 144A 5.75DUE 02-10-2022 BEO CUSIP: 10553MAD3 | 200,000.00 | 192,500.00 | 190,250.00 |
| PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023 SEDOL: B94MBW3 | 200,000.00 | 202,300.00 | 187,500.00 |
| PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO SEDOL: B4L51Q4 | 157,000.00 | 167,500.16 | 163,672.50 |
| PVTPL TONON BIOENERGIA S A SR NT 144A 9.25% DUE 01-24-2020/01-24-2013 BEO SEDOL: B840PG2 | 200,000.00 | 203,840.00 | 156,200.00 |
| VALE OVERSEAS LTD 6.25% DUE 01-23-2017 SEDOL: B1HMTF3 | 570,000.00 | 619,094.10 | 618,859.26 |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0 | 205,000.00 | 236,242.00 | 223,742.74 |
| **Total Brazil - USD** | | **3,004,940.37** | **2,896,519.91** |
| **Canada - USD** | | | |
| AINSWORTH LMBR CO 7.5% DUE 12-15-2017 CUSIP: 008914AE3 | 275,000.00 | 292,440.40 | 284,625.00 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Canada - USD** | | | |
| BARRICK GOLD CORP 3.85% DUE 04-01-2022<br>SEDOL: B8L1XP3 | 1,170,000.00 | 1,135,192.50 | 1,143,353.25 |
| BOMBARDIER INC 6.125% DUE 01-15-2023<br>CUSIP: 097751BF7 | 110,000.00 | 113,025.00 | 113,025.00 |
| CENOVUS ENERGY INC 5.7% DUE 10-15-2019<br>SEDOL: B3LZRF8 | 990,000.00 | 1,126,402.20 | 1,123,518.33 |
| PVTPL KINROSS GOLD CORP SR NT 144A 5.95%DUE<br>03-15-2024/03-06-2014 BEO CUSIP: 496902AL1 | 810,000.00 | 779,973.30 | 774,125.91 |
| PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE<br>11-15-2022/11-14-2012 BEO CUSIP: 644535AF3 | 315,000.00 | 325,237.50 | 305,550.00 |
| PVTPL NOVA CHEMICALS CORP SR NT 144A 5% DUE<br>05-01-2025/10-28-2014 BEO CUSIP: 66977WAP4 | 255,000.00 | 255,000.00 | 263,606.25 |
| PVTPL RELIANCE INTER HOLDINGS LP SR NT USD 144A 9.5 DUE<br>12-15-2019 CUSIP: 759479AA6 | 420,000.00 | 478,588.72 | 440,475.00 |
| ** PVTPL STACKPOLE INTL INTER CO S A SR SECD NT 144A 7.75<br>DUE 10-15-2021 BEO CUSIP: 85234XAA4 | 525,000.00 | 532,431.25 | 535,500.00 |
| THOMSON REUTERS 1.65% DUE 09-29-2017<br>SEDOL: BRB32J9 | 850,000.00 | 852,380.00 | 848,073.90 |
| 1ST QUANTUM 7.25% DUE 05-15-2022<br>CUSIP: 335934AH8 | 265,000.00 | 265,000.00 | 255,725.00 |
| **Total Canada - USD** | | **6,155,670.87** | **6,087,577.64** |
| **Cayman Islands - USD** | | | |
| FIBRIA OVERSEAS 5.25% DUE 05-12-2024<br>SEDOL: BMJ6B21 | 123,000.00 | 122,141.46 | 123,615.00 |
| PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE<br>05-04-2020/05-04-2015 BEO CUSIP: 56656PAB9 | 325,000.00 | 336,587.50 | 346,125.00 |
| PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 10.5 DUE<br>01-28-2018/01-28-2015 CUSIP: 92824BAA4 | 205,000.00 | 218,038.00 | 26,650.00 |
| PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35%<br>DUE 06-30-2021 BEO CUSIP: 675757AA6 | 262,500.00 | 262,022.25 | 262,500.00 |
| **Total Cayman Islands - USD** | | **938,789.21** | **758,890.00** |
| **Chile - USD** | | | |
| CELULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024<br>SEDOL: BT9QF95 | 200,000.00 | 197,726.00 | 199,692.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Chile - USD** | | | |
| EMPRESA NACIONAL 4.375% DUE 10-30-2024<br>SEDOL: BRTL9H2 | 200,000.00 | 198,656.00 | 196,136.00 |
| PVTPL GNL QUINTERO S A SR NT 4.634% DUE 07-31-2029<br>CUSIP: 36190CAA5 | 200,000.00 | 200,000.00 | 205,229.00 |
| **Total Chile - USD** | | **596,382.00** | **601,057.00** |
| **China - USD** | | | |
| CHINA SHANSHUI CEMENT GROUP LTD 10.5 DUE 04-27-2017 BEO<br>CUSIP: G2116MAC5 | 200,000.00 | 217,250.00 | 214,000.00 |
| **Total China - USD** | | **217,250.00** | **214,000.00** |
| **Colombia - USD** | | | |
| ECOPETROL S A 5.875 DUE 09-18-2023<br>SEDOL: BDV82X0 | 137,000.00 | 135,675.21 | 149,330.00 |
| ECOPETROL S A 5.875% DUE 05-28-2045<br>SEDOL: BMQXLW5 | 70,000.00 | 69,535.20 | 69,300.00 |
| PACIFIC RUBIALES ENERGY CORP 144A 5.125 DUE 03-28-2023<br>SEDOL: B9GGSP5 | 149,000.00 | 149,000.00 | 137,452.50 |
| PVTPL OLEODUCTO CENT S A NT 144A 4% DUE 05-07-2021 BEO<br>CUSIP: 680617AB3 | 200,000.00 | 198,734.00 | 198,800.00 |
| **Total Colombia - USD** | | **552,944.41** | **554,882.50** |
| **Finland - USD** | | | |
| ** NOKIA CORP 6.625% DUE 05-15-2039<br>CUSIP: 654902AC9 | 750,000.00 | 698,476.97 | 817,500.00 |
| **Total Finland - USD** | | **698,476.97** | **817,500.00** |
| **France - USD** | | | |
| ** ARCELORMITTAL 6.25 DUE 02-25-2022<br>CUSIP: 03938LAX2 | 315,000.00 | 332,853.12 | 342,365.62 |
| **Total France - USD** | | **332,853.12** | **342,365.62** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Hungary - USD** | | | |
| MAGYAR IMPORT-EXPT 4% DUE 01-30-2020<br>CUSIP: 55977W2B7 | 200,000.00 | 198,588.00 | 200,180.00 |
| **Total Hungary - USD** | | **198,588.00** | **200,180.00** |
| **Indonesia - USD** | | | |
| PERUSAHAAN LISTRIK NEGARA PT 5.25% BDS DUE 24/10/2042<br>SEDOL: B89NQT6 | 200,000.00 | 161,000.00 | 184,250.00 |
| PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP: 71568PAA7 | 205,000.00 | 225,397.50 | 220,118.75 |
| PVTPL PT PERTAMINA PERSERO GLOBAL NT 144A 4.3% DUE 05-20-2023 BEO CUSIP: 69369EAE9 | 200,000.00 | 200,000.00 | 197,500.00 |
| **Total Indonesia - USD** | | **586,397.50** | **601,868.75** |
| **Ireland - USD** | | | |
| ARDAGH PACKAGING 6.25% DUE 01-31-2019<br>CUSIP: 03969AAD2 | 275,000.00 | 276,375.00 | 275,687.50 |
| PERRIGO FIN PLC 3.5% DUE 12-15-2021<br>SEDOL: BSTCPR4 | 225,000.00 | 224,858.25 | 226,593.68 |
| SMURFIT CAP FDG 7.5% DUE 11-20-2025<br>CUSIP: 832724AB4 | 600,000.00 | 644,268.19 | 696,000.00 |
| **Total Ireland - USD** | | **1,145,501.44** | **1,198,281.18** |
| **Israel - USD** | | | |
| ISRAEL ELEC CORP 144A 5.0% 12/11/2024<br>SEDOL: BSKPFS3 | 200,000.00 | 198,062.00 | 204,300.00 |
| **Total Israel - USD** | | **198,062.00** | **204,300.00** |
| **Italy - USD** | | | |
| INTESA SANPAOLO S 3.125% DUE 01-15-2016<br>SEDOL: B99BQ42 | 300,000.00 | 299,898.00 | 305,940.30 |
| PVTPL TELECOM ITALIA S P A NEW SR NT 144A 5.303% DUE 05-30-2024 BEO CUSIP: 87927YAA0 | 540,000.00 | 540,562.50 | 550,800.00 |
| **Total Italy - USD** | | **840,460.50** | **856,740.30** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Jamaica - USD** | | | |
| PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022 CUSIP: 25380WAF3 | 465,000.00 | 473,450.00 | 454,537.50 |
| **Total Jamaica - USD** | | **473,450.00** | **454,537.50** |
| **Japan - USD** | | | |
| NOMURA HLDGS INC NT 2% DUE 09-13-2016 CUSIP: 65535HAD1 | 1,640,000.00 | 1,662,623.20 | 1,661,461.04 |
| **Total Japan - USD** | | **1,662,623.20** | **1,661,461.04** |
| **Kazakhstan - USD** | | | |
| PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP: 25159XAB9 | 255,000.00 | 253,594.95 | 233,962.50 |
| PVTPL KMG FINANCE SUB BV 7 DUE 05-05-2020 BEO CUSIP: 48667QAE5 | 485,000.00 | 581,224.80 | 539,562.50 |
| **Total Kazakhstan - USD** | | **834,819.75** | **773,525.00** |
| **Luxembourg - USD** | | | |
| ANDRADE GUTIERREZ 4% DUE 04-30-2018 SEDOL: B907NR1 | 200,000.00 | 198,880.00 | 184,000.00 |
| ** ARDAGH FIN HLDGS S A SR PIK NT 144A 8.625% DUE 06-15-2019/06-12-2014 BEO CUSIP: 03969LAA4 | 0.00 | 0.00 | 0.00 |
| INGERSOLL-RAND 2.625% DUE 05-01-2020 SEDOL: BRYXHJ1 | 230,000.00 | 230,216.20 | 230,550.16 |
| PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO CUSIP: 49835LAA9 | 200,000.00 | 194,000.00 | 194,940.00 |
| PVTPL WIND ACQSTN FIN S A GTD SR NT144A 7.375 DUE 04-23-2021/04-23-2014 BEO CUSIP: 97314XAK0 | 660,000.00 | 680,400.00 | 635,250.00 |
| **Total Luxembourg - USD** | | **1,303,496.20** | **1,244,740.16** |
| **Mexico - USD** | | | |
| OFFICE DEPOT DE 6.875% DUE 09-20-2020 SEDOL: BDZDQX9 | 200,000.00 | 197,282.00 | 211,000.00 |
| PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 SEDOL: BS0J206 | 720,000.00 | 736,200.00 | 738,439.20 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Mexico - USD** | | | |
| PETROLEOS MEXICANOS 4.875 DUE 01-24-2022 USD1000<br>SEDOL: B7WC8Q4 | 760,000.00 | 809,020.00 | 809,400.00 |
| PETROLEOS 3.5% DUE 01-30-2023<br>CUSIP: 71654QBG6 | 190,000.00 | 173,202.43 | 183,635.00 |
| PETROLEOS 5.5% DUE 06-27-2044<br>SEDOL: B8NVFC2 | 226,000.00 | 235,895.00 | 232,780.00 |
| PETROLEOS 6.5% DUE 06-02-2041<br>CUSIP: 71654QAZ5 | 145,000.00 | 169,867.50 | 167,837.50 |
| PVTPL ALFA S A DE C V SR NT 144A 5.25% DUE<br>03-25-2024/03-25-2014 BEO CUSIP: 015398AB6 | 200,000.00 | 199,554.00 | 212,000.00 |
| PVTPL ALPEK S A B DE C V SR NT 4.5 11-20-2022<br>SEDOL: B91P9K9 | 200,000.00 | 207,500.00 | 201,500.00 |
| PVTPL MEXICHEM SAB DE CV SR NT 144A 4.875% DUE<br>09-19-2022 BEO SEDOL: B7Z5W91 | 205,000.00 | 218,735.00 | 213,610.00 |
| PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE<br>09-19-2042 BEO CUSIP: 59284BAD0 | 200,000.00 | 187,000.00 | 215,000.00 |
| SERVICIOS 9.875% DUE 04-06-2021<br>SEDOL: B5NV220 | 182,000.00 | 167,427.20 | 197,015.00 |
| **Total Mexico - USD** | | **3,301,683.13** | **3,382,216.70** |
| **Mongolia - USD** | | | |
| PVTPL MONGOLIAN MNG CORP GTD SR NT 8.875 DUE<br>03-29-2017 CUSIP: 60937CAA3 | 266,000.00 | 175,560.00 | 180,880.00 |
| **Total Mongolia - USD** | | **175,560.00** | **180,880.00** |
| **Morocco - USD** | | | |
| OCP S A 5.625% DUE 04-25-2024<br>CUSIP: 67091TAA3 | 200,000.00 | 198,118.00 | 211,790.00 |
| **Total Morocco - USD** | | **198,118.00** | **211,790.00** |
| **Netherlands - USD** | | | |
| DEUTSCHE TELEKOM 9.25% DUE 06-01-2032<br>CUSIP: 25156PAD5 | 339,000.00 | 528,012.84 | 542,782.39 |
| MAJAPAHIT HLDG B V 7.875% DUE 06-29-2037<br>CUSIP: N54360AD9 | 100,000.00 | 131,250.00 | 122,000.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Netherlands - USD** | | | |
| PVTPL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024 CUSIP: 08861JAB5 | 248,000.00 | 247,791.68 | 270,337.36 |
| PVTPL DEUTSCHE TELEKOM INTL FIN B V NT 144A 3.125% DUE 04-11-2016 BEO SEDOL: B3TJ8Y8 | 330,000.00 | 339,962.70 | 339,854.79 |
| PVTPL INTERGAS FIN B V 6.375 NTS 14/5/17 USD100000 'REGS' 6.375 BEO SEDOL: B8F2T54 | 283,000.00 | 320,327.70 | 299,980.00 |
| PVTPL MARFRIG HLDGS EUROPE B V GTD SR NT144A 8.375% DUE 05-09-2018 BEO SEDOL: B4JWLF6 | 245,000.00 | 240,100.00 | 254,800.00 |
| PVTPL MYRIAD INTL HLDGS B V GTD NT 6 DUE 07-18-2020 SEDOL: BCBV6D0 | 200,000.00 | 200,000.00 | 220,040.00 |
| SYNCREON GROUP B V SR NT 144A 8.625 11-01-2021 CUSIP: 87160JAA9 | 400,000.00 | 401,250.00 | 389,000.00 |
| **Total Netherlands - USD** | | **2,408,694.92** | **2,438,794.54** |
| **Norway - USD** | | | |
| PVTPL NORSKE SKOGINDUSTRIER ASA BD 144A 6.125% DUE 10-15-2015 BEO CUSIP: 656533AB2 | 575,000.00 | 493,250.00 | 520,375.00 |
| **Total Norway - USD** | | **493,250.00** | **520,375.00** |
| **Peru - USD** | | | |
| PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL: B9JFKY2 | 200,000.00 | 193,000.00 | 187,000.00 |
| SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066 | 260,000.00 | 321,230.00 | 299,975.00 |
| **Total Peru - USD** | | **514,230.00** | **486,975.00** |
| **South Africa - USD** | | | |
| ANGLOGOLD ASHANTI HLDGS PLC DTD 04-28-2010 5.375 04-15-2020 SEDOL: BG48NM4 | 112,000.00 | 112,840.00 | 111,238.40 |
| GOLD FIELDS OROGEN 4.875% DUE 10-07-2020 CUSIP: 38060AAA2 | 200,000.00 | 160,000.00 | 176,000.00 |
| PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4 CUSIP: 89378TAC7 | 205,000.00 | 200,080.00 | 196,670.85 |
| **Total South Africa - USD** | | **472,920.00** | **483,909.25** |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Spain - EUR** | | | |
| TELEFONICA MTN 4.75% 07/02/2017<br>SEDOL: B5MD6Z8 | 200,000.00 | 271,820.13 | 272,244.41 |
| **Total Spain - EUR** | | **271,820.13** | **272,244.41** |
| **Spain - USD** | | | |
| TELEFONICA EMISIONES S A U 5.462 DUE 02-16-2021 REG<br>SEDOL: BFNY962 | 90,000.00 | 102,167.10 | 101,805.75 |
| TELEFONICA 3.192% DUE 04-27-2018<br>SEDOL: BG5GXZ0 | 700,000.00 | 729,260.00 | 727,556.90 |
| **Total Spain - USD** | | **831,427.10** | **829,362.65** |
| **Sweden - USD** | | | |
| ERICSSON 4.125% DUE 05-15-2022<br>CUSIP: 294829AA4 | 386,000.00 | 383,077.64 | 404,938.31 |
| ** PVTPL STENA AB SR NT 7 DUE 02-01-2024 BEO<br>CUSIP: 858577AR0 | 300,000.00 | 301,500.00 | 294,000.00 |
| PVTPL STENA INTL S A GTD SR SECD NT 144A5.75% DUE<br>03-01-2024 BEO CUSIP: 85858EAA1 | 150,000.00 | 150,675.00 | 148,500.00 |
| **Total Sweden - USD** | | **835,252.64** | **847,438.31** |
| **Turkey - USD** | | | |
| PVTPL EXPORT CR BK TURKEY INC 5.375% DUE11-04-2016 BEO<br>CUSIP: 30214YAC8 | 375,000.00 | 405,183.75 | 395,625.00 |
| PVTPL TURKIYE GARANTI BANKASI BK NT BOOKENTRY 3C7 4.75<br>10-17-2019 CUSIP: 90014QAA5 | 200,000.00 | 199,752.00 | 206,930.00 |
| PVTPL TURKIYE HALK BANKASI A S NT 144A 3.875% DUE<br>02-05-2020 BEO SEDOL: B8RFZN1 | 200,000.00 | 199,400.00 | 196,500.00 |
| PVTPL TURKIYE VAKIFLAR BANKASI TAO NT 5.75 DUE 04-24-2017<br>BEO CUSIP: 90015NAA1 | 205,000.00 | 223,860.00 | 217,074.50 |
| TURKIYE IS BANKASI AS 6 DUE 10-24-2022<br>CUSIP: M8933FAF4 | 200,000.00 | 195,750.00 | 203,500.00 |
| **Total Turkey - USD** | | **1,223,945.75** | **1,219,629.50** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United Kingdom - EUR** | | | |
| LBG CAPITAL 1 PLC 7.625% GTD MTN 14/10/20 EUR<br>SEDOL: B4N82R9 | 500,000.00 | 641,627.77 | 685,484.18 |
| **Total United Kingdom - EUR** | | **641,627.77** | **685,484.18** |
| **United Kingdom - USD** | | | |
| AVANTI 10 DUE 10-01-2019<br>CUSIP: 05351LAA5 | 725,000.00 | 747,875.00 | 715,937.50 |
| BRIT 5.95% DUE 01-15-2018<br>SEDOL: B80B4L7 | 490,000.00 | 550,662.00 | 550,851.63 |
| ENSCO PLC FORMERLY 3.25 DUE 03-15-2016<br>SEDOL: B662N13 | 300,000.00 | 297,717.00 | 308,376.60 |
| ** ENSCO PLC FORMERLY 4.5% DUE 10-01-2024<br>SEDOL: BRB32C2 | 1,773,000.00 | 1,775,413.32 | 1,779,361.52 |
| HBOS PLC FR SUB MTN 09/17 USD1000<br>SEDOL: B1YKFG3 | 400,000.00 | 340,000.00 | 399,203.60 |
| LEEK FIN NO 18 PLC FLTG RT .52455% DUE 09-21-2038<br>CUSIP: 52426KAC6 | 489,860.00 | 500,391.99 | 508,573.14 |
| LLOYDS BK PLC 6.5 DUE 09-14-2020<br>CUSIP: 53947NAA2 | 1,320,000.00 | 1,535,767.20 | 1,536,667.44 |
| LLOYDS BKG GROUP 4.5% DUE 11-04-2024<br>SEDOL: BSD9BG2 | 355,000.00 | 357,648.30 | 358,563.85 |
| PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO<br>CUSIP: 05523RAB3 | 890,000.00 | 979,178.00 | 978,186.54 |
| PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO<br>SEDOL: B89X2P4 | 630,000.00 | 787,500.00 | 848,822.31 |
| PVTPL GLOBAL SHIP LEASE INC 10 DUE 04-01-2019 BEO<br>CUSIP: 37953TAA3 | 375,000.00 | 384,125.00 | 388,125.00 |
| PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO<br>CUSIP: 539473AE8 | 400,000.00 | 400,000.00 | 577,000.00 |
| PVTPL LYNX I CORP 5.375 DUE 04-15-2021<br>CUSIP: 55181WAA2 | 275,000.00 | 277,750.00 | 283,593.75 |
| ** PVTPL PARAGON OFFSHORE PLC SR NT 144A 7.25% DUE<br>08-15-2024/07-18-2014 BEO CUSIP: 69913JAB5 | 370,000.00 | 354,943.75 | 214,600.00 |
| ROYAL BK SCOTLAND 2.55% DUE 09-18-2015<br>SEDOL: B8K5YW0 | 620,000.00 | 628,438.20 | 627,953.98 |
| VEDANTA RES PLC 6 DUE 01-31-2019<br>SEDOL: BB1SRL9 | 200,000.00 | 197,000.00 | 192,500.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United Kingdom - USD** | | | |
| **Total United Kingdom - USD** | | **10,114,409.76** | **10,268,316.86** |
| **United States - EUR** | | | |
| CITIGROUP INC FRN SUB EMTN 31/5/2017 SEDOL: B1Y3WL6 | 200,000.00 | 190,612.96 | 248,237.92 |
| **Total United States - EUR** | | **190,612.96** | **248,237.92** |
| **United States - USD** | | | |
| #REORG/DYNEGY MANDATORY EXCH DYNEGY FIN I 4G14AN9 04-01-2015 CUSIP: 26818AAC8 | 360,000.00 | 366,900.00 | 380,700.00 |
| #REORG/NEWS AMER MANDATORY EXC CB 21ST CENTY FOX AMER 4H1QAB9 04-06-15 CUSIP: 652478BZ0 | 225,000.00 | 276,075.00 | 315,936.90 |
| #REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H11AA9 4-6-15 CUSIP: 652478BB3 | 205,000.00 | 240,942.65 | 279,450.87 |
| #REORG/NEWS AMER MANDATORY EXCHANGE CB 21ST CENTY FOX AMER 4H13AD9 04-06-15 SEDOL: 2263254 | 480,000.00 | 540,465.60 | 540,114.72 |
| ** #REORG/SGMS MANDATORY ACTION GCB144A SCIENTIFIC GAM 4V18AX811-21-2014 CUSIP: 78420KAA1 | 350,000.00 | 351,618.75 | 352,187.50 |
| ** ACCESS MIDSTREAM 4.875% DUE 03-15-2024 CUSIP: 00434NAB1 | 605,000.00 | 607,241.74 | 617,100.00 |
| ** ADT CORP 6.25 DUE 10-15-2021 CUSIP: 00101JAK2 | 95,000.00 | 99,037.50 | 99,512.50 |
| ** ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP: 007903AX5 | 880,000.00 | 864,997.87 | 787,600.00 |
| ADVANTAGE SALES & MARKETING INC. TERM LOAN (SECOND LIEN) DUE 07-25-2022 BEO CUSIP: 00769EAV2 | 350,000.00 | 347,968.75 | 347,499.95 |
| AES CORP NT FLTG RATE DUE 06-01-2019/05-20-2014 REG CUSIP: 00130HBV6 | 275,000.00 | 274,312.50 | 273,625.00 |
| ALERIS INTL INC 7.875 DUE 11-01-2020 CUSIP: 014477AQ6 | 280,000.00 | 292,686.56 | 287,000.00 |
| ALLY FINL INC GTD NT 6.25 DUE 12-01-2017 SEDOL: B6R31L1 | 200,000.00 | 195,250.00 | 216,250.00 |
| ** ALLY FINL INC 7.5% DUE 09-15-2020 CUSIP: 02005NAJ9 | 280,000.00 | 331,835.32 | 328,300.00 |
| ALLY MASTER OWNER TR SER 2014-1 CL A2 1.29 01-15-2019 CUSIP: 02005ADV7 | 1,012,000.00 | 1,011,723.22 | 1,014,863.96 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| ALTRIA GROUP INC 4 DUE 01-31-2024 REG<br>CUSIP: 02209SAS2 | 1,190,000.00 | 1,231,245.40 | 1,238,720.98 |
| ALTRIA GROUP INC 9.7% DUE 11-10-2018<br>SEDOL: B8F1M85 | 700,000.00 | 898,170.00 | 898,681.70 |
| ANADARKO PETE CORP 0% DUE 10-10-2036<br>CUSIP: 032511BB2 | 2,000,000.00 | 705,000.00 | 754,520.00 |
| ANADARKO PETE CORP 6.95% DUE 06-15-2019<br>SEDOL: B96B2C5 | 970,000.00 | 1,154,300.00 | 1,149,944.70 |
| ANTERO RES FIN 6% DUE 12-01-2020<br>CUSIP: 03674PAJ2 | 375,000.00 | 395,601.40 | 381,093.75 |
| APACHE CORP 1.75 DUE 04-15-2017<br>SEDOL: B7XL774 | 840,000.00 | 847,476.00 | 845,596.08 |
| AT&T INC GLOBAL 2.5 NTS DUE 08-15-2015 USD1000<br>SEDOL: B8JDSN4 | 760,000.00 | 770,351.20 | 771,342.24 |
| AXIS CAP HOLDINGS 5.75% DUE 12-01-2014<br>SEDOL: B03ZBC0 | 1,400,000.00 | 1,329,342.00 | 1,400,000.00 |
| BANC AMER 6% DUE 03-25-2036<br>CUSIP: 05948K3J6 | 233,144.62 | 143,969.35 | 191,681.71 |
| BANK AMER CORP 4.25% DUE 10-22-2026<br>SEDOL: BRWR308 | 570,000.00 | 570,136.80 | 573,485.55 |
| BEVERAGES & MORE 10% DUE 11-15-2018<br>CUSIP: 08782TAG8 | 700,000.00 | 709,468.75 | 668,500.00 |
| ** BONANZA CREEK 5.75% DUE 02-01-2023<br>CUSIP: 097793AC7 | 340,000.00 | 340,000.00 | 299,200.00 |
| BONANZA CREEK 6.75 DUE 04-15-2021<br>CUSIP: 097793AB9 | 120,000.00 | 123,013.95 | 114,000.00 |
| ** BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019 CUSIP: 103186AA0 | 700,000.00 | 696,437.50 | 595,000.00 |
| BRASKEM AMERICA FINANCE 7.125 DUE 07-22-2041 BEO<br>CUSIP: 10554CAA0 | 200,000.00 | 209,500.00 | 200,000.00 |
| BRIGHTSTAR CORP 9.5% DUE 12-01-2016<br>CUSIP: 109478AA5 | 400,000.00 | 431,380.95 | 420,952.00 |
| BRISTOW GROUP INC 6.25 DUE 10-15-2022<br>CUSIP: 110394AE3 | 300,000.00 | 313,982.61 | 303,000.00 |
| BRUCE MANSFIELD 6.85% DUE 06-01-2034<br>SEDOL: B290VL2 | 723,453.27 | 785,778.77 | 805,652.03 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| BSTN SCIENTIFIC 2.65% DUE 10-01-2018<br>SEDOL: BCZTLF7 | 740,000.00 | 746,260.40 | 746,941.94 |
| BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG<br>CUSIP: 12189LAR2 | 283,000.00 | 282,074.59 | 295,318.70 |
| CAESARS ENTERTAINMENT OPERATING CO 0.0% 06-01-2017 IN DEFAULT CUSIP: 413627BL3 | 930,000.00 | 970,108.95 | 744,000.00 |
| CAESARS ENTMT OPER 12.75% DUE 04-15-2018<br>CUSIP: 12768RAA5 | 575,000.00 | 437,743.53 | 77,625.00 |
| CAP 1 BK USA NATL 2.3% DUE 06-05-2019<br>SEDOL: BN785G8 | 950,000.00 | 948,945.50 | 949,127.90 |
| CARROLS RESTAURANT GROUP INC 11.25 DUE 05-15-2018 REG<br>CUSIP: 14574XAB0 | 409,000.00 | 460,438.75 | 438,652.50 |
| ** CATALYST PAPER CORP BNDS 13% DUE 10-30-2017/12-15-2013 REG CUSIP: 14889BAB8 | 525,000.00 | 436,593.75 | 459,375.00 |
| CCO HLDGS LLC / 6.5% DUE 04-30-2021<br>CUSIP: 1248EPAU7 | 285,000.00 | 300,987.50 | 299,962.50 |
| CCOH SAFARI LLC 5.5% DUE 12-01-2022<br>CUSIP: 14987EAA5 | 350,000.00 | 350,356.25 | 353,937.50 |
| CEDC FIN CORP INTL INC STEP UP 8 DUE 04-30-2018<br>CUSIP: 15080BAC0 | 351,615.00 | 186,980.00 | 327,001.95 |
| CEDC FIN CORP INTL INC 10 DUE 04-30-2018<br>CUSIP: 15080BAD8 | 1.00 | 3.48 | 0.74 |
| CEMEX FIN LLC 9.375% DUE 10-12-2022<br>SEDOL: B70D7L7 | 365,000.00 | 400,813.50 | 416,100.00 |
| CENGAGE LEARNING ACQUISITIONS INC.TERM LN DUE 03-31-2020 BEO CUSIP: 15134NAB2 | 447,750.00 | 455,585.62 | 447,861.93 |
| ** CENVEO CORP 11.5% DUE 05-15-2017<br>CUSIP: 15671BAG6 | 225,000.00 | 225,000.00 | 211,500.00 |
| CHAPARRAL ENERGY INC-NEW SR NT 7.625 11-15-2022<br>CUSIP: 15942RAD1 | 390,000.00 | 428,375.00 | 356,850.00 |
| CHES ENERGY CORP 6.875% DUE 11-15-2020<br>CUSIP: 165167BU0 | 665,000.00 | 751,265.62 | 744,800.00 |
| CHRYSLER GROUP LLC 8% DUE 06-15-2019<br>CUSIP: 17121EAB3 | 275,000.00 | 297,343.75 | 291,500.00 |
| CHS / CMNTY HLTH 5.125% DUE 08-01-2021<br>CUSIP: 12543DAU4 | 200,000.00 | 208,500.00 | 205,500.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| CLEAN HBRS INC 5.125% DUE 06-01-2021 CUSIP: 184496AL1 | 375,000.00 | 389,062.50 | 375,000.00 |
| CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP: 18451QAL2 | 675,000.00 | 704,107.22 | 700,177.50 |
| ** CLEAR CHANNEL 10% DUE 01-15-2018 CUSIP: 184502BT8 | 350,000.00 | 301,875.00 | 279,125.00 |
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG CUSIP: 07386HSZ5 | 4,392.74 | 4,439.24 | 4,336.98 |
| CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL: B1FH615 | 723,695.36 | 485,553.31 | 695,215.78 |
| CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 CUSIP: 07384M4E9 | 316,749.99 | 256,666.47 | 305,841.75 |
| CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO SEDOL: B1SVWQ1 | 84,933.33 | 86,446.20 | 85,426.45 |
| CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031 CUSIP: 22540A3S5 | 0.00 | 0.00 | 0.00 |
| CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL: B7XY5G8 | 67,144.02 | 38,953.94 | 60,694.64 |
| CMO DBUBS 2011-LC3 MTG TR MTG PASS THRU CTF CL A2 3.642% DUE 08-10-2044 REG SEDOL: B5VR435 | 400,000.00 | 403,992.50 | 414,659.20 |
| CMO FNMA SER 2011-M8 CLA2 DUE 8 2.922 DUE 08-25-2021 BEO CUSIP: 3136A16X8 | 1,469,000.00 | 1,475,312.12 | 1,514,724.09 |
| CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039/03-12-2015 REG CUSIP: 36228CVU4 | 395,276.17 | 425,896.36 | 396,357.64 |
| CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL: B0MDV36 | 277,055.06 | 202,336.76 | 278,343.64 |
| CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP: 36228FNB8 | 3,466.87 | 3,530.74 | 3,575.63 |
| CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP: 36242DLF8 | 1,375,387.28 | 1,212,366.51 | 1,341,526.62 |
| CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP: 362341XG9 | 89,905.22 | 81,286.47 | 88,293.85 |
| CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG SEDOL: B3K7Y43 | 361,262.20 | 414,887.05 | 394,401.87 |
| CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL: B3CCK26 | 39,273.81 | 27,491.49 | 33,079.03 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP: 45660UAQ2 | 34,261.61 | 34,874.65 | 31,828.35 |
| CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO CUSIP: 45660UAT6 | 0.00 | 0.00 | 0.00 |
| CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC13 MTG PASSTHRU DUE 01-12-43 CUSIP: 46625YVV2 | 265,000.00 | 287,307.82 | 271,291.89 |
| CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49 CUSIP: 46631BAE5 | 1,199,000.00 | 1,326,147.25 | 1,297,633.33 |
| CMO MERRILL LYNCH MTG TR 2005-CIP1 MTG PASSTHRU CTF CL A-4 5.047 07-12-2015 REG CUSIP: 59022HJL7 | 399,000.00 | 433,382.58 | 404,085.65 |
| CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL: B82N347 | 269,979.95 | 212,541.58 | 256,941.54 |
| CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045 SEDOL: B5LF6Y4 | 172,883.53 | 198,836.32 | 187,089.37 |
| CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL: B3D07Z1 | 82,414.29 | 68,403.88 | 36,878.25 |
| CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP: 76113MAB1 | 736,574.48 | 339,514.77 | 389,226.58 |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP: 83162CRG0 | 255,096.35 | 255,096.35 | 287,126.24 |
| CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO CUSIP: 86358RUH8 | 3,153.91 | 3,184.39 | 3,082.57 |
| CMO STRUCTURED AST SECS CORP 2002-HF1 MTG PASSTHRU CTF CL A 1-25-33 CUSIP: 86358RL21 | 66,154.47 | 66,226.84 | 61,364.22 |
| CMO WACHOVIA BK COML MTG TR COML MTG 5.5DUE 04-15-2047 REG CUSIP: 92978TAF8 | 415,000.00 | 455,203.13 | 449,791.11 |
| CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL: B3VLSB9 | 113,394.62 | 68,178.52 | 109,221.47 |
| CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP: 929227LE4 | 141,985.23 | 121,829.38 | 139,065.45 |
| CNA FINL CORP 5.85% DUE 12-15-2014 SEDOL: B04YJY4 | 1,300,000.00 | 1,290,432.00 | 1,302,293.20 |
| CONAGRA FOODS INC 1.3% DUE 01-25-2016 SEDOL: B8RK3C1 | 414,000.00 | 415,548.36 | 415,606.73 |
| CONAGRA FOODS INC 1.9% DUE 01-25-2018 SEDOL: B9CSG84 | 600,000.00 | 598,296.00 | 597,601.20 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| COOPERATIEVE 4.625% DUE 12-01-2023<br>CUSIP: 21684AAA4 | 1,170,000.00 | 1,236,385.80 | 1,239,935.58 |
| COVANTA HLDG CORP 5.875% DUE 03-01-2024<br>CUSIP: 22282EAF9 | 300,000.00 | 305,906.25 | 307,500.00 |
| ** CROWN CASTLE INTL 5.25% DUE 01-15-2023<br>CUSIP: 228227BD5 | 400,000.00 | 410,756.30 | 407,000.00 |
| CSC HLDGS LLC 6.75% DUE 11-15-2021<br>CUSIP: 126307AF4 | 275,000.00 | 293,500.00 | 304,906.25 |
| CST BRANDS INC 5% DUE 05-01-2023<br>CUSIP: 12646RAB1 | 335,000.00 | 321,692.94 | 337,512.50 |
| CVS CAREMARK CORP 1.2 DUE 12-05-2016<br>SEDOL: BH459T1 | 830,000.00 | 833,776.50 | 831,593.60 |
| DAYTON PWR & LT CO 1.875 DUE 09-15-2016<br>SEDOL: BP7RHX0 | 790,000.00 | 799,503.70 | 798,354.25 |
| ** DISH DBS CORP 5.875% DUE 07-15-2022<br>CUSIP: 25470XAJ4 | 625,000.00 | 669,447.11 | 646,171.87 |
| DOMINION RES INC 5.25% DUE 08-01-2033<br>CUSIP: 257469AJ5 | 702,000.00 | 775,324.84 | 804,883.01 |
| DPX HOLDINGS B.V. INITITAL DOLLAR TERM LOAN DUE 03-11-2021<br>BEO CUSIP: N4715WAC6 | 0.00 | 0.00 | 0.00 |
| DREAMWORKS 6.875% DUE 08-15-2020<br>CUSIP: 26153CAA1 | 500,000.00 | 530,387.50 | 521,250.00 |
| DUKE ENERGY CORP 2.1% DUE 06-15-2018<br>SEDOL: BBHV693 | 1,230,000.00 | 1,247,933.40 | 1,249,276.56 |
| DUKE ENERGY CORP 5.05% DUE 09-15-2019<br>CUSIP: 26441CAD7 | 476,000.00 | 560,780.30 | 537,521.57 |
| DUKE RLTY CORP 3.875% DUE 02-15-2021<br>SEDOL: BGYGRX7 | 1,200,000.00 | 1,250,028.00 | 1,251,331.20 |
| DUKE RLTY LTD 3.625 DUE 04-15-2023<br>SEDOL: B9353J4 | 100,000.00 | 100,609.00 | 100,428.20 |
| DUKE RLTY LTD 4.375% DUE 06-15-2022<br>SEDOL: B87MF43 | 60,000.00 | 63,495.60 | 63,692.94 |
| ** E TRADE FINL CORP 5.375% DUE 11-15-2022<br>CUSIP: 269246BL7 | 130,000.00 | 130,000.00 | 131,300.00 |
| ** E TRADE FINL CORP 6.375% DUE 11-15-2019<br>CUSIP: 269246BK9 | 325,000.00 | 331,066.67 | 347,750.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| EAGLE SPINCO INC 4.625% DUE 02-15-2021<br>CUSIP: 269871AB5 | 360,000.00 | 356,220.00 | 353,700.00 |
| EASTMAN CHEM CO 2.7% DUE 01-15-2020<br>SEDOL: BSM9022 | 1,540,000.00 | 1,554,014.00 | 1,556,510.34 |
| ELWOOD ENERGY LLC 8.159% DUE 07-05-2026<br>CUSIP: 290408AB9 | 45,811.70 | 47,300.58 | 50,049.28 |
| ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO<br>CUSIP: 29276MAG2 | 473,812.50 | 464,336.25 | 474,997.03 |
| ENTERPRISE PRODS 3.35% DUE 03-15-2023<br>SEDOL: B9M5X73 | 600,000.00 | 600,024.00 | 598,526.40 |
| ENTERPRISE PRODS 3.75% DUE 02-15-2025<br>SEDOL: BRKFLN3 | 460,000.00 | 466,670.00 | 467,525.14 |
| ENTERPRISE PRODS 4.05% DUE 02-15-2022<br>CUSIP: 29379VAU7 | 520,000.00 | 530,878.40 | 550,477.20 |
| EQUINIX INC 5.375% DUE 04-01-2023<br>CUSIP: 29444UAM8 | 165,000.00 | 165,071.11 | 165,618.75 |
| EXPRESS SCRIPTS 3.125% DUE 05-15-2016<br>SEDOL: B3PM175 | 870,000.00 | 898,161.90 | 898,146.24 |
| FORD MTR CR CO LLC 2.597% DUE 11-04-2019<br>SEDOL: BS9VG01 | 1,680,000.00 | 1,680,067.20 | 1,685,036.64 |
| FORD MTR CR CO LLC 4.25% DUE 09-20-2022<br>SEDOL: B8L4S57 | 760,000.00 | 803,593.60 | 804,221.36 |
| FREEPORT-MCMORAN COPPER & GOLD INC 3.1 DUE 03-15-2020 REG<br>SEDOL: BFPC5G6 | 720,000.00 | 693,923.20 | 716,796.00 |
| ** FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022<br>CUSIP: 35671DAU9 | 216,000.00 | 216,030.24 | 210,676.24 |
| GENESIS ENERGY L P 5.75% DUE 02-15-2021<br>CUSIP: 37185LAE2 | 545,000.00 | 547,238.35 | 539,550.00 |
| ** GENWORTH FINL INC BD FLT RT DUE<br>11-15-2066/11-14-2006 BEO CUSIP: 37247DAG1 | 325,000.00 | 267,231.25 | 215,312.50 |
| GEO GROUP INC 5.125 DUE 04-01-2023<br>CUSIP: 36159RAG8 | 650,000.00 | 644,862.50 | 637,000.00 |
| HCA INC SR SECD NT 4.75 05-01-2023<br>CUSIP: 404121AF2 | 500,000.00 | 501,250.00 | 503,125.00 |
| HCP INC 2.625 DUE 02-01-2020<br>SEDOL: B91NV30 | 1,100,000.00 | 1,092,663.00 | 1,093,321.90 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| HCP INC 4.25% DUE 11-15-2023<br>CUSIP: 40414LAJ8 | 312,000.00 | 326,249.04 | 325,763.25 |
| HEALTHCARE TR AMER 3.375% DUE 07-15-2021<br>SEDOL: BNLPLH8 | 740,000.00 | 742,982.20 | 744,403.74 |
| ** HERCULES OFFSHORE 7.5% DUE 10-01-2021<br>CUSIP: 427093AH2 | 510,000.00 | 502,643.75 | 262,650.00 |
| HEWLETT PACKARD CO 2.125% DUE 09-13-2015<br>SEDOL: B6310R8 | 460,000.00 | 464,701.20 | 464,785.38 |
| HLTH CARE REIT INC 2.25% DUE 03-15-2018<br>SEDOL: B83ZCP6 | 1,700,000.00 | 1,721,657.60 | 1,720,372.80 |
| ** HLTH CARE REIT INC 4.5% DUE 01-15-2024<br>CUSIP: 42217KBC9 | 378,000.00 | 374,061.24 | 397,867.68 |
| HORIZON LINES L L 11% DUE 10-15-2016<br>CUSIP: 44049HAG8 | 50,000.00 | 50,125.00 | 50,500.00 |
| HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP: 44328BAD0 | 6,652,420.72 | 2,273,108.41 | 3,173,138.16 |
| HUGHES SATELLITE 7.625% DUE 06-15-2021<br>CUSIP: 444454AA0 | 225,000.00 | 248,387.69 | 249,750.00 |
| ** ICAHN ENTERPRISES 5.875% DUE 02-01-2022<br>CUSIP: 451102BF3 | 400,000.00 | 413,000.00 | 408,000.00 |
| IN DEFAULT UNITED AIR LINES 1991-A PASS TRS SER 1991-A2 10.02 DUE 12-31-2049 CUSIP: 909283AB9 | 235,754.41 | 0.00 | 128,486.15 |
| ING U S INC 5.5% DUE 07-15-2022<br>SEDOL: BD033P5 | 810,000.00 | 915,445.80 | 914,930.64 |
| INTELSAT 7.75% DUE 06-01-2021<br>CUSIP: 458204AP9 | 425,000.00 | 453,687.50 | 440,406.25 |
| IPAYMENT HLDGS 15 DUE 11-15-2018<br>CUSIP: 46263YAF7 | 399,707.00 | 220,039.60 | 139,897.45 |
| ** IPAYMENT INC 10.25 DUE 05-15-2018<br>CUSIP: 46262EAE5 | 475,000.00 | 423,135.42 | 394,250.00 |
| JO-ANN STORES INC SR PIK TOGGLE NT 9.75 DUE 10-15-2019<br>CUSIP: 47758PAH2 | 410,000.00 | 417,613.02 | 373,100.00 |
| JOHNSON CTLS INC 3.625% DUE 07-02-2024<br>SEDOL: BN991T4 | 810,000.00 | 815,046.30 | 819,047.70 |
| KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019<br>SEDOL: BST7892 | 1,130,000.00 | 1,134,351.10 | 1,136,086.18 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| KINDER MORGAN 3.95% DUE 09-01-2022<br>SEDOL: B76YC20 | 1,250,000.00 | 1,257,087.50 | 1,256,941.25 |
| ** KINDER MORGAN 4.15% DUE 02-01-2024<br>CUSIP: 494550BS4 | 621,000.00 | 612,044.86 | 624,410.53 |
| KRAFT FOODS GROUP 6.125% DUE 08-23-2018<br>SEDOL: B84TKP3 | 530,000.00 | 608,816.30 | 608,816.83 |
| KRATOS DEFENSE & 7% DUE 05-15-2019<br>CUSIP: 50077BAL2 | 405,000.00 | 403,987.50 | 356,400.00 |
| ** L BRANDS INC 5.625% DUE 10-15-2023<br>CUSIP: 501797AJ3 | 335,000.00 | 336,675.00 | 364,312.50 |
| L-3 COMMUNICATIONS 1.5% DUE 05-28-2017<br>SEDOL: BMN2GX1 | 530,000.00 | 527,858.80 | 527,272.62 |
| L-3 COMMUNICATIONS 3.95% DUE 11-15-2016<br>SEDOL: B714DQ6 | 1,600,000.00 | 1,680,853.80 | 1,680,484.80 |
| LENNAR CORP 4.5% DUE 11-15-2019<br>CUSIP: 526057BU7 | 265,000.00 | 265,000.00 | 265,000.00 |
| LENNAR CORP 5.6% DUE 05-31-2015<br>SEDOL: BG48YN2 | 100,000.00 | 94,000.00 | 101,500.00 |
| LEVEL 3 5.75% DUE 12-01-2022<br>CUSIP: 52729NBW9 | 355,000.00 | 355,131.25 | 356,775.00 |
| LIBERTY TIRE 11% DUE 10-01-2016<br>CUSIP: 531359AA5 | 500,000.00 | 497,062.50 | 470,000.00 |
| ** LINN ENERGY LLC / 7.75% DUE 02-01-2021<br>CUSIP: 536022AF3 | 310,000.00 | 323,175.00 | 275,900.00 |
| MACYS RETAIL HLDGS STEP CPN 7.875% DUE 07-15-2015<br>SEDOL: B3B9LH0 | 94,000.00 | 104,927.50 | 98,079.79 |
| ** MAGNETATION LLC / 11% DUE 05-15-2018<br>CUSIP: 559417AA8 | 75,000.00 | 82,285.00 | 48,375.00 |
| MARATHON OIL CORP 2.8% DUE 11-01-2022<br>CUSIP: 565849AK2 | 282,000.00 | 274,287.30 | 268,573.98 |
| MARINA DIST FIN CO INC SR SECD NT 9.875 8-15-2018<br>CUSIP: 56808RAD8 | 200,000.00 | 208,995.75 | 210,040.00 |
| ** MARKWEST ENERGY 4.875% DUE 12-01-2024<br>CUSIP: 570506AS4 | 350,000.00 | 350,000.00 | 344,750.00 |
| MARTIN MIDSTREAM PARTNERS LP 7.25 DUE 02-15-2021<br>CUSIP: 573334AD1 | 400,000.00 | 406,000.00 | 396,000.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| MASCO CORP 6.125% DUE 10-03-2016<br>SEDOL: B1FQFZ9 | 1,000,000.00 | 947,150.00 | 1,066,250.00 |
| MCKESSON CORP NEW 2.284% DUE 03-15-2019<br>SEDOL: BKKMWT8 | 820,000.00 | 821,221.80 | 821,066.82 |
| MCKESSON CORP NEW 3.796% DUE 03-15-2024<br>SEDOL: BKKMXM8 | 810,000.00 | 828,435.60 | 828,817.11 |
| MEM PRODTN PARTNERS LP 7.625 DUE 05-01-2021<br>CUSIP: 586049AB4 | 405,000.00 | 393,862.50 | 364,500.00 |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036<br>CUSIP: 59562VAM9 | 141,000.00 | 159,792.48 | 176,256.62 |
| ** MIDSTATES PETE CO 9.25% DUE 06-01-2021<br>CUSIP: 59804VAD7 | 345,000.00 | 357,525.00 | 286,350.00 |
| MOMENTIVE FIXED 3.88% DUE 10-24-2021<br>CUSIP: 60877UBE6 | 415,000.00 | 360,012.50 | 363,125.00 |
| ** MONITRONICS INTL INC 9.125 SR NT DUE 04-01-2020<br>CUSIP: 609453AG0 | 345,000.00 | 365,323.08 | 341,550.00 |
| MOODYS CORP 2.75 07-15-2019<br>SEDOL: BP3YP31 | 560,000.00 | 568,405.60 | 568,347.92 |
| MORGAN STANLEY 4.35 DUE 09-08-2026<br>SEDOL: BQQLM13 | 560,000.00 | 565,112.80 | 567,767.76 |
| NATL RETAIL PPTYS 3.9% DUE 06-15-2024<br>SEDOL: BMH0QZ3 | 570,000.00 | 579,530.40 | 582,392.37 |
| NEW YORK TIMES CO 5% DUE 03-15-2015<br>SEDOL: BG490Z9 | 100,000.00 | 96,375.00 | 101,000.00 |
| NEWPAGE CORP TERM LOAN DUE 02-05-2021 BEO<br>CUSIP: 651714AW7 | 0.00 | 0.00 | 0.00 |
| NII CAP CORP FIXED 10% DUE 12-31-2040<br>CUSIP: 67021BAD1 | 760,000.00 | 438,100.00 | 277,400.00 |
| NII CAP CORP 7.625% DUE 04-01-2021 BOND IIN DEFAULT<br>CUSIP: 67021BAE9 | 520,000.00 | 377,571.21 | 88,400.00 |
| NOBLE ENERGY INC 3.9% DUE 11-15-2024<br>SEDOL: BSJWP85 | 550,000.00 | 557,287.50 | 552,520.10 |
| NORFOLK SOUTHN 6% DUE 05-23-2111<br>CUSIP: 655844BD9 | 191,000.00 | 191,000.00 | 241,784.22 |
| NPC INTL INC / NPC OPER CO A INC / NPC OPER CO B INC 10.5<br>DUE 01-15-2020 CUSIP: 62941YAB3 | 675,000.00 | 769,268.75 | 698,625.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| NRG ENERGY INC 7.875% DUE 05-15-2021<br>CUSIP: 629377BS0 | 318,000.00 | 330,701.69 | 344,235.00 |
| ** OASIS PETE INC 6.875 DUE 03-15-2022<br>CUSIP: 674215AG3 | 390,000.00 | 421,200.00 | 366,600.00 |
| ONEOK PARTNERS L P 6.15% DUE 10-01-2016<br>SEDOL: B1FLD38 | 1,150,000.00 | 1,250,038.50 | 1,249,236.95 |
| ** PENN VA CORP 8.5 DUE 05-01-2020<br>CUSIP: 707882AE6 | 380,000.00 | 383,800.00 | 354,350.00 |
| PHH CORP 6.375% DUE 08-15-2021<br>CUSIP: 693320AS2 | 200,000.00 | 198,266.66 | 187,000.00 |
| PHILLIPS 66 4.65% DUE 11-15-2034<br>CUSIP: 718546AK0 | 213,000.00 | 211,477.06 | 218,260.67 |
| ** PINNACLE OPER CORP 9 DUE 11-15-2020<br>CUSIP: 72348XAA5 | 430,000.00 | 433,625.00 | 460,100.00 |
| PRIDE INTL INC DEL 6.875% DUE 08-15-2020<br>CUSIP: 74153QAH5 | 281,000.00 | 346,300.54 | 326,740.33 |
| PVTPL A-S MERGER SUB LLC 144A 7.875 DUE<br>12-15-2020 CUSIP: 00213UAA4 | 350,000.00 | 354,065.11 | 361,375.00 |
| PVTPL AECOM SR NT 144A 5.75% DUE<br>10-15-2022/10-06-2014 BEO CUSIP: 00766TAA8 | 270,000.00 | 273,037.50 | 282,825.00 |
| ** PVTPL AHERN RENTALS INC 2ND PRTY SR SECDNT 9.5 DUE<br>06-15-2018 BEO CUSIP: 008674AF0 | 290,000.00 | 292,514.84 | 308,850.00 |
| PVTPL ALLISON TRANSMISSION INC SR NT 144A 7.125 DUE<br>05-15-2019/05-06-2011 BEO CUSIP: 019736AC1 | 400,000.00 | 432,484.28 | 420,000.00 |
| ** PVTPL ALPHA NAT RES INC SR 2ND LIEN NT 144A 7.5% DUE<br>08-01-2020/05-20-2014 BEO CUSIP: 02076XAG7 | 405,000.00 | 405,000.00 | 319,950.00 |
| PVTPL ALTICE S A BD 7.75 DUE 05-15-2022<br>CUSIP: 02154VAA9 | 675,000.00 | 689,782.61 | 697,781.25 |
| ** PVTPL AMERICAN ACHIEVEMENT CORP SR SECD NT 10.875% DUE<br>04-15-2016/10-15-2014 BEO CUSIP: 02369AAG3 | 355,000.00 | 355,487.50 | 347,456.25 |
| ** PVTPL ARCH COAL INC SR SECD SECOND LIEN NT 8 DUE 01-15-2019<br>CUSIP: 039380AK6 | 420,000.00 | 417,800.00 | 285,600.00 |
| ** PVTPL AVAYA INC SR SECD NT 10.5% DUE<br>03-01-2021/03-07-2013 BEO CUSIP: 053499AJ8 | 375,000.00 | 357,984.37 | 327,187.50 |
| ** PVTPL AVAYA INC SR SECD NT 144A 9% DUE<br>04-01-2019/04-01-2015 BEO CUSIP: 053499AH2 | 500,000.00 | 498,784.68 | 511,875.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL AVIATION CAP GROUP CORP SR NT 144A3.875% DUE 09-27-2016 BEO SEDOL: BF56BB5 | 400,000.00 | 400,000.00 | 411,316.00 |
| PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO CUSIP: | 531,000.00 | 575,458.77 | 548,440.69 |
| PVTPL BOART LONGYEAR MGMT PTY LTD BD 144A 10% DUE 10-01-2018 BEO CUSIP: 09664PAC6 | 87,000.00 | 87,000.00 | 92,763.75 |
| ** PVTPL CALIFORNIA RES CORP SR NT 144A 5% DUE 01-15-2020/10-01-2014 BEO CUSIP: 13057QAA5 | 220,000.00 | 220,000.00 | 198,000.00 |
| PVTPL CDK GLOBAL INC SR NT 3.3% DUE 10-15-2019 CUSIP: 12508EAA9 | 815,000.00 | 816,067.65 | 816,367.57 |
| ** PVTPL CENVEO CORP JR PRIORITY SECD NT 144A 8.5% DUE 09-15-2022/06-26-2014 BEO CUSIP: 15671BAL5 | 450,000.00 | 450,000.00 | 375,750.00 |
| ** PVTPL CENVEO CORP SR PRIORITY SECD NT 144A 6% DUE 08-01-2019/06-26-2014 BEO CUSIP: 15671BAK7 | 100,000.00 | 100,000.00 | 91,000.00 |
| PVTPL CMO BAMLL RE-REMIC TR 2011-07C1 COML MTG BKD CTF 5.383 DUE 11-15-2016 CUSIP: 055236AA1 | 372,906.64 | 404,650.31 | 401,699.51 |
| PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO CUSIP: 12638UAA6 | 300,000.00 | 345,855.47 | 319,611.00 |
| PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19 CUSIP: 233050AB9 | 500,000.00 | 513,828.13 | 543,567.50 |
| PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045 CUSIP: 61758FAB8 | 170,000.00 | 167,552.21 | 184,173.24 |
| PVTPL CMO N CENT AREA SCHS MICH PASSTHRUCTF CL I-A1 144A 6.5 DUE 07-17-2040 BEO CUSIP: 07330TAA0 | 273,996.07 | 330,036.82 | 284,027.07 |
| PVTPL CNH INDL CAP LLC NT 144A 3.375% DUE 07-15-2019 BEO CUSIP: 12592BAA2 | 230,000.00 | 228,679.80 | 221,950.00 |
| PVTPL CONS CONTAINER CO LLC / CONS CON SR NT 10.125 DUE 07-15-2020 BEO CUSIP: 20903GAA8 | 575,000.00 | 633,162.50 | 523,250.00 |
| PVTPL CPG MERGER SUB LLC SR NT 144A 8% DUE 10-01-2021/09-30-2013 BEO CUSIP: 12626CAA0 | 495,000.00 | 504,909.38 | 520,987.50 |
| PVTPL CSC HLDGS LLC SR NT 144A 5.25% DUE06-01-2024 BEO CUSIP: 126307AG2 | 210,000.00 | 209,230.00 | 208,162.50 |
| PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO CUSIP: 126659AA9 | 503,272.87 | 662,025.27 | 686,776.22 |
| PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP: 126650BS8 | 225,602.12 | 288,741.38 | 287,486.36 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL ECO SVCS OPERATIONS LLC/ECO FIN CORP 8.5% 11-01-2022 CUSIP: 278932AA6 | 320,000.00 | 321,425.00 | 331,200.00 |
| PVTPL ENDO FIN LLC / ENDO FINCO INC 5.375 DUE 01-15-2023/06-30-2014 BEO CUSIP: 29271LAE4 | 665,000.00 | 665,277.08 | 649,618.55 |
| PVTPL ENERGY XXI GULF COAST INC 6.875 DUE 03-15-2024/05-27-2014 BEO CUSIP: 29276KAT8 | 625,000.00 | 582,585.00 | 468,750.00 |
| PVTPL FIRST QUALITY FIN CO INC SR NT 144A 4.625 DUE 05-15-2021/05-14-2013 BEO CUSIP: 336130AA7 | 295,000.00 | 298,024.63 | 271,400.00 |
| ** PVTPL GUITAR CTR INC SR UNSECURED NT 9.625 04-15-2020 CUSIP: 402040AJ8 | 535,000.00 | 501,044.16 | 351,762.50 |
| PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019 CUSIP: 45779GAA6 | 375,000.00 | 359,725.00 | 375,000.00 |
| PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO SEDOL: B59WKT0 | 200,000.00 | 199,992.00 | 214,500.00 |
| PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO SEDOL: B4V2W62 | 200,000.00 | 199,992.00 | 227,000.00 |
| PVTPL JLL/DELTA DUTCH NEWCO B V SR NT 7.5 DUE 02-01-2022 CUSIP: 46590GAA1 | 325,000.00 | 335,562.50 | 334,750.00 |
| PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM 6.0% 11-07-2044 CUSIP: 48667QAK1 | 200,000.00 | 197,262.00 | 187,750.00 |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP: 53079EBE3 | 525,000.00 | 540,524.25 | 546,201.60 |
| PVTPL LIGHT TOWER RENTALS INC 8.125 08-01-2019 CUSIP: 53225CAA9 | 195,000.00 | 195,000.00 | 177,450.00 |
| PVTPL MMAF EQUIP FIN LLC 2012-A ASSET BACKED NT CL A-3 .94 DUE 08-10-2016 CUSIP: 55314QAC1 | 196,776.50 | 196,739.35 | 197,080.32 |
| PVTPL MMAF EQUIP FIN LLC 2014-A AST BKD NT CL A-5 144A 2.33 DUE 12-8-25 BEO CUSIP: 55315CAE7 | 535,000.00 | 534,736.99 | 539,212.05 |
| ** PVTPL NII INTL TELECOM S C A GTD SR NT 144A 7.875 DUE 08-15-2019/05-23-2013 BEO CUSIP: 62914QAD9 | 340,000.00 | 219,300.00 | 246,500.00 |
| PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL: BNJZV25 | 219,000.00 | 219,000.00 | 197,100.00 |
| PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG CUSIP: 71656LBB6 | 292,000.00 | 297,533.40 | 300,760.00 |
| PVTPL PETROLEOS MEXICANOS TRANCHE # TR 00025 4.25% DUE 01-15-2025 REG SEDOL: BRJ64L6 | 118,000.00 | 117,319.14 | 119,357.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL PITTSBURGH GLASS WKS LLC SR SECD NT 144A 8% DUE 11-15-2018/11-12-2013 BEO CUSIP: 725143AB7 | 342,000.00 | 344,936.25 | 362,520.00 |
| ** PVTPL PRESTIGE BRANDS INC SR NT 5.375 DUE 12-15-2021 CUSIP: 74112BAJ4 | 420,000.00 | 420,770.00 | 413,700.00 |
| PVTPL PRUDENTIAL HLDGS LLC SER B INSD NT144A 7.245 DUE 12-18-2023 BEO CUSIP: 74438GAC5 | 265,000.00 | 315,055.85 | 330,118.45 |
| PVTPL PRUDENTIAL HLDGS LLC SER C INSD NT 144A 8.695 12-18-2023 BEO SF 12-18-13 CUSIP: 74438GAE1 | 290,971.41 | 349,652.25 | 373,755.10 |
| PVTPL QUAD/GRAPHICS INC SR NT 7 DUE 05-01-2022 CUSIP: 747301AA7 | 375,000.00 | 375,345.39 | 367,031.25 |
| PVTPL RELIANCE HLDG USA INC 5.4 DUE 02-14-2022 BEO CUSIP: 759468AC5 | 250,000.00 | 275,937.50 | 275,566.25 |
| PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 BEO CUSIP: 76716XAA0 | 316,000.00 | 315,993.68 | 320,775.39 |
| PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018 CUSIP: 74965WAA5 | 650,000.00 | 746,621.43 | 680,875.00 |
| ** PVTPL SANCHEZ ENERGY CORP SR NT 144A 6.125% DUE 01-15-2023/06-27-2014 BEO CUSIP: 79970YAC9 | 405,000.00 | 406,462.50 | 364,500.00 |
| PVTPL SCOTTRADE FINL SVCS INC SR NT 144A6.125% DUE 07-11-2021 BEO CUSIP: 81014AAA9 | 380,000.00 | 380,000.00 | 399,581.02 |
| ** PVTPL SEVENTY SEVEN ENERGY INC SR NT 144A 6.5% DUE 07-15-2022/06-26-2014 BEO CUSIP: 818097AA5 | 210,000.00 | 215,775.00 | 160,650.00 |
| PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP: 78428JAA6 | 375,000.00 | 375,375.00 | 352,500.00 |
| PVTPL SUGAR HSP GMNG PROP/FIN 6.375 DUE 06-01-2021 BEO CUSIP: 865033AB0 | 650,000.00 | 637,687.50 | 614,250.00 |
| ** PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP: 86737NAA6 | 550,000.00 | 544,793.75 | 374,000.00 |
| ** PVTPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN SR NT 7.75 DUE 04-15-2020 CUSIP: 877249AA0 | 450,000.00 | 488,440.67 | 481,500.00 |
| ** PVTPL U S COATINGS ACQUISITION INC 7.375 DUE 05-01-2021 CUSIP: 90347CAA4 | 300,000.00 | 308,625.00 | 324,000.00 |
| PVTPL U S J-ACUCAR E ALCOOL S A BD 144A 9.875% DUE 11-09-2019/11-09-2016 BEO SEDOL: B8HL0P6 | 205,000.00 | 233,187.50 | 172,200.00 |
| ** PVTPL ULTRA PETE CORP SR N 5.75 DUE 12-15-2018 CUSIP: 903914AA7 | 215,000.00 | 217,891.49 | 208,818.75 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 6.75 DUE 09-15-2022 CUSIP: 914906AP7 | 300,000.00 | 334,500.00 | 330,000.00 |
| ** PVTPL VPI ESCROW CORP SR NT 6.375 DUE 10-15-2020 CUSIP: 91829KAA1 | 550,000.00 | 566,375.00 | 570,630.50 |
| PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO CUSIP: 92890HAB8 | 475,000.00 | 474,050.00 | 479,154.82 |
| PVTPL WEYERHAEUSER REAL ESTATE CO 4.375 DUE 06-15-2019 BEO CUSIP: 962178AK5 | 175,000.00 | 173,670.38 | 173,250.00 |
| ** PVTPL WMG ACQUISITION CORP SR NT 144A 6.75 DUE 04-15-2022/04-09-2014 BEO CUSIP: 92933BAH7 | 765,000.00 | 768,150.00 | 742,050.00 |
| PVTPL ZACHRY HLDGS INC SR NT 7.5 DUE 02-01-2020 BEO CUSIP: 988745AA3 | 430,000.00 | 445,517.39 | 432,150.00 |
| PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022 CUSIP: 826700AA4 | 520,000.00 | 515,112.50 | 509,600.00 |
| RANGE RES CORP 5% DUE 03-15-2023 CUSIP: 75281AAQ2 | 400,000.00 | 400,000.00 | 397,750.00 |
| REGENCY ENERGY 4.5 DUE 11-01-2023 CUSIP: 75886AAJ7 | 130,000.00 | 119,762.50 | 122,200.00 |
| REGENCY ENERGY 5.875% DUE 03-01-2022 CUSIP: 75886AAL2 | 310,000.00 | 307,429.32 | 319,300.00 |
| ** RESOLUTE ENERGY CORP 8.5 05-01-2020 CUSIP: 76116AAB4 | 410,000.00 | 414,100.00 | 302,375.00 |
| ROCKWOOD SPECIALTIES GROUP INC 4.625 DUE 10-15-2020 CUSIP: 774477AJ2 | 325,000.00 | 333,839.29 | 339,625.00 |
| ** RUBY TUESDAY INC SR NT 7.625 05-15-2020 CUSIP: 781182AB6 | 475,000.00 | 476,437.50 | 476,187.50 |
| SABINE PASS LNG L 7.5% DUE 11-30-2016 CUSIP: 785583AF2 | 155,000.00 | 171,164.29 | 164,687.50 |
| ** SABINE PASS 5.75% DUE 05-15-2024 CUSIP: 785592AJ5 | 350,000.00 | 356,562.50 | 353,937.50 |
| SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP: 81377EAA2 | 218,435.42 | 218,452.48 | 119,200.21 |
| ** SAMSON INVT CO 9.75 02-15-2020 CUSIP: 796038AC1 | 550,000.00 | 569,250.00 | 317,625.00 |
| SANDRIDGE ENERGY INC 8.125 DUE 10-15-2022 BEO CUSIP: 80007PAQ2 | 385,000.00 | 385,475.45 | 308,000.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| SANTANDER HLDGS 3 DUE 09-24-2015 SEDOL: B8FC9H6 | 760,000.00 | 771,270.80 | 770,634.68 |
| SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023 SEDOL: BPY06H9 | 1,230,000.00 | 1,290,762.00 | 1,296,447.06 |
| SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP: 816851AK5 | 320,000.00 | 451,699.20 | 415,218.56 |
| ** SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP: 817565BT0 | 575,000.00 | 634,888.46 | 649,750.00 |
| SIMMONS FOODS INC 7.875% DUE 10-01-2021 CUSIP: 828732AB3 | 285,000.00 | 285,000.00 | 289,987.50 |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019 SEDOL: BH7KDR9 | 1,300,000.00 | 1,292,265.00 | 1,303,250.00 |
| SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP: 83162CTL7 | 418,009.76 | 451,254.61 | 439,416.04 |
| SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2008-20G PARTN CTF 5.87 7-1-28 CUSIP: 83162CRX3 | 258,138.50 | 278,144.22 | 291,634.29 |
| ** SPRINGS INDS INC 6.25 DUE 06-01-2021 REG CUSIP: 851783AB6 | 440,000.00 | 440,000.00 | 430,100.00 |
| SUN PRODUCTS CORP NEW TERM LOAN DUE 03-15-2020 BEO CUSIP: LX1287148 | 350,000.00 | 339,093.75 | 336,875.00 |
| T-MOBILE USA INC 6.633 DUE 04-28-2021 CUSIP: 87264AAD7 | 670,000.00 | 704,987.50 | 690,100.00 |
| TANGER PPTYS LTD 6.15% DUE 11-15-2015 SEDOL: B4PQ260 | 1,120,000.00 | 1,169,806.40 | 1,177,546.72 |
| TARGA RES PARTNERS 5.25% DUE 05-01-2023 CUSIP: 87612BAM4 | 175,000.00 | 175,875.00 | 178,500.00 |
| TARGA RES PARTNERS 6.375% DUE 08-01-2022 CUSIP: 87612BAK8 | 375,000.00 | 403,450.00 | 397,500.00 |
| TEMPLAR ENERGY LLC TERM LOAN (2ND LIEN) DUE 11-25-2020 BEO CUSIP: 87978GAD1 | 280,000.00 | 271,600.00 | 246,400.00 |
| THERMO FISHER SCIENTIFIC INC 2.4 DUE 02-01-2019 REG SEDOL: BH55105 | 650,000.00 | 651,352.00 | 653,461.25 |
| THERMO FISHER 1.3% DUE 02-01-2017 SEDOL: BH55183 | 830,000.00 | 828,829.70 | 829,339.32 |
| THERMO FISHER 3.3% DUE 02-15-2022 SEDOL: BSL17L7 | 750,000.00 | 743,272.50 | 756,548.25 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| TIAA AST MGMT FIN 2.95% DUE 11-01-2019<br>SEDOL: BRTL9V6 | 990,000.00 | 995,900.40 | 996,682.50 |
| TMX FIN LLC / 8.5% DUE 09-15-2018<br>CUSIP: 87261NAG5 | 575,000.00 | 613,125.00 | 552,000.00 |
| ** TRANSDIGM INC 6% DUE 07-15-2022<br>CUSIP: 893647AW7 | 390,000.00 | 392,925.00 | 393,900.00 |
| TWCC HLDG CORP TERM LOAN DUE 12-11-2020 BEO<br>CUSIP: 87309LAM0 | 475,000.00 | 470,843.75 | 464,312.50 |
| UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG<br>SEDOL: BF23LX1 | 430,000.00 | 446,189.50 | 448,351.54 |
| UNVL HOSP SVCS INC 7.625 DUE 08-15-2020<br>CUSIP: 91359PAJ9 | 600,000.00 | 631,275.00 | 543,000.00 |
| ** UTD RENTALS N 7.625 DUE 04-15-2022<br>CUSIP: 911365AZ7 | 330,000.00 | 369,993.36 | 364,650.00 |
| VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2 2 2-15-18<br>SEDOL: B9573W1 | 460,000.00 | 462,557.60 | 462,216.28 |
| VENTAS RLTY LTD 3.125% DUE 11-30-2015<br>SEDOL: B5KZYP2 | 1,271,000.00 | 1,316,131.71 | 1,298,182.87 |
| VENTAS RLTY LTD 4% DUE 04-30-2019<br>SEDOL: B8198J6 | 500,000.00 | 533,245.00 | 533,907.00 |
| VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG<br>SEDOL: BDV8304 | 100,000.00 | 100,000.00 | 104,809.90 |
| VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020<br>SEDOL: BF320Z2 | 1,340,000.00 | 1,465,330.20 | 1,466,678.24 |
| VERIZON COMMUNICATIONS 2.5 NTS DUE 09-15-2016 USD REG<br>SEDOL: BF32126 | 206,000.00 | 205,841.38 | 211,779.12 |
| VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000<br>REG SEDOL: BF320C9 | 1,590,000.00 | 1,779,528.00 | 1,787,503.44 |
| VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000<br>BEO CUSIP: 92343VBT0 | 765,000.00 | 956,659.94 | 988,109.95 |
| VERIZON FLTG RT 1.782371 DUE 09-15-2016<br>SEDOL: BDV82F2 | 400,000.00 | 400,000.00 | 408,223.60 |
| VERIZON 2.45% DUE 11-01-2022<br>SEDOL: B3W62Q6 | 670,000.00 | 633,652.50 | 634,494.02 |
| VERIZON 3.65% DUE 09-14-2018<br>SEDOL: BF32104 | 600,000.00 | 599,976.00 | 636,952.80 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **United States - USD** | | | |
| VIACOM INC NEW 2.5% DUE 09-01-2018<br>SEDOL: BCZYK11 | 570,000.00 | 576,788.70 | 577,715.52 |
| ** VISANT CORP 10 DUE 10-01-2017<br>CUSIP: 92834UAB8 | 575,000.00 | 551,670.40 | 514,625.00 |
| WALGREENS BOOTS ALLIANCE INC 1.75% DUE 11-17-2017<br>SEDOL: BSL7G41 | 660,000.00 | 663,174.60 | 664,925.58 |
| WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024<br>SEDOL: BSL6VF4 | 700,000.00 | 712,208.00 | 714,892.50 |
| WALGREENS BOOTS 3.3% DUE 11-18-2021<br>SEDOL: BSL6VH6 | 1,080,000.00 | 1,096,016.40 | 1,097,542.44 |
| WEA FIN LLC / 1.75% DUE 09-15-2017<br>SEDOL: BQSNXD6 | 1,010,000.00 | 1,012,626.00 | 1,012,939.10 |
| WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024<br>SEDOL: BNH5718 | 1,200,000.00 | 1,183,776.00 | 1,186,802.40 |
| ** WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022<br>CUSIP: 97381WAX2 | 290,000.00 | 307,216.66 | 297,975.00 |
| WOLVERINE WORLD 6.125 DUE 10-15-2020<br>CUSIP: 978097AC7 | 420,000.00 | 435,225.00 | 438,900.00 |
| WORLD OMNI 1.09% DUE 12-15-2016<br>CUSIP: 98160LAD5 | 1,215,000.00 | 1,214,805.96 | 1,220,797.98 |
| WPX ENERGY INC 6% DUE 01-15-2022<br>CUSIP: 98212BAD5 | 601,000.00 | 644,408.53 | 612,268.75 |
| **Total United States - USD** | | **154,190,952.29** | **152,394,747.59** |
| **Uruguay - USD** | | | |
| REPUBLICA ORIENTAL 4.5% DUE 08-14-2024<br>CUSIP: 760942AZ5 | 138,000.00 | 141,726.00 | 146,280.00 |
| **Total Uruguay - USD** | | **141,726.00** | **146,280.00** |
| **Venezuela - USD** | | | |
| PETROLEOS DE VENEZUELA S 9 DUE 11-17-2021 BEO<br>CUSIP: P7807HAP0 | 349,000.00 | 185,665.71 | 187,413.00 |
| PETROLEOS DE VENEZUELA SA 6 DUE 05-16-2024<br>CUSIP: P7807HAT2 | 454,460.00 | 231,886.22 | 202,689.16 |
| PETROLEOS DE 6% DUE 11-15-2026<br>CUSIP: P7807HAR6 | 481,000.00 | 270,346.92 | 202,020.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Debt Instruments - Other* | | | |
| **Venezuela - USD** | | | |
| PETROLEOS DE 8.5% DUE 11-02-2017<br>CUSIP: P7807HAK1 | 560,300.00 | 480,653.69 | 392,210.00 |
| **Total Venezuela - USD** | | **1,168,552.54** | **984,332.16** |
| **Total Corporate Debt Instruments - Other** | | **199,614,376.65** | **197,573,697.21** |
| *Corporate Stock - Preferred* | | | |
| **Brazil - BRL** | | | |
| ITAU UNIBANCO HOLD PRF NPV<br>SEDOL: B037HR3 | 17,090.00 | 235,984.80 | 256,079.66 |
| **Total Brazil - BRL** | | **235,984.80** | **256,079.66** |
| **Germany - EUR** | | | |
| VOLKSWAGEN AG NON VTG PRF NPV<br>SEDOL: 5497168 | 5,800.00 | 1,171,791.65 | 1,339,101.50 |
| **Total Germany - EUR** | | **1,171,791.65** | **1,339,101.50** |
| **United States - USD** | | | |
| COUNTRYWIDE CAP V 7 CALLABLE 1/1/11 @ 25DUE 11/1/36<br>CUSIP: 222388209 | 18,500.00 | 473,282.50 | 477,855.00 |
| **Total United States - USD** | | **473,282.50** | **477,855.00** |
| **Total Corporate Stock - Preferred** | | **1,881,058.95** | **2,073,036.16** |
| *Corporate Stock - Common* | | | |
| **Australia - AUD** | | | |
| AUST & NZ BANK GRP NPV<br>SEDOL: 6065586 | 73,321.00 | 1,952,372.64 | 1,997,536.73 |
| BEACH ENERGY LTD NPV<br>SEDOL: 6088204 | 524,575.00 | 840,756.22 | 458,917.87 |
| CSL LTD NPV<br>SEDOL: 6185495 | 3,901.00 | 218,152.97 | 274,917.10 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Australia - AUD** | | | |
| REA GROUP LIMITED NPV<br>SEDOL: 6198578 | 2,867.00 | 77,979.50 | 111,142.03 |
| TELSTRA CORP LTD NPV<br>SEDOL: 6087289 | 156,145.00 | 692,028.12 | 758,304.90 |
| **Total Australia - AUD** | | **3,781,289.45** | **3,600,818.63** |
| **Australia - USD** | | | |
| ADR BHP BILLITON LTD SPONSORED ADR<br>SEDOL: 2144337 | 12,928.00 | 869,513.78 | 667,472.64 |
| **Total Australia - USD** | | **869,513.78** | **667,472.64** |
| **Austria - EUR** | | | |
| ** CONWERT IMMOBILIEN NPV<br>SEDOL: 7517882 | 36,652.00 | 397,393.41 | 444,219.70 |
| ERSTE GROUP BANK AG NPV<br>SEDOL: 5289837 | 24,733.00 | 619,750.58 | 671,551.30 |
| SCHOELLER BLECKMAN EUR1 (BR)<br>SEDOL: 7571305 | 10,227.00 | 887,852.29 | 811,504.97 |
| VOESTALPINE AG NPV<br>SEDOL: 4943402 | 15,693.00 | 600,733.33 | 653,426.83 |
| **Total Austria - EUR** | | **2,505,729.61** | **2,580,702.80** |
| **Belgium - EUR** | | | |
| TELENET GRP HLDG NPV<br>SEDOL: B0LKSK4 | 3,509.00 | 203,811.33 | 201,095.52 |
| UCB NPV<br>SEDOL: 5596991 | 1,979.00 | 159,961.82 | 155,625.94 |
| **Total Belgium - EUR** | | **363,773.15** | **356,721.46** |
| **Bermuda - GBP** | | | |
| HISCOX ORD GBP0.06 (CDI)<br>SEDOL: BK6M9K2 | 9,782.00 | 95,484.49 | 107,693.28 |
| **Total Bermuda - GBP** | | **95,484.49** | **107,693.28** |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Brazil - BRL** | | | |
| BB SEGURIDADE PART COM NPV<br>SEDOL: B9N3SQ0 | 35,200.00 | 299,040.12 | 458,711.59 |
| BCO DO BRASIL SA COM NPV<br>SEDOL: 2328595 | 57,300.00 | 692,913.50 | 659,515.54 |
| CETIP SA MERCADOS ORGANIZADOS<br>SEDOL: B55DVB6 | 7,400.00 | 104,740.31 | 95,313.37 |
| KROTON EDUCACIONAL COM NPV<br>SEDOL: 2836946 | 38,000.00 | 146,906.29 | 264,490.21 |
| QUALICORP SA EQUITY<br>SEDOL: B4LHBQ0 | 10,900.00 | 107,058.85 | 117,629.70 |
| **Total Brazil - BRL** | | **1,350,659.07** | **1,595,660.41** |
| **Brazil - USD** | | | |
| ADR AMBEV SA SPONSORED ADR<br>SEDOL: BG804F6 | 80,738.00 | 624,158.82 | 528,833.90 |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 SEDOL: B00FSK0 | 132,053.00 | 2,012,180.98 | 2,044,180.44 |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR SEDOL: 2945927 | 88,236.00 | 1,116,572.05 | 652,946.40 |
| ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077 SEDOL: 2209656 | 63,481.00 | 1,361,976.76 | 881,116.28 |
| ADR VALE S A ADR<br>SEDOL: 2857334 | 94,961.00 | 2,000,086.33 | 855,598.61 |
| **Total Brazil - USD** | | **7,114,974.94** | **4,962,675.63** |
| **Canada - CAD** | | | |
| ALIMENTATION COUCH CLASS'B'S/VTG COM NPV<br>SEDOL: 2011646 | 8,605.00 | 229,197.97 | 305,636.92 |
| CDN NATURAL RESOURCES COMMON STOCK<br>SEDOL: 2171573 | 14,171.00 | 582,600.77 | 471,765.98 |
| CI FINANCIAL CORP COMSTK<br>SEDOL: B3KT0S5 | 9,512.00 | 227,318.87 | 282,544.56 |
| CONSTELLATION SOFT COM STK NPV<br>SEDOL: B15C4L6 | 294.00 | 74,031.28 | 85,488.83 |
| DOLLARAMA INC COM STK NPV<br>SEDOL: B4TP9G2 | 2,488.00 | 106,305.27 | 116,910.36 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Canada - CAD** | | | |
| ENBRIDGE INC COM NPV<br>SEDOL: 2466149 | 14,347.00 | 658,713.28 | 660,572.24 |
| GILDAN ACTIVEWEAR COM NPV<br>SEDOL: 2254645 | 3,100.00 | 167,531.99 | 179,760.58 |
| PEYTO EXPL & DEV CORP NEW COM<br>SEDOL: B6775F5 | 4,761.00 | 176,147.29 | 140,209.94 |
| SAPUTO INC COM NPV<br>SEDOL: 2112226 | 9,250.00 | 282,849.78 | 268,921.29 |
| SUNCOR ENERGY INC COM NPV 'NEW'<br>SEDOL: B3NB1P2 | 20,600.00 | 782,232.07 | 652,370.97 |
| TORONTO-DOMINION COM NPV<br>SEDOL: 2897222 | 11,908.00 | 549,857.22 | 601,744.32 |
| **Total Canada - CAD** | | **3,836,785.79** | **3,765,925.99** |
| **Canada - USD** | | | |
| AIMIA INC COM<br>CUSIP: 00900Q103 | 79,600.00 | 1,406,654.73 | 1,004,552.00 |
| ** BCE INC COM NEW<br>CUSIP: 05534B760 | 24,110.00 | 1,062,413.25 | 1,131,241.20 |
| BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A<br>SEDOL: 2092555 | 7,728.00 | 341,041.60 | 387,327.36 |
| ** CAMECO CORP COM<br>CUSIP: 13321L108 | 28,800.00 | 548,488.39 | 535,392.00 |
| CANADIAN NATL RY CO COM<br>SEDOL: 2210959 | 3,391.00 | 124,980.45 | 240,930.55 |
| ** CANADIAN PAC RY LTD COM NPV<br>SEDOL: 2793104 | 5,911.00 | 719,602.71 | 1,141,768.76 |
| CATAMARAN CORP COM<br>CUSIP: 148887102 | 5,693.00 | 286,923.69 | 290,001.42 |
| FIRSTSERVICE CORP SUB VTG SH SUB VTG SH<br>CUSIP: 33761N109 | 5,555.00 | 294,261.68 | 297,303.60 |
| MAGNA INTERNATIONAL INC COMMON STOCK<br>SEDOL: 2554549 | 9,400.00 | 440,896.67 | 1,011,910.00 |
| MANULIFE FINL CORP COM<br>SEDOL: 2492520 | 83,607.00 | 1,156,123.35 | 1,663,779.30 |
| ** MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS<br>CUSIP: 552697104 | 26,050.00 | 371,018.92 | 574,923.50 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Canada - USD** | | | |
| METHANEX CORP COM STK<br>SEDOL: 2578378 | 15,500.00 | 995,806.35 | 800,730.00 |
| OPEN TEXT CORP COM<br>SEDOL: 2655657 | 14,149.00 | 680,500.56 | 836,488.88 |
| ** RITCHIE BROS AUCTIONEERS INC COM<br>CUSIP: 767744105 | 31,613.00 | 711,264.88 | 826,047.69 |
| ROGERS COMMUNICATIONS INC CL B NON VTG CL B<br>SEDOL: 2125268 | 11,462.00 | 432,561.37 | 461,230.88 |
| TORONTO DOMINION BK ONT FOR FUTURE DEBT SEE 891145 COM NEW<br>COM NEW SEDOL: 2042516 | 33,194.00 | 1,340,136.83 | 1,675,965.06 |
| **Total Canada - USD** | | **10,912,675.43** | **12,879,592.20** |
| **China - HKD** | | | |
| ** ANHUI CONCH CEMENT 'H'CNY1<br>SEDOL: 6080396 | 640,500.00 | 2,263,196.11 | 2,168,036.75 |
| BRILLIANCE CHINA USD0.01<br>SEDOL: 6181482 | 56,000.00 | 111,150.74 | 95,463.57 |
| CHINA CONSTRUCTION BANK'H'CNY1<br>SEDOL: B0LMTQ3 | 1,906,600.00 | 1,420,011.02 | 1,445,623.21 |
| CHINA MERCHANTS BK COM STK<br>SEDOL: B1DYPZ5 | 51,000.00 | 103,326.94 | 105,617.02 |
| CHINA MOBILE LTD HKD0.10<br>SEDOL: 6073556 | 120,200.00 | 1,251,981.80 | 1,480,994.20 |
| CHINA OILFIELD SER 'H'CNY1<br>SEDOL: 6560995 | 464,000.00 | 817,159.65 | 817,310.12 |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10<br>SEDOL: 6192150 | 26,000.00 | 76,480.31 | 78,117.34 |
| CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS<br>SEDOL: 6291819 | 1,783,620.00 | 1,427,606.58 | 1,460,475.44 |
| CHINA SHIPPING CON 'H'CNY1<br>SEDOL: B018L76 | 1,647,000.00 | 423,081.81 | 484,224.37 |
| ENN ENERGY COMSTK<br>SEDOL: 6333937 | 32,000.00 | 235,954.68 | 195,589.94 |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H'<br>SEDOL: B1G1QD8 | 825,000.00 | 512,461.77 | 559,574.47 |
| LENOVO GROUP LIMITED HKD0.025<br>SEDOL: 6218089 | 252,000.00 | 324,115.19 | 353,547.39 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **China - HKD** | | | |
| PING AN INSURANCE GROUP 'H' CNY1<br>SEDOL: B01FLR7 | 66,500.00 | 544,940.44 | 557,811.09 |
| SIHUAN PHARM HLDG COMSTK<br>SEDOL: B4X3RF7 | 169,000.00 | 99,058.41 | 126,395.87 |
| TENCENT HLDGS LIMITED COMMON STOCK<br>SEDOL: BMMV2K8 | 44,100.00 | 529,922.69 | 705,145.07 |
| WEICHAI POWER CO 'H'CNY1<br>SEDOL: 6743956 | 211,400.00 | 771,630.92 | 801,439.07 |
| **Total China - HKD** | | **10,912,079.06** | **11,435,364.92** |
| **China - USD** | | | |
| ADR BAIDU INC SPONSORED ADR<br>SEDOL: B0FXT17 | 1,588.00 | 286,280.03 | 389,234.68 |
| ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A<br>SEDOL: B1FCP24 | 25,266.00 | 827,673.59 | 759,748.62 |
| ADR QIHOO 360 TECHNOLOGY CO LTD ADR<br>SEDOL: B4MWN57 | 1,159.00 | 99,605.97 | 86,148.47 |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR<br>SEDOL: B3N0H17 | 9,937.00 | 141,079.86 | 227,159.82 |
| ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS<br>ADR SEDOL: B23PW87 | 2,949.00 | 59,341.84 | 101,180.19 |
| ADR YY INC ADS REPSTG COM CL A<br>SEDOL: B7QNYP4 | 1,584.00 | 99,467.61 | 121,096.80 |
| NETEASE INC<br>SEDOL: 2606440 | 1,509.00 | 141,005.08 | 159,456.03 |
| **Total China - USD** | | **1,654,453.98** | **1,844,024.61** |
| **Colombia - USD** | | | |
| ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS<br>SEDOL: 2082567 | 11,595.00 | 729,987.94 | 599,461.50 |
| **Total Colombia - USD** | | **729,987.94** | **599,461.50** |
| **Czech Republic - CZK** | | | |
| KOMERCNI BANKA CZK500<br>SEDOL: 4519449 | 2,399.00 | 424,027.83 | 534,380.87 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Czech Republic - CZK** | | | |
| **Total Czech Republic - CZK** | | **424,027.83** | **534,380.87** |
| **Denmark - DKK** | | | |
| CARLSBERG SER'B'DKK20<br>SEDOL: 4169219 | 16,000.00 | 1,418,876.67 | 1,428,786.84 |
| COLOPLAST DKK1 B<br>SEDOL: B8FMRX8 | 3,015.00 | 230,317.94 | 261,912.56 |
| GN STORE NORD DKK4<br>SEDOL: 4501093 | 4,261.00 | 70,627.89 | 91,235.24 |
| NOVO-NORDISK AS DKK0.2 SER'B'<br>SEDOL: BHC8X90 | 14,376.00 | 662,053.70 | 657,297.30 |
| **Total Denmark - DKK** | | **2,381,876.20** | **2,439,231.94** |
| **Denmark - USD** | | | |
| ** ADR NOVO-NORDISK A S ADR<br>CUSIP: 670100205 | 24,176.00 | 680,965.15 | 1,099,040.96 |
| **Total Denmark - USD** | | **680,965.15** | **1,099,040.96** |
| **Finland - EUR** | | | |
| ** KONE CORPORATION NPV ORD 'B'<br>SEDOL: B09M9D2 | 7,961.00 | 339,415.53 | 367,209.47 |
| SAMPO PLC SER'A'NPV<br>SEDOL: 5226038 | 22,137.00 | 1,001,123.10 | 1,094,776.55 |
| **Total Finland - EUR** | | **1,340,538.63** | **1,461,986.02** |
| **France - EUR** | | | |
| AXA EUR2.29<br>SEDOL: 7088429 | 34,417.00 | 695,142.82 | 833,019.04 |
| BNP PARIBAS EUR2<br>SEDOL: 7309681 | 11,278.00 | 784,194.32 | 724,919.06 |
| ** BOLLORE EUR16<br>SEDOL: 4572709 | 167.00 | 106,848.21 | 82,651.64 |
| CAP GEMINI EUR8<br>SEDOL: 4163437 | 11,749.00 | 499,039.86 | 863,141.24 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **France - EUR** | | | |
| DASSAULT SYSTEMES EUR0.50<br>SEDOL: 5330047 | 2,709.00 | 178,718.13 | 177,538.07 |
| ESSILOR INTL EUR0.18<br>SEDOL: 7212477 | 3,735.00 | 407,765.70 | 420,458.25 |
| ** EUROFINS SCIENTIFI EUR0.10<br>SEDOL: 5972643 | 552.00 | 109,237.14 | 134,327.03 |
| GPE EUROTUNNEL (EUR) EURO 0.40<br>SEDOL: B292JQ9 | 8,115.00 | 100,996.83 | 105,161.69 |
| ** HERMES INTL NPV<br>SEDOL: 5253973 | 308.00 | 93,812.37 | 103,383.43 |
| INGENICO EUR1<br>SEDOL: 4196897 | 1,026.00 | 96,367.38 | 111,124.98 |
| ORANGE EUR4<br>SEDOL: 5176177 | 59,118.00 | 847,953.16 | 1,043,952.73 |
| PEUGEOT SA EUR1<br>SEDOL: 7103526 | 11,089.00 | 168,411.11 | 142,388.24 |
| PLASTIC OMNIUM EUR0.06<br>SEDOL: B08V9H4 | 3,527.00 | 128,369.84 | 92,379.59 |
| SANOFI EUR2<br>SEDOL: 5671735 | 14,450.00 | 1,143,663.74 | 1,402,577.17 |
| SOCIETE GENERALE EUR1.25<br>SEDOL: 5966516 | 14,655.00 | 486,435.63 | 728,776.53 |
| SODEXHO EUR4<br>SEDOL: 7062713 | 7,024.00 | 712,518.40 | 710,324.78 |
| TECHNIP NPV<br>SEDOL: 4874160 | 9,270.00 | 765,731.86 | 604,402.07 |
| TOTAL EUR2.5<br>SEDOL: B15C557 | 6,339.00 | 421,425.49 | 355,534.10 |
| VALEO EUR3<br>SEDOL: 4937579 | 2,842.00 | 289,369.46 | 350,577.78 |
| **Total France - EUR** | | **8,036,001.45** | **8,986,637.42** |
| **Germany - EUR** | | | |
| BASF - ORD SHS COMSTK<br>SEDOL: 5086577 | 5,960.00 | 627,939.29 | 542,466.76 |
| BAYER AG NPV (REGD)<br>SEDOL: 5069211 | 6,756.00 | 767,137.21 | 1,018,685.29 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Germany - EUR** | | | |
| BAYERISCHE MOTOREN WERKE A G COM<br>SEDOL: 5756029 | 4,221.00 | 399,432.01 | 483,850.96 |
| BRENNTAG AG NPV<br>SEDOL: B4YVF56 | 2,773.00 | 128,281.41 | 153,108.77 |
| CONTINENTAL AG ORD NPV<br>SEDOL: 4598589 | 3,004.00 | 532,185.02 | 633,643.24 |
| DEUTSCHE ANNINGTON NPV<br>SEDOL: BBJPFY1 | 3,701.00 | 101,261.30 | 119,475.69 |
| DEUTSCHE BOERSE AG NPV(REGD)<br>SEDOL: 7021963 | 10,000.00 | 563,780.48 | 732,406.84 |
| DEUTSCHE WOHNEN AG EUR1 (BR)<br>SEDOL: B0YZ0Z5 | 4,683.00 | 99,770.92 | 112,703.79 |
| FIELMANN AG NPV<br>SEDOL: 4409205 | 1,544.00 | 102,518.84 | 104,498.89 |
| GAGFAH SA EUR1.25<br>SEDOL: B1FYW63 | 5,350.00 | 104,071.99 | 103,411.79 |
| MORPHOSYS NPV<br>SEDOL: 5531000 | 1,195.00 | 92,981.47 | 117,943.24 |
| PROSIEBENSAT1 MEDIA AG NPV<br>SEDOL: BCZM1B2 | 7,914.00 | 324,997.06 | 338,896.67 |
| SIEMENS AG NPV(REGD)<br>SEDOL: 5727973 | 11,600.00 | 957,648.60 | 1,376,122.02 |
| VOLKSWAGEN AG ORD NPV<br>SEDOL: 5497102 | 404.00 | 103,937.52 | 91,613.31 |
| WIRECARD AG NPV<br>SEDOL: 7508927 | 5,568.00 | 205,533.80 | 236,908.17 |
| **Total Germany - EUR** | | **5,111,476.92** | **6,165,735.43** |
| **Germany - USD** | | | |
| ADR BASF AKTIENGESELLSCHAFT - LEVEL I<br>CUSIP: 055262505 | 9,000.00 | 875,340.00 | 814,815.00 |
| **Total Germany - USD** | | **875,340.00** | **814,815.00** |
| **Hong Kong - HKD** | | | |
| # REORG/CHEUNG MANDATORY EXCHANGE HUTCHISON HOLDINGS LTD<br>4A5TA5U 18/03/2015 SEDOL: 6190273 | 84,000.00 | 1,445,848.05 | 1,541,353.97 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Hong Kong - HKD** | | | |
| AIA GROUP LTD NPV<br>SEDOL: B4TX8S1 | 177,800.00 | 939,710.67 | 1,027,136.04 |
| BOC HONG KONG HLDG NPV<br>SEDOL: 6536112 | 449,300.00 | 1,489,062.61 | 1,587,468.73 |
| HONG KONG EXCHANGES & CLEAR<br>SEDOL: 6267359 | 7,300.00 | 149,066.97 | 158,990.33 |
| ORIENT O/SEAS INTL USD0.10<br>SEDOL: 6659116 | 166,500.00 | 945,345.51 | 1,004,796.91 |
| TECHTRONIC INDUSTR NPV<br>SEDOL: B0190C7 | 39,000.00 | 92,509.18 | 124,719.54 |
| **Total Hong Kong - HKD** | | **5,061,542.99** | **5,444,465.52** |
| **India - USD** | | | |
| ADR HDFC BK LTD ADR REPSTG 3 SHS<br>SEDOL: 2781648 | 13,096.00 | 484,317.29 | 697,885.84 |
| ADR ICICI BK LTD<br>SEDOL: 2569286 | 41,420.00 | 1,479,831.35 | 2,439,223.80 |
| ADR TATA MTRS LTD SPONSORED ADR<br>SEDOL: B02ZP96 | 31,799.00 | 875,251.24 | 1,451,942.34 |
| ADR WNS HLDGS LTD SPONSORED ADR<br>SEDOL: B194GX4 | 23,130.00 | 408,637.94 | 472,545.90 |
| INFOSYS LIMITED ADR<br>SEDOL: 2398822 | 6,873.00 | 389,097.03 | 480,010.32 |
| **Total India - USD** | | **3,637,134.85** | **5,541,608.20** |
| **Indonesia - IDR** | | | |
| BANK RAKYAT INDONESIA PERSER<br>SEDOL: 6709099 | 1,374,600.00 | 1,162,496.89 | 1,298,120.70 |
| PT INDOFOOD SUKSES IDR100<br>SEDOL: 6283979 | 787,000.00 | 457,156.04 | 432,063.26 |
| **Total Indonesia - IDR** | | **1,619,652.93** | **1,730,183.96** |
| **Ireland - EUR** | | | |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001<br>SEDOL: B1RR828 | 7,530.00 | 196,325.30 | 174,884.92 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|---|
| *Corporate Stock - Common* | | | | |
| **Ireland - EUR** | | | | |
| SMURFIT KAPPA GROUP PLC ORD EUR0.001<br>SEDOL: B1RR840 | | 37,474.00 | 850,051.66 | 866,599.61 |
| **Total Ireland - EUR** | | | **1,046,376.96** | **1,041,484.53** |
| **Ireland - GBP** | | | | |
| DRAGON OIL ORD EUR0.10<br>SEDOL: 0059079 | | 18,386.00 | 175,910.76 | 144,110.95 |
| **Total Ireland - GBP** | | | **175,910.76** | **144,110.95** |
| **Ireland - USD** | | | | |
| ICON PLC COM<br>SEDOL: B94G471 | | 32,466.00 | 855,531.31 | 1,803,161.64 |
| ** XL GROUP PLC ORD USD0.01<br>CUSIP: G98290102 | | 18,500.00 | 886,201.04 | 657,120.00 |
| **Total Ireland - USD** | | | **1,741,732.35** | **2,460,281.64** |
| **Israel - ILS** | | | | |
| ICL-ISRAEL CHEM ILS1<br>SEDOL: 6455530 | | 89,900.00 | 856,984.18 | 613,541.67 |
| **Total Israel - ILS** | | | **856,984.18** | **613,541.67** |
| **Israel - USD** | | | | |
| ADR TEVA PHARMACEUTICAL INDS<br>SEDOL: 2883878 | | 59,010.00 | 2,584,590.25 | 3,362,389.80 |
| CHECK PT SOFTWARE TECHNOLOGIES<br>SEDOL: 2181334 | ORDILS.01 | 7,353.00 | 499,039.09 | 568,460.43 |
| **Total Israel - USD** | | | **3,083,629.34** | **3,930,850.23** |
| **Italy - EUR** | | | | |
| AZIMUT HLDG S.P.A NPV<br>SEDOL: B019M65 | | 5,218.00 | 73,559.42 | 120,342.86 |
| BANCA GENERALI EUR1<br>SEDOL: B1HKSV6 | | 6,550.00 | 147,631.45 | 174,008.02 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Italy - EUR** | | | |
| INTESA SANPAOLO EUR0.52<br>SEDOL: 4076836 | 272,032.00 | 613,207.83 | 840,360.87 |
| **Total Italy - EUR** | | **834,398.70** | **1,134,711.75** |
| **Japan - JPY** | | | |
| ASAHI GROUP HOLDINGS LTD NPV<br>SEDOL: 6054409 | 6,600.00 | 211,441.48 | 205,893.75 |
| ASAHI KASEI CORP NPV<br>SEDOL: 6054603 | 63,000.00 | 484,018.91 | 547,803.01 |
| ASTELLAS PHARMA NPV<br>SEDOL: 6985383 | 56,500.00 | 679,677.31 | 812,617.43 |
| DAIKIN INDUSTRIES NPV<br>SEDOL: 6250724 | 8,500.00 | 386,417.29 | 563,992.92 |
| DAITO TRUST CONST NPV<br>SEDOL: 6250508 | 1,600.00 | 167,541.04 | 180,646.25 |
| DENSO CORP NPV<br>SEDOL: 6640381 | 32,800.00 | 1,125,815.14 | 1,531,873.45 |
| FANUC CORP NPV<br>SEDOL: 6356934 | 2,900.00 | 520,994.66 | 489,177.23 |
| FUJI HEAVY INDUSTRIES NPV<br>SEDOL: 6356406 | 27,200.00 | 533,563.68 | 989,590.93 |
| HITACHI NPV<br>SEDOL: 6429104 | 331,400.00 | 1,942,121.04 | 2,559,111.10 |
| HOYA CORP NPV<br>SEDOL: 6441506 | 14,100.00 | 380,242.50 | 501,343.89 |
| ISUZU MOTORS NPV<br>SEDOL: 6467104 | 129,200.00 | 1,601,103.00 | 1,686,234.99 |
| ITOCHU CORP NPV<br>SEDOL: 6467803 | 26,900.00 | 333,849.61 | 309,604.42 |
| JAPAN TOBACCO INC NPV<br>SEDOL: 6474535 | 0.00 | 0.00 | 0.00 |
| KAO CORP NPV<br>SEDOL: 6483809 | 7,800.00 | 286,630.30 | 288,905.93 |
| KEYENCE CORP NPV<br>SEDOL: 6490995 | 1,300.00 | 414,975.69 | 600,463.41 |
| KOMATSU NPV<br>SEDOL: 6496584 | 32,400.00 | 752,019.39 | 767,379.20 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Japan - JPY** | | | |
| KUBOTA CORP NPV<br>SEDOL: 6497509 | 0.00 | 0.00 | 0.00 |
| MINEBEA CO NPV<br>SEDOL: 6642406 | 16,080.00 | 178,710.04 | 201,465.73 |
| MITSUBISHI ESTATE CO LTD<br>SEDOL: 6596729 | 0.00 | 0.00 | 0.00 |
| MITSUBISHI UFJ FIN NPV<br>SEDOL: 6335171 | 0.00 | 0.00 | 0.00 |
| MITSUI & CO LTD NPV<br>SEDOL: 6597302 | 105,400.00 | 1,700,465.48 | 1,454,206.51 |
| MIZUHO FINANCIAL GROUP NPV<br>SEDOL: 6591014 | 818,300.00 | 1,402,406.95 | 1,409,970.51 |
| MURATA MANUFACTURING CO. NPV<br>SEDOL: 6610403 | 6,800.00 | 667,273.57 | 734,802.21 |
| M3 INC NPV<br>SEDOL: B02K2M3 | 7,100.00 | 108,707.43 | 122,156.97 |
| NIDEC CORPORATION NPV<br>SEDOL: 6640682 | 4,300.00 | 248,432.99 | 285,205.38 |
| NIPPON PAINT HLDGS NPV<br>SEDOL: 6640507 | 9,000.00 | 194,954.08 | 232,801.11 |
| NIPPON STEEL AND SUMITOMO METAL CORPORATION<br>SEDOL: 6642569 | 263,000.00 | 674,884.02 | 677,637.44 |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV<br>SEDOL: 6641373 | 0.00 | 0.00 | 0.00 |
| NITORI HOLDINGS NPV<br>SEDOL: 6644800 | 3,500.00 | 168,269.69 | 194,043.06 |
| NOMURA RESEARCH INSTITUTE NPV<br>SEDOL: 6390921 | 8,100.00 | 255,210.19 | 252,517.17 |
| OMRON CORP NPV<br>SEDOL: 6659428 | 9,500.00 | 421,260.27 | 441,841.85 |
| ORIX CORP NPV<br>SEDOL: 6661144 | 60,000.00 | 743,307.48 | 791,422.67 |
| RECRUIT HLDGS CO L NPV<br>SEDOL: BQRRZ00 | 3,000.00 | 98,336.97 | 98,580.28 |
| RYOHIN KEIKAKU CO NPV<br>SEDOL: 6758455 | 1,500.00 | 177,290.85 | 175,801.49 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Japan - JPY** | | | |
| SCSK CORP NPV<br>SEDOL: 6858474 | 3,700.00 | 101,992.64 | 94,148.38 |
| SECOM CO NPV<br>SEDOL: 6791591 | 23,900.00 | 1,151,243.96 | 1,382,226.91 |
| SEIKO EPSON CORP NPV<br>SEDOL: 6616508 | 6,800.00 | 320,247.80 | 328,297.59 |
| SMC CORP NPV<br>SEDOL: 6763965 | 1,300.00 | 344,953.33 | 357,189.20 |
| START TODAY CO LTD NPV<br>SEDOL: B292RC1 | 5,700.00 | 158,845.25 | 123,091.38 |
| SUMITOMO MITSUI FINANCIAL GROUP NPV<br>SEDOL: 6563024 | 23,900.00 | 905,826.24 | 901,145.89 |
| SUMITOMO MITSUI TRUST HOLDINGS INC<br>SEDOL: 6431897 | 0.00 | 0.00 | 0.00 |
| SUMITOMO REALTY & DEVELOPMENT NPV<br>SEDOL: 6858902 | 13,000.00 | 528,373.65 | 448,923.62 |
| SURUGA BANK NPV<br>SEDOL: 6864329 | 28,000.00 | 441,188.04 | 531,996.46 |
| SYSMEX CORP NPV<br>SEDOL: 6883807 | 7,200.00 | 277,723.77 | 309,390.40 |
| TADANO LTD NPV<br>SEDOL: 6869722 | 6,000.00 | 108,781.75 | 87,660.61 |
| TEMP HOLDINGS CO NPV<br>SEDOL: B3CY709 | 3,000.00 | 94,748.46 | 88,848.63 |
| TOKYO ELECTRON NPV<br>SEDOL: 6895675 | 0.00 | 0.00 | 0.00 |
| TSURUHA HOLDINGS NPV<br>SEDOL: B0MKZN5 | 2,600.00 | 103,952.90 | 146,775.08 |
| **Total Japan - JPY** | | **21,397,798.84** | **23,906,784.44** |
| **Jersey, Channel Islands - USD** | | | |
| ADR GLENCORE PLC<br>CUSIP: 37827X100 | 207,500.00 | 2,425,528.67 | 2,064,625.00 |
| **Total Jersey, Channel Islands - USD** | | **2,425,528.67** | **2,064,625.00** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Korea, Republic Of - KRW** | | | |
| COWAY CO LTD KRW500<br>SEDOL: 6173401 | 1,461.00 | 98,869.06 | 113,931.50 |
| HYUNDAI MOBIS KRW5000<br>SEDOL: 6449544 | 3,361.00 | 815,259.89 | 749,282.01 |
| POSCO KRW5000<br>SEDOL: 6693233 | 2,456.00 | 755,682.78 | 670,553.73 |
| SAMSUNG ELECTRONIC KRW5000<br>SEDOL: 6771720 | 730.00 | 872,642.43 | 847,971.48 |
| SK HYNIX INC<br>SEDOL: 6450267 | 6,630.00 | 312,649.00 | 287,532.38 |
| **Total Korea, Republic Of - KRW** | | **2,855,103.16** | **2,669,271.10** |
| **Mexico - MXN** | | | |
| ARCA CONTINENTAL SAB DE CV<br>SEDOL: 2823885 | 14,039.00 | 101,085.05 | 90,315.82 |
| CEMEX SA CPO NPV(REP 2'A' & 1'B')<br>SEDOL: 2406457 | 73,900.00 | 98,871.17 | 91,818.41 |
| **Total Mexico - MXN** | | **199,956.22** | **182,134.23** |
| **Netherlands - USD** | | | |
| ** FRANKS INTERNATIONAL NVRY5H0 EUR0.01<br>CUSIP: N33462107 | 10,809.00 | 192,238.43 | 194,345.82 |
| NXP SEMICONDUCTORS N V COM STK<br>SEDOL: B505PN7 | 5,318.00 | 246,432.98 | 413,793.58 |
| **Total Netherlands - USD** | | **438,671.41** | **608,139.40** |
| **Norway - NOK** | | | |
| DNB ASA NOK10<br>SEDOL: 4263304 | 80,368.00 | 890,116.31 | 1,336,436.26 |
| GJENSIDIGE FORSIKR NOK2<br>SEDOL: B4PH0C5 | 5,811.00 | 112,838.71 | 99,782.80 |
| NORSK HYDRO ASA NOK1.098<br>SEDOL: B11HK39 | 139,113.00 | 649,091.17 | 815,712.87 |
| STATOIL ASA<br>SEDOL: 7133608 | 64,286.00 | 1,666,935.02 | 1,215,826.06 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Norway - NOK** | | | |
| SUBSEA 7 SA USD2<br>SEDOL: 5258246 | 52,512.00 | 1,112,188.44 | 523,931.97 |
| TELENOR ASA ORD NOK6<br>SEDOL: 4732495 | 67,521.00 | 1,533,282.56 | 1,427,358.58 |
| **Total Norway - NOK** | | **5,964,452.21** | **5,419,048.54** |
| **Norway - USD** | | | |
| STATOIL ASA<br>SEDOL: 2763129 | 36,853.00 | 876,692.19 | 704,260.83 |
| **Total Norway - USD** | | **876,692.19** | **704,260.83** |
| **Peru - USD** | | | |
| CREDICORP LTD COM STK<br>SEDOL: 2232878 | 1,736.00 | 227,496.28 | 287,585.76 |
| **Total Peru - USD** | | **227,496.28** | **287,585.76** |
| **Russian Federation - USD** | | | |
| ADR MOBILE TELESYSTEMS OJSC SPONSORED<br>SEDOL: 2603225 | 36,300.00 | 762,028.46 | 443,586.00 |
| ADR OIL CO LUKOIL SPONSORED ADR<br>SEDOL: 2537432 | 27,100.00 | 1,627,907.67 | 1,239,825.00 |
| **Total Russian Federation - USD** | | **2,389,936.13** | **1,683,411.00** |
| **Singapore - SGD** | | | |
| DBS GROUP HLDGS NPV<br>SEDOL: 6175203 | 56,000.00 | 813,558.62 | 851,921.75 |
| GOLDEN AGRI-RESOURCES LTD USD0.025<br>SEDOL: 6164472 | 3,608,900.00 | 1,756,020.98 | 1,273,566.55 |
| UTD O/S BANK NPV<br>SEDOL: 6916781 | 91,900.00 | 1,325,252.88 | 1,692,059.84 |
| **Total Singapore - SGD** | | **3,894,832.48** | **3,817,548.14** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **South Africa - USD** | | | |
| ADR SASOL LTD SPONSORED ADR<br>SEDOL: 2777294 | 43,794.00 | 2,109,763.71 | 1,841,537.70 |
| **Total South Africa - USD** | | **2,109,763.71** | **1,841,537.70** |
| **South Africa - ZAR** | | | |
| BIDVEST GROUP ZAR0.05<br>SEDOL: 6100089 | 6,397.00 | 158,661.70 | 169,692.93 |
| MTN GROUP LTD ZAR0.0001<br>SEDOL: 6563206 | 14,918.00 | 359,212.15 | 294,632.69 |
| SANLAM ZAR0.01<br>SEDOL: B0L6750 | 13,907.00 | 89,106.24 | 92,155.20 |
| **Total South Africa - ZAR** | | **606,980.09** | **556,480.82** |
| **Spain - EUR** | | | |
| ** ABERTIS INFRAESTR EUR3 SERIE A<br>SEDOL: 4065663 | 11,705.00 | 254,186.60 | 251,128.97 |
| AMADEUS IT HLDGS EUR0.01<br>SEDOL: B3MSM28 | 46,821.00 | 1,367,385.48 | 1,868,696.24 |
| BANKINTER SA EUR0.3(REGD)<br>SEDOL: 5474008 | 40,127.00 | 255,834.04 | 360,525.29 |
| BBVA(BILB-VIZ-ARG) EUR0.49<br>SEDOL: 5501906 | 30,252.00 | 369,335.93 | 325,770.55 |
| MAPFRE EUR0.10<br>SEDOL: B1G40S0 | 29,146.00 | 133,041.93 | 107,224.17 |
| REPSOL SA EUR1<br>SEDOL: 5669354 | 23,549.00 | 533,553.61 | 529,900.34 |
| **Total Spain - EUR** | | **2,913,337.59** | **3,443,245.56** |
| **Spain - USD** | | | |
| ** ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR<br>CUSIP: 455793109 | 67,980.00 | 704,552.06 | 987,069.60 |
| **Total Spain - USD** | | **704,552.06** | **987,069.60** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **Sweden - SEK** | | | |
| ASSA ABLOY SER'B'NPV<br>SEDOL: 5698789 | 2,565.00 | 135,453.46 | 139,660.30 |
| ATLAS COPCO AB SER'A'NPV<br>SEDOL: B1QGR41 | 18,620.00 | 478,325.38 | 537,940.58 |
| GETINGE AB SER'B'NPV<br>SEDOL: 7698356 | 41,450.00 | 1,156,483.31 | 961,349.92 |
| HENNES & MAURITZ SER'B'NPV<br>SEDOL: 5687431 | 5,504.00 | 236,879.96 | 236,226.99 |
| HEXAGON AB SER'B'NPV<br>SEDOL: B1XFTL2 | 5,033.00 | 167,722.86 | 160,284.47 |
| HEXPOL AB CLS'B'NPV<br>SEDOL: B39RNH0 | 1,076.00 | 44,468.78 | 94,848.90 |
| INTRUM JUSTITIA NV NPV<br>SEDOL: 7371431 | 3,354.00 | 83,905.52 | 100,729.52 |
| SVENSKA CELLULOSA SER'B'NPV<br>SEDOL: B1VVGZ5 | 26,473.00 | 466,509.56 | 625,727.39 |
| SWEDBANK AG SEK20 SER'A'<br>SEDOL: 4846523 | 25,009.00 | 635,411.19 | 657,326.81 |
| **Total Sweden - SEK** | | **3,405,160.02** | **3,514,094.88** |
| **Sweden - USD** | | | |
| ** AUTOLIV INC COM STK<br>CUSIP: 052800109 | 2,100.00 | 88,147.74 | 207,816.00 |
| **Total Sweden - USD** | | **88,147.74** | **207,816.00** |
| **Switzerland - CHF** | | | |
| ACTELION LTD CHF0.50 (REGD)<br>SEDOL: B1YD5Q2 | 3,581.00 | 357,453.99 | 427,044.01 |
| ADECCO SA CHF1 (REGD)<br>SEDOL: 7110720 | 3,316.00 | 274,936.63 | 233,513.86 |
| BURCKHARDT COMPRES CHF<br>SEDOL: B176416 | 47.00 | 16,502.88 | 19,048.78 |
| CLARIANT AG CHF3.70 (REGD)<br>SEDOL: 7113990 | 16,601.00 | 326,467.57 | 301,523.09 |
| GEBERIT AG CHF0.10 (REGD)<br>SEDOL: B1WGG93 | 856.00 | 190,202.19 | 299,044.73 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|---|
| *Corporate Stock - Common* | | | | |
| **Switzerland - CHF** | | | | |
| NESTLE SA CHF0.10(REGD)<br>SEDOL: 7123870 | | 9,857.00 | 784,613.98 | 742,216.24 |
| NOVARTIS AG CHF0.50 (REGD)<br>SEDOL: 7103065 | | 8,779.00 | 778,130.95 | 851,932.02 |
| PARTNERS GROUP HLG CHF0.01 (REGD)<br>SEDOL: B119QG0 | | 1,554.00 | 372,375.79 | 447,571.35 |
| ROCHE HLDGS AG GENUSSCHEINE NPV<br>SEDOL: 7110388 | | 7,538.00 | 1,610,099.08 | 2,264,138.25 |
| SIKA AG CHF45(BR)<br>SEDOL: 4808084 | | 28.00 | 111,820.64 | 106,885.31 |
| SONOVA HOLDING AG COMMON STOCK<br>SEDOL: 7156036 | | 1,735.00 | 255,889.07 | 263,266.22 |
| STRAUMANN HLDG CHF0.10 (REGD)<br>SEDOL: 7156832 | | 521.00 | 95,225.10 | 135,184.22 |
| ZURICH INSURANCE GROUP AG<br>SEDOL: 5983816 | CHF0.10 | 7,565.00 | 1,623,812.21 | 2,377,459.26 |
| **Total Switzerland - CHF** | | | **6,797,530.08** | **8,468,827.34** |
| **Switzerland - USD** | | | | |
| ADR CREDIT SUISSE GROUP AG SPONSORED ADRISIN US2254011081<br>SEDOL: 2159762 | | 23,921.00 | 561,144.09 | 637,973.07 |
| ** ADR NOVARTIS AG<br>SEDOL: 2620105 | | 31,310.00 | 1,917,199.25 | 3,026,111.50 |
| TE CONNECTIVITY LTD<br>CUSIP: H84989104 | | 11,200.00 | 524,809.95 | 719,040.00 |
| TRANSOCEAN LTD<br>SEDOL: B3KFWW1 | | 20,974.00 | 976,901.35 | 440,663.74 |
| **Total Switzerland - USD** | | | **3,980,054.64** | **4,823,788.31** |
| **Taiwan - TWD** | | | | |
| FUBON FINANCIAL HL TWD10<br>SEDOL: 6411673 | | 179,000.00 | 259,739.60 | 293,248.24 |
| LARGAN PRECISION C TWD10<br>SEDOL: 6451668 | | 2,000.00 | 166,037.58 | 154,132.00 |
| **Total Taiwan - TWD** | | | **425,777.18** | **447,380.24** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|---|
| *Corporate Stock - Common* | | | | |
| **Taiwan - USD** | | | | |
| ADR ADVANCED SEMICONDUCTOR ENGR<br>SEDOL: 2646521 | INC SPONSORED ADR | 204,025.00 | 782,752.85 | 1,260,874.50 |
| TAIWAN SEMICONDUCTOR MFG CO LTD<br>SEDOL: 2113382 | SPONSORED ADR | 60,723.00 | 998,894.41 | 1,425,168.81 |
| **Total Taiwan - USD** | | | **1,781,647.26** | **2,686,043.31** |
| **Thailand - THB** | | | | |
| ADVANCED INFO SERV THB1(ALIEN MKT)<br>SEDOL: 6412591 | | 22,800.00 | 162,804.53 | 165,262.68 |
| KASIKORNBANK PLC THB10 (ALIEN MKT)<br>SEDOL: 6888794 | | 24,400.00 | 181,653.47 | 183,548.04 |
| **Total Thailand - THB** | | | **344,458.00** | **348,810.72** |
| **Turkey - TRY** | | | | |
| AKBANK TRY1<br>SEDOL: B03MN70 | | 210,948.00 | 826,966.30 | 855,361.74 |
| T GARANTI BANKASI TRY1<br>SEDOL: B03MYP5 | | 177,400.00 | 714,759.84 | 781,741.01 |
| **Total Turkey - TRY** | | | **1,541,726.14** | **1,637,102.75** |
| **Turkey - USD** | | | | |
| ADR KOC HLDG A S ADR ADR<br>SEDOL: B3DTRM5 | | 32,065.00 | 649,147.40 | 901,026.50 |
| **Total Turkey - USD** | | | **649,147.40** | **901,026.50** |
| **United Arab Emirates - AED** | | | | |
| EMAAR PROPERTIES AED1<br>SEDOL: B01RM25 | | 60,044.00 | 116,214.15 | 179,001.59 |
| **Total United Arab Emirates - AED** | | | **116,214.15** | **179,001.59** |
| **United Kingdom - EUR** | | | | |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07<br>SEDOL: B09CBL4 | | 80,628.00 | 2,793,978.85 | 2,698,322.26 |
| **Total United Kingdom - EUR** | | | **2,793,978.85** | **2,698,322.26** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United Kingdom - GBP** | | | |
| ASHTEAD GROUP ORD GBP0.10<br>SEDOL: 0053673 | 18,364.00 | 261,055.84 | 303,119.26 |
| BABCOCK INTL GROUP ORD GBP0.60<br>SEDOL: 0969703 | 19,790.00 | 294,510.02 | 352,380.52 |
| BAE SYSTEMS ORD GBP0.025<br>SEDOL: 0263494 | 219,884.00 | 1,113,209.70 | 1,656,664.70 |
| BARCLAYS PLC ORD GBP0.25<br>SEDOL: 3134865 | 181,050.00 | 606,205.04 | 695,082.04 |
| BG GROUP ORD GBP0.10<br>SEDOL: 0876289 | 12,535.00 | 242,787.26 | 176,713.20 |
| BT GROUP ORD GBP0.05<br>SEDOL: 3091357 | 106,201.00 | 535,234.57 | 682,228.56 |
| BTG ORD GBP0.10<br>SEDOL: 0100159 | 14,941.00 | 91,501.28 | 188,824.71 |
| BUNZL PLC ORD GBP0.32142857<br>SEDOL: B0744B3 | 11,305.00 | 215,871.26 | 316,196.94 |
| CAPITA PLC ORD GBP0.02066666<br>SEDOL: B23K0M2 | 13,494.00 | 208,958.74 | 226,115.39 |
| CENTRICA ORD GBP0.061728395<br>SEDOL: B033F22 | 272,500.00 | 1,536,476.34 | 1,214,526.62 |
| COMPASS GROUP PLC ORD GBP0.10625<br>SEDOL: BLNN3L4 | 23,624.00 | 312,887.23 | 403,260.39 |
| COUNTRYWIDE ORD GBP0.01<br>SEDOL: B9NWP99 | 5,185.00 | 45,934.80 | 34,785.95 |
| DIAGEO ORD PLC<br>SEDOL: 0237400 | 40,650.00 | 1,092,701.73 | 1,261,103.29 |
| EASYJET ORD GBP0.27285714<br>SEDOL: B7KR2P8 | 20,547.00 | 364,545.18 | 531,896.23 |
| GENEL ENERGY PLC ORD GBP0.10<br>SEDOL: B55Q3P3 | 9,986.00 | 166,046.41 | 102,823.64 |
| GLENCORE PLC ORD USD0.01<br>SEDOL: B4T3BW6 | 221,865.00 | 1,289,856.17 | 1,113,235.22 |
| HALMA ORD GBP0.10<br>SEDOL: 0405207 | 10,122.00 | 73,954.41 | 106,205.44 |
| HIKMA PHARMACEUTIC ORD GBP0.10<br>SEDOL: B0LCW08 | 3,436.00 | 94,117.64 | 105,520.39 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United Kingdom - GBP** | | | |
| HSBC HLDGS ORD USD0.50(UK REG)<br>SEDOL: 0540528 | 274,448.00 | 2,702,389.22 | 2,737,821.55 |
| IMI ORD GBP0.28571428<br>SEDOL: BGLP8L2 | 4,775.00 | 110,053.58 | 88,313.87 |
| IMPERIAL TOBACCO GBP0.10<br>SEDOL: 0454492 | 35,369.00 | 1,339,410.84 | 1,639,532.87 |
| INTERCONTL HOTELS<br>SEDOL: BN33FD4 | 5,549.00 | 176,501.80 | 235,499.32 |
| ITV ORD GBP0.10<br>SEDOL: 3398649 | 202,092.00 | 314,625.36 | 677,913.40 |
| LLOYDS BANKING GP ORD GBP0.1<br>SEDOL: 0870612 | 136,321.00 | 165,708.04 | 171,535.60 |
| MARKS & SPENCER GP ORD GBP0.25<br>SEDOL: 3127489 | 234,092.00 | 1,440,584.25 | 1,790,839.95 |
| NEXT ORD GBP0.10<br>SEDOL: 3208986 | 4,770.00 | 428,454.15 | 506,096.48 |
| PERSIMMON ORD GBP0.10<br>SEDOL: 0682538 | 69,706.00 | 1,548,449.29 | 1,673,470.08 |
| PROVIDENT FINANCIAL GROUP<br>SEDOL: B1Z4ST8 | 2,954.00 | 69,370.05 | 105,845.44 |
| PRUDENTIAL GBP0.05<br>SEDOL: 0709954 | 51,165.00 | 737,138.84 | 1,240,365.19 |
| RECKITT BENCK GRP ORD GBP0.10<br>SEDOL: B24CGK7 | 8,008.00 | 691,301.77 | 659,025.80 |
| REED ELSEVIER GBP0.1444<br>SEDOL: B2B0DG9 | 20,762.00 | 336,660.65 | 361,884.50 |
| RIO TINTO ORD GBP0.10<br>SEDOL: 0718875 | 34,212.00 | 1,904,193.62 | 1,603,312.81 |
| SAGE GROUP GBP0.01051948<br>SEDOL: B8C3BL0 | 136,297.00 | 705,518.91 | 868,946.50 |
| SHIRE PLC ORD GBP0.05<br>SEDOL: B2QKY05 | 35,732.00 | 1,453,542.10 | 2,550,010.62 |
| SKY PLC<br>SEDOL: 0141192 | 59,399.00 | 858,550.39 | 866,963.23 |
| SSE PLC ORD GBP0.50<br>SEDOL: 0790873 | 19,804.00 | 497,528.11 | 508,630.50 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United Kingdom - GBP** | | | |
| UNILEVER PLC ORD GBP0.031111<br>SEDOL: B10RZP7 | 28,725.00 | 1,301,850.12 | 1,217,288.35 |
| WHITBREAD ORD GBP0.76797385<br>SEDOL: B1KJJ40 | 6,708.00 | 390,662.13 | 481,867.27 |
| WPP PLC ORD GBP0.10<br>SEDOL: B8KF9B4 | 8,777.00 | 184,329.09 | 184,185.96 |
| **Total United Kingdom - GBP** | | **25,902,675.93** | **29,640,031.78** |
| **United Kingdom - HKD** | | | |
| HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)<br>SEDOL: 6158163 | 9,809.00 | 105,447.62 | 97,457.57 |
| **Total United Kingdom - HKD** | | **105,447.62** | **97,457.57** |
| **United Kingdom - USD** | | | |
| ** ADR ARM HLDS PLC SPONSORED ISIN US0420681068<br>SEDOL: 2230010 | 58,237.00 | 1,831,315.93 | 2,494,873.08 |
| ADR BP P L C SPONSORED ADR<br>CUSIP: 055622104 | 25,600.00 | 1,076,224.00 | 1,006,592.00 |
| ADR RIO TINTO PLC SPONSORED ADR<br>SEDOL: 2740434 | 18,659.00 | 894,035.95 | 869,509.40 |
| ** ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS<br>CUSIP: 780259206 | 15,200.00 | 992,767.32 | 1,009,432.00 |
| ADR UNILEVER PLC SPONSORED ADR NEW<br>CUSIP: 904767704 | 25,700.00 | 1,044,481.54 | 1,082,998.00 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR<br>CUSIP: 92857W308 | 12,500.00 | 695,738.89 | 456,875.00 |
| **Total United Kingdom - USD** | | **6,534,563.63** | **6,920,279.48** |
| **United States - USD** | | | |
| #REORG/ALLERGAN INC COM STOCK CASH AND STOCK MERGER<br>03-17-2015 CUSIP: 018490102 | 3,190.00 | 247,541.43 | 682,309.10 |
| ** #REORG/ENGILITY HLDGS STOCK ENGILITY HLDGS INC NEW 271KAS1<br>02-27-2015 CUSIP: 29285W104 | 1,766.00 | 34,065.62 | 74,260.30 |
| ** #REORG/MEDTRONIC MANDATORY EXCH MEDTRONIC HLDG LTD 291SAC1<br>01-27-2015 CUSIP: 585055106 | 15,300.00 | 757,567.08 | 1,130,211.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ABBOTT LAB COM<br>CUSIP: 002824100 | 22,396.00 | 806,603.28 | 996,845.96 |
| ABBVIE INC COM USD0.01<br>CUSIP: 00287Y109 | 31,455.00 | 1,277,006.32 | 2,176,686.00 |
| ** ABIOMED INC COM<br>CUSIP: 003654100 | 9,782.00 | 321,194.90 | 347,456.64 |
| ABM INDS INC COM<br>CUSIP: 000957100 | 9,072.00 | 251,692.66 | 245,760.48 |
| ** ACI WORLDWIDE INC COM STK<br>CUSIP: 004498101 | 31,500.00 | 530,332.48 | 612,675.00 |
| ** ACTAVIS PLC COM<br>CUSIP: G0083B108 | 4,230.00 | 916,024.78 | 1,144,680.30 |
| ADOBE SYS INC COM<br>CUSIP: 00724F101 | 12,818.00 | 746,784.84 | 944,430.24 |
| ADVANCE AUTO PTS INC COM<br>CUSIP: 00751Y106 | 9,900.00 | 762,016.95 | 1,456,092.00 |
| ** ADVISORY BRD CO COM<br>CUSIP: 00762W107 | 9,510.00 | 487,903.62 | 405,126.00 |
| AES CORP COM<br>CUSIP: 00130H105 | 10,000.00 | 119,808.34 | 138,700.00 |
| AETNA INC<br>CUSIP: 00817Y108 | 4,300.00 | 153,166.05 | 375,132.00 |
| AFFILIATED MANAGERS GROUP INC COM STK<br>CUSIP: 008252108 | 4,780.00 | 762,399.60 | 973,160.20 |
| ** AGCO CORP COM<br>CUSIP: 001084102 | 8,400.00 | 382,389.40 | 354,396.00 |
| AKAMAI TECHNOLOGIES INC COM STK<br>CUSIP: 00971T101 | 6,793.00 | 288,305.31 | 438,895.73 |
| ** AKORN INC COM<br>CUSIP: 009728106 | 8,741.00 | 380,704.44 | 350,251.87 |
| ** ALBEMARLE CORP COM<br>CUSIP: 012653101 | 4,200.00 | 238,476.70 | 247,968.00 |
| ** ALCOA INC COM STK<br>CUSIP: 013817101 | 32,300.00 | 258,390.31 | 558,467.00 |
| ALEXION PHARMACEUTICALS INC COM<br>CUSIP: 015351109 | 6,291.00 | 448,468.71 | 1,226,115.90 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** ALIGN TECHNOLOGY INC COM<br>CUSIP: 016255101 | 6,525.00 | 339,338.71 | 371,272.50 |
| ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK<br>CUSIP: H01531104 | 7,200.00 | 88,203.04 | 271,440.00 |
| ** ALLSTATE CORP COM<br>CUSIP: 020002101 | 4,800.00 | 110,728.98 | 327,120.00 |
| ALLY FINL INC COM<br>CUSIP: 02005N100 | 52,900.00 | 1,282,001.24 | 1,257,962.00 |
| ALTRIA GROUP INC COM<br>CUSIP: 02209S103 | 32,580.00 | 1,103,331.09 | 1,637,470.80 |
| AMAZON COM INC COM<br>CUSIP: 023135106 | 9,788.00 | 2,095,564.57 | 3,314,608.32 |
| AMDOCS ORD GBP0.01<br>CUSIP: G02602103 | 4,600.00 | 151,912.92 | 224,227.00 |
| AMER ELEC PWR CO INC COM<br>CUSIP: 025537101 | 10,300.00 | 411,611.16 | 592,765.00 |
| AMER FINL GROUP INC OH COM STK<br>CUSIP: 025932104 | 3,700.00 | 107,045.27 | 223,443.00 |
| ** AMEREN CORP COM<br>CUSIP: 023608102 | 7,200.00 | 245,834.32 | 310,392.00 |
| AMERICAN CAP LTD COM STK<br>CUSIP: 02503Y103 | 42,000.00 | 607,166.46 | 629,580.00 |
| AMERICAN INTERNATIONAL GROUP INC COM<br>CUSIP: 026874784 | 69,100.00 | 2,510,063.98 | 3,786,680.00 |
| AMERIPRISE FINL INC COM<br>CUSIP: 03076C106 | 2,700.00 | 98,544.75 | 355,779.00 |
| ** AMKOR TECHNOLOGY INC COM<br>CUSIP: 031652100 | 39,800.00 | 184,583.00 | 266,262.00 |
| ** ANALOG DEVICES INC COM<br>CUSIP: 032654105 | 29,280.00 | 1,343,708.15 | 1,599,859.20 |
| ** ANDERSONS INC COM<br>CUSIP: 034164103 | 2,000.00 | 66,854.23 | 108,080.00 |
| ANIXTER INTL INC COM<br>CUSIP: 035290105 | 8,100.00 | 690,253.52 | 703,890.00 |
| ANSYS INC COM<br>CUSIP: 03662Q105 | 7,786.00 | 602,764.90 | 650,286.72 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| AON PLC COM<br>CUSIP: G0408V102 | 25,500.00 | 1,997,210.58 | 2,358,495.00 |
| APACHE CORP COM<br>CUSIP: 037411105 | 5,000.00 | 324,426.50 | 320,450.00 |
| ** APPLE INC COM STK<br>CUSIP: 037833100 | 61,246.00 | 3,262,297.15 | 7,283,986.78 |
| ** APPLIED MATERIALS INC COM<br>CUSIP: 038222105 | 72,000.00 | 913,532.02 | 1,731,600.00 |
| ARCHER-DANIELS-MIDLAND CO COM<br>CUSIP: 039483102 | 6,100.00 | 159,569.09 | 321,348.00 |
| ** ARES CAP CORP COM<br>CUSIP: 04010L103 | 22,500.00 | 360,577.50 | 370,125.00 |
| ** ASHFORD INC COM USD0.01 'WI'<br>CUSIP: 044104107 | 117.00 | 6,575.39 | 13,893.75 |
| ASPEN INSURANCE HLDGS COM<br>CUSIP: G05384105 | 4,600.00 | 131,734.21 | 203,458.00 |
| ** ASSURANT INC COM<br>CUSIP: 04621X108 | 2,600.00 | 95,376.91 | 175,734.00 |
| ** ATHENAHEALTH INC COM MON STOCK<br>CUSIP: 04685W103 | 5,388.00 | 548,583.02 | 632,012.40 |
| ATMEL CORP COM<br>CUSIP: 049513104 | 27,800.00 | 241,367.78 | 219,898.00 |
| ** ATWOOD OCEANICS INC COM<br>CUSIP: 050095108 | 2,600.00 | 82,635.70 | 83,434.00 |
| AUTOMATIC DATA PROCESSING INC COM<br>CUSIP: 053015103 | 10,050.00 | 540,385.34 | 860,682.00 |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125<br>SEDOL: 2677606 | 31,334.00 | 1,066,629.66 | 1,568,266.70 |
| ** B/E AEROSPACE INC COM<br>CUSIP: 073302101 | 3,819.00 | 282,594.92 | 297,385.53 |
| ** BABCOCK & WILCOX CO NEW COM STK<br>CUSIP: 05615F102 | 15,300.00 | 438,452.20 | 453,339.00 |
| ** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA<br>CUSIP: P16994132 | 6,900.00 | 129,306.05 | 222,111.00 |
| BANK OF AMERICA CORP<br>CUSIP: 060505104 | 114,800.00 | 1,612,480.16 | 1,956,192.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| BAXTER INTL INC COM<br>CUSIP: 071813109 | 22,950.00 | 1,483,771.04 | 1,675,350.00 |
| ** BEACON ROOFING SUPPLY INC COM<br>CUSIP: 073685109 | 14,665.00 | 320,429.98 | 397,128.20 |
| BGC PARTNERS INC CL A CL A<br>CUSIP: 05541T101 | 20,350.00 | 133,101.84 | 177,248.50 |
| ** BIG LOTS INC COM<br>CUSIP: 089302103 | 4,300.00 | 55,900.00 | 218,440.00 |
| ** BIO RAD LABS INC CL A<br>CUSIP: 090572207 | 4,000.00 | 430,114.96 | 475,160.00 |
| ** BIO-TECHNE CORP COM<br>CUSIP: 09073M104 | 8,840.00 | 780,234.57 | 809,832.40 |
| BIOGEN INC COMMON STOCK<br>CUSIP: 09062X103 | 4,595.00 | 691,407.58 | 1,413,835.55 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010<br>CUSIP: 09061G101 | 5,613.00 | 370,680.11 | 503,598.36 |
| BLACKROCK INC COM STK<br>CUSIP: 09247X101 | 11,975.00 | 3,130,377.38 | 4,299,983.00 |
| BOEING CO COM<br>CUSIP: 097023105 | 7,581.00 | 525,097.17 | 1,018,583.16 |
| ** BONANZA CREEK ENERGY INC COM COM STK<br>CUSIP: 097793103 | 4,500.00 | 104,415.37 | 122,490.00 |
| BOOZ ALLEN HAMILTON HLDG CORP COM STK<br>CUSIP: 099502106 | 11,971.00 | 315,648.93 | 325,730.91 |
| ** BRADY CORP CL A<br>CUSIP: 104674106 | 25,500.00 | 616,078.56 | 637,500.00 |
| BRINKER INTL INC COM<br>CUSIP: 109641100 | 3,800.00 | 171,761.11 | 214,054.00 |
| BRISTOL MYERS SQUIBB CO COM<br>CUSIP: 110122108 | 23,330.00 | 903,188.57 | 1,377,636.50 |
| ** BRISTOW GROUP INC COM<br>CUSIP: 110394103 | 11,300.00 | 813,653.94 | 724,330.00 |
| BROCADE COMMUNICATIONS SYS INC COM NEW STK<br>CUSIP: 111621306 | 28,500.00 | 285,104.69 | 322,335.00 |
| BROOKDALE SR LIVING INC COM STK<br>CUSIP: 112463104 | 9,412.00 | 316,675.21 | 333,373.04 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| BUNGE LTD<br>CUSIP: G16962105 | 2,200.00 | 99,873.75 | 199,694.00 |
| CA INC COM<br>CUSIP: 12673P105 | 109,300.00 | 2,830,206.68 | 3,404,695.00 |
| ** CABELAS INC COM STK<br>CUSIP: 126804301 | 12,800.00 | 713,696.91 | 694,272.00 |
| CABOT CORP COM<br>CUSIP: 127055101 | 5,500.00 | 206,471.91 | 236,940.00 |
| CABOT MICROELECTRONICS CORP COM<br>CUSIP: 12709P103 | 8,498.00 | 322,411.26 | 401,955.40 |
| CAP 1 FNCL COM<br>CUSIP: 14040H105 | 18,200.00 | 891,550.24 | 1,514,240.00 |
| ** CARMAX INC COM<br>CUSIP: 143130102 | 20,900.00 | 739,563.87 | 1,190,882.00 |
| CARNIVAL CORP COM PAIRED<br>SEDOL: 2523044 | 26,663.00 | 958,900.15 | 1,177,438.08 |
| ** CARPENTER TECH CORP COM<br>CUSIP: 144285103 | 29,100.00 | 1,683,550.33 | 1,467,222.00 |
| CARRIZO OIL & GAS INC COM<br>CUSIP: 144577103 | 3,891.00 | 199,401.30 | 153,538.86 |
| ** CATERPILLAR INC COM<br>CUSIP: 149123101 | 10,000.00 | 849,815.70 | 1,006,000.00 |
| CBOE HOLDINGS INC COM<br>CUSIP: 12503M108 | 7,607.00 | 447,826.37 | 455,735.37 |
| CBRE GROUP INC CL A CL A<br>CUSIP: 12504L109 | 22,500.00 | 576,900.42 | 759,150.00 |
| CELANESE CORP DEL COM SER A STK<br>CUSIP: 150870103 | 9,729.00 | 547,556.90 | 584,421.03 |
| CELGENE CORP COM<br>CUSIP: 151020104 | 9,912.00 | 791,977.35 | 1,126,895.28 |
| CENGAGE LEARNING HOLDINGS II COM<br>CUSIP: 321996472 | 3,961.00 | 210,975.00 | 138,635.00 |
| ** CEPHEID INC COM<br>CUSIP: 15670R107 | 21,852.00 | 810,748.93 | 1,203,608.16 |
| CF INDS HLDGS INC COM<br>CUSIP: 125269100 | 1,400.00 | 294,486.14 | 375,410.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** CHANNELADVISOR CORP COM<br>CUSIP: 159179100 | 9,140.00 | 210,977.04 | 160,864.00 |
| CHARLES RIV LABORATORIES INTL INC COM<br>CUSIP: 159864107 | 8,600.00 | 557,366.00 | 556,850.00 |
| ** CHEMED CORP NEW COM<br>CUSIP: 16359R103 | 4,570.00 | 333,966.84 | 503,202.70 |
| ** CHESAPEAKE ENERGY CORP COM<br>CUSIP: 165167107 | 25,700.00 | 627,514.73 | 520,682.00 |
| CHEVRON CORP COM<br>CUSIP: 166764100 | 15,015.00 | 1,762,995.10 | 1,634,683.05 |
| CHIPOTLE MEXICAN GRILL INC COM STK<br>CUSIP: 169656105 | 1,079.00 | 378,120.22 | 716,045.98 |
| ** CHOICE HOTELS INTL INC COM<br>CUSIP: 169905106 | 5,249.00 | 282,398.37 | 290,847.09 |
| CIGNA CORPORATION<br>CUSIP: 125509109 | 5,700.00 | 406,402.80 | 586,473.00 |
| CINEMARK HLDGS INC COM<br>CUSIP: 17243V102 | 15,800.00 | 499,672.15 | 573,698.00 |
| CISCO SYSTEMS INC<br>CUSIP: 17275R102 | 66,545.00 | 1,356,692.00 | 1,839,303.80 |
| CITIGROUP INC COM NEW COM NEW<br>CUSIP: 172967424 | 64,300.00 | 2,742,945.56 | 3,470,271.00 |
| ** CITY NATL CORP COM<br>CUSIP: 178566105 | 5,800.00 | 274,128.19 | 447,702.00 |
| ** CLEAN HBRS INC COM<br>CUSIP: 184496107 | 4,500.00 | 221,496.30 | 210,375.00 |
| ** CLIFFS NAT RES INC COM STK<br>CUSIP: 18683K101 | 4,100.00 | 269,553.06 | 37,392.00 |
| ** CNO FINL GROUP INC COM<br>CUSIP: 12621E103 | 223,000.00 | 3,239,799.47 | 3,866,820.00 |
| COCA COLA CO COM<br>CUSIP: 191216100 | 35,460.00 | 1,383,751.05 | 1,589,671.80 |
| ** COMCAST CORP NEW CL A SPL CL A SPL<br>CUSIP: 20030N200 | 31,300.00 | 730,126.38 | 1,778,153.00 |
| COMVERSE INC<br>CUSIP: 20585P105 | 56.00 | 1,628.48 | 1,122.80 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** CONAGRA FOODS INC<br>CUSIP: 205887102 | 32,100.00 | 980,158.15 | 1,172,292.00 |
| CONCHO RES INC COM STK<br>CUSIP: 20605P101 | 11,291.00 | 1,157,874.63 | 1,075,467.75 |
| CONOCOPHILLIPS COM<br>CUSIP: 20825C104 | 7,700.00 | 540,031.80 | 508,739.00 |
| ** CONTANGO OIL & GAS CO COM NEW COM NEW<br>CUSIP: 21075N204 | 12,300.00 | 545,252.98 | 415,863.00 |
| ** CONVERGYS CORP DE COM<br>CUSIP: 212485106 | 38,770.00 | 562,409.53 | 808,354.50 |
| ** COOPER TIRE & RUBBER CO COM, NO PAR<br>CUSIP: 216831107 | 7,300.00 | 191,236.31 | 247,689.00 |
| ** COPA HOLDINGS SA COM STK<br>CUSIP: P31076105 | 6,000.00 | 627,507.43 | 671,460.00 |
| CORE LABORATORIES NV NLG0.03<br>SEDOL: 2182531 | 11,562.00 | 1,463,631.15 | 1,489,532.46 |
| CORNING INC COM<br>CUSIP: 219350105 | 15,400.00 | 184,546.65 | 323,708.00 |
| CORPORATE EXECUTIVE BRD CO COMMON STOCK<br>CUSIP: 21988R102 | 6,166.00 | 428,957.22 | 451,412.86 |
| ** COSTAR GROUP INC COM<br>CUSIP: 22160N109 | 6,711.00 | 824,064.32 | 1,142,614.86 |
| COSTCO WHOLESALE CORP NEW COM<br>CUSIP: 22160K105 | 8,593.00 | 572,354.49 | 1,221,237.16 |
| CREE INC COM<br>CUSIP: 225447101 | 9,325.00 | 341,441.02 | 338,870.50 |
| ** CULLEN / FROST BANKERS INC COM<br>CUSIP: 229899109 | 6,885.00 | 490,636.69 | 514,034.10 |
| CUMMINS INC<br>CUSIP: 231021106 | 6,000.00 | 778,397.26 | 873,720.00 |
| CYBERONICS INC COM<br>CUSIP: 23251P102 | 3,994.00 | 209,951.80 | 212,680.50 |
| ** DEALERTRACK TECHNOLOGY COM<br>CUSIP: 242309102 | 9,590.00 | 230,149.16 | 452,264.40 |
| ** DEVRY EDUCATION GROUP INC<br>CUSIP: 251893103 | 4,400.00 | 211,574.88 | 214,984.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** DILLARDS INC CL A COM<br>CUSIP: 254067101 | 7,600.00 | 558,334.63 | 895,888.00 |
| DISCOVER FINL SVCS COM STK<br>CUSIP: 254709108 | 2,900.00 | 72,507.35 | 190,095.00 |
| ** DISCOVERY COMMUNICATIONS INC NEW COM SERA STK<br>CUSIP: 25470F104 | 4,757.00 | 190,882.06 | 166,019.30 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C<br>CUSIP: 25470F302 | 4,805.00 | 189,499.64 | 163,418.05 |
| ** DOMTAR CORP COM NEW COM NEW<br>CUSIP: 257559203 | 3,800.00 | 148,288.39 | 154,660.00 |
| ** DORMAN PRODS INC COM<br>CUSIP: 258278100 | 6,580.00 | 313,268.57 | 311,431.40 |
| DREW INDS INC COM NEW COM NEW<br>CUSIP: 26168L205 | 4,937.00 | 235,377.40 | 232,532.70 |
| ** DUN & BRADSTREET CORP DEL NEW COM<br>CUSIP: 26483E100 | 5,300.00 | 655,578.73 | 672,835.00 |
| DUNKIN BRANDS GROUP INC COM<br>CUSIP: 265504100 | 9,398.00 | 262,289.75 | 454,393.30 |
| ** ECHO GLOBAL LOGISTICS INC COM<br>CUSIP: 27875T101 | 13,879.00 | 283,458.09 | 389,305.95 |
| EDISON INTL COM<br>CUSIP: 281020107 | 8,200.00 | 388,960.66 | 521,192.00 |
| ELI LILLY & CO COM<br>CUSIP: 532457108 | 31,200.00 | 1,574,620.50 | 2,125,344.00 |
| EMERSON ELECTRIC CO COM<br>CUSIP: 291011104 | 23,530.00 | 1,207,949.82 | 1,500,037.50 |
| ** ENCORE CAP GROUP INC COM<br>CUSIP: 292554102 | 5,683.00 | 258,273.60 | 243,857.53 |
| ENDURANCE SPECIALTY HOLDINGS LTD COM USD1<br>CUSIP: G30397106 | 3,000.00 | 95,471.42 | 176,940.00 |
| ** ENSCO PLC SHS CLASS A COM<br>CUSIP: G3157S106 | 81,400.00 | 4,380,553.33 | 2,751,320.00 |
| ENTERGY CORP NEW COM<br>CUSIP: 29364G103 | 16,700.00 | 1,087,606.77 | 1,401,130.00 |
| EOG RESOURCES INC COM<br>CUSIP: 26875P101 | 7,521.00 | 456,022.43 | 652,221.12 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** EPR PPTYS COM SH BEN INT COM SH BEN INT<br>CUSIP: 26884U109 | 6,500.00 | 306,788.48 | 363,935.00 |
| EVEREST RE GROUP COM<br>SEDOL: 2556868 | 9,763.00 | 1,067,498.72 | 1,712,332.57 |
| ** EXACT SCIENCES CORP COM<br>CUSIP: 30063P105 | 12,371.00 | 298,212.85 | 307,048.22 |
| ** EXAMWORKS GROUP INC COM<br>CUSIP: 30066A105 | 8,300.00 | 322,153.71 | 326,605.00 |
| EXELIS INC<br>CUSIP: 30162A108 | 7,700.00 | 101,314.78 | 138,138.00 |
| EXELON CORP COM<br>CUSIP: 30161N101 | 36,000.00 | 1,075,531.45 | 1,302,120.00 |
| EXXON MOBIL CORP COM<br>CUSIP: 30231G102 | 7,300.00 | 625,382.97 | 660,942.00 |
| FACEBOOK INC CL A CL A<br>CUSIP: 30303M102 | 27,073.00 | 1,175,676.87 | 2,103,572.10 |
| ** FACTSET RESH SYS INC COM STK<br>CUSIP: 303075105 | 2,416.00 | 308,291.78 | 331,136.96 |
| FAIR ISAAC CORPORATION COM<br>CUSIP: 303250104 | 7,800.00 | 491,756.46 | 559,884.00 |
| FAMILY DLR STORES INC COM<br>CUSIP: 307000109 | 6,000.00 | 328,652.61 | 474,300.00 |
| ** FASTENAL CO COM<br>CUSIP: 311900104 | 14,000.00 | 598,699.57 | 632,800.00 |
| FEDEX CORP COM<br>CUSIP: 31428X106 | 12,000.00 | 1,081,620.38 | 2,138,160.00 |
| ** FIREEYE INC COM<br>CUSIP: 31816Q101 | 8,913.00 | 383,768.54 | 269,974.77 |
| ** FIRST AMERN FINL CORP COM STK<br>CUSIP: 31847R102 | 26,500.00 | 469,658.24 | 848,265.00 |
| ** FIRST CASH FINANCIAL SERVICES INC<br>CUSIP: 31942D107 | 3,446.00 | 203,710.98 | 199,109.88 |
| ** FIRSTENERGY CORP COM<br>CUSIP: 337932107 | 8,900.00 | 308,638.38 | 328,232.00 |
| FISERV INC COM<br>CUSIP: 337738108 | 7,600.00 | 500,906.01 | 543,324.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** FIVE BELOW INC COM USD0.01<br>CUSIP: 33829M101 | 7,020.00 | 264,275.53 | 327,553.20 |
| FLOWSERVE CORP COM<br>CUSIP: 34354P105 | 4,100.00 | 253,066.35 | 241,367.00 |
| ** FLUOR CORP NEW COM<br>CUSIP: 343412102 | 9,700.00 | 702,707.77 | 601,303.00 |
| FMC CORP COM (NEW)<br>CUSIP: 302491303 | 6,400.00 | 371,306.76 | 348,160.00 |
| ** FOOT LOCKER INC COM<br>CUSIP: 344849104 | 2,700.00 | 43,168.35 | 154,683.00 |
| ** FORTUNE BRANDS HOME & SEC INC COM<br>CUSIP: 34964C106 | 6,404.00 | 276,898.69 | 287,667.68 |
| FORUM ENERGY TECH COM USD0.01<br>CUSIP: 34984V100 | 6,166.00 | 168,813.36 | 148,045.66 |
| FRKLN RES INC COM<br>CUSIP: 354613101 | 32,900.00 | 973,626.93 | 1,870,694.00 |
| ** FXCM INC<br>CUSIP: 302693106 | 21,295.00 | 352,411.14 | 342,849.50 |
| GALLAGHER ARTHUR J & CO COM<br>CUSIP: 363576109 | 21,560.00 | 808,168.59 | 1,033,802.00 |
| ** GAMESTOP CORP NEW CL A<br>CUSIP: 36467W109 | 5,800.00 | 132,392.72 | 219,298.00 |
| ** GANNETT INC COM<br>CUSIP: 364730101 | 28,900.00 | 615,259.69 | 940,695.00 |
| ** GARTNER INC COM<br>CUSIP: 366651107 | 4,357.00 | 276,495.03 | 372,436.36 |
| GEN MTRS CO COM<br>CUSIP: 37045V100 | 84,500.00 | 2,551,235.69 | 2,824,835.00 |
| GENERAL ELECTRIC CO<br>CUSIP: 369604103 | 70,480.00 | 1,577,460.32 | 1,867,015.20 |
| ** GENESEE & WYO INC CL A CL A<br>CUSIP: 371559105 | 4,800.00 | 362,412.67 | 473,232.00 |
| ** GENTEX CORP COM<br>CUSIP: 371901109 | 23,303.00 | 594,869.45 | 828,654.68 |
| ** GENUINE PARTS CO COM<br>CUSIP: 372460105 | 10,555.00 | 685,804.44 | 1,084,842.90 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| GENWORTH FINL INC COM CL A COM CL A<br>CUSIP: 37247D106 | 8,300.00 | 269,028.44 | 75,447.00 |
| GILEAD SCIENCES INC<br>CUSIP: 375558103 | 11,828.00 | 432,976.63 | 1,186,584.96 |
| ** GLOBUS MED INC CL A NEW COM STK<br>CUSIP: 379577208 | 19,200.00 | 340,078.21 | 442,368.00 |
| GOLDMAN SACHS GROUP INC COM<br>CUSIP: 38141G104 | 16,392.00 | 1,897,671.99 | 3,088,416.72 |
| GOODYEAR TIRE & RUBBER CO COM<br>CUSIP: 382550101 | 8,600.00 | 118,114.00 | 235,726.00 |
| GOOGLE INC CL A<br>CUSIP: 38259P508 | 2,756.00 | 869,512.57 | 1,513,264.48 |
| ** GOOGLE INC COM USD0.001 CL'C'<br>CUSIP: 38259P706 | 3,525.00 | 1,275,825.98 | 1,909,950.75 |
| ** GRACO INC COM<br>CUSIP: 384109104 | 2,472.00 | 193,811.23 | 198,007.20 |
| GRAHAM HLDGS CO COM<br>CUSIP: 384637104 | 500.00 | 394,119.00 | 443,745.00 |
| GUIDEWIRE SOFTWARE INC COM USD0.0001<br>CUSIP: 40171V100 | 11,058.00 | 430,643.61 | 558,097.26 |
| GULFPORT ENERGY CORP COM NEW COM NEW<br>CUSIP: 402635304 | 3,180.00 | 157,683.48 | 151,781.40 |
| HARRIS CORP COM<br>CUSIP: 413875105 | 3,900.00 | 160,565.20 | 279,513.00 |
| ** HARTFORD FINL SVCS GROUP INC COM<br>CUSIP: 416515104 | 7,600.00 | 212,606.53 | 313,880.00 |
| HCC INS HLDGS INC COM<br>CUSIP: 404132102 | 3,800.00 | 128,828.30 | 201,666.00 |
| ** HEALTHCARE SVCS GROUP INC COM<br>CUSIP: 421906108 | 22,919.00 | 667,289.25 | 691,237.04 |
| ** HEALTHSOUTH CORP COM NEW STK<br>CUSIP: 421924309 | 12,148.00 | 375,215.79 | 499,647.24 |
| HEARTLAND INC COM STK<br>CUSIP: 422991935 | 4,685.00 | 6,605.85 | 0.00 |
| HEARTLAND IND PFD STK<br>CUSIP: 99V0125S7 | 4.84 | 6.82 | 0.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** HELMERICH & PAYNE INC COM<br>CUSIP: 423452101 | 3,574.00 | 287,829.22 | 248,571.70 |
| ** HERBALIFE LTD COM STK<br>CUSIP: G4412G101 | 37,100.00 | 2,351,264.32 | 1,604,575.00 |
| ** HERSHEY COMPANY COM STK USD1<br>CUSIP: 427866108 | 12,195.00 | 1,133,838.21 | 1,222,914.60 |
| HESS CORP COM STK<br>CUSIP: 42809H107 | 2,800.00 | 132,767.63 | 204,204.00 |
| HEWLETT PACKARD CO COM<br>CUSIP: 428236103 | 25,300.00 | 543,130.28 | 988,218.00 |
| ** HEXCEL CORP NEW COM<br>CUSIP: 428291108 | 7,537.00 | 315,148.35 | 326,276.73 |
| HOME DEPOT INC COM<br>CUSIP: 437076102 | 2,800.00 | 212,680.72 | 278,320.00 |
| ** HORACE MANN EDUCATORS CORP COM<br>CUSIP: 440327104 | 3,800.00 | 64,179.13 | 118,940.00 |
| HOSPIRA INC COM<br>CUSIP: 441060100 | 11,600.00 | 456,126.44 | 691,824.00 |
| HOWARD HUGHES CORP COM STOCK<br>CUSIP: 44267D107 | 6,300.00 | 726,230.98 | 920,052.00 |
| ** HUNTINGTON BANCSHARES INC COM<br>CUSIP: 446150104 | 31,200.00 | 155,516.80 | 315,432.00 |
| ** HUNTSMAN CORP COM STK<br>CUSIP: 447011107 | 11,500.00 | 175,964.23 | 293,480.00 |
| HYSTER-YALE MATLS HANDLING INC CL A COM<br>CUSIP: 449172105 | 2,000.00 | 59,958.21 | 146,820.00 |
| IAC / INTERACTIVECORP COM PAR $.001 STK<br>CUSIP: 44919P508 | 8,400.00 | 408,313.62 | 548,352.00 |
| ** ICF INTL INC COM STK<br>CUSIP: 44925C103 | 10,508.00 | 381,684.19 | 407,500.24 |
| ** IDEX CORP COM<br>CUSIP: 45167R104 | 3,600.00 | 268,639.56 | 276,516.00 |
| IDEXX LABS INC COM<br>CUSIP: 45168D104 | 2,563.00 | 200,601.44 | 382,784.05 |
| IHS INC COM CL A COM CL A<br>CUSIP: 451734107 | 6,600.00 | 840,637.36 | 808,236.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ILL TOOL WKS INC COM<br>CUSIP: 452308109 | 6,400.00 | 265,031.78 | 607,552.00 |
| ILLUMINA INC COM<br>CUSIP: 452327109 | 5,116.00 | 553,524.53 | 976,593.24 |
| INGRAM MICRO INC CL A<br>CUSIP: 457153104 | 7,600.00 | 92,724.56 | 208,468.00 |
| ** INNERWORKINGS INC COM<br>CUSIP: 45773Y105 | 36,807.00 | 335,499.96 | 275,316.36 |
| INTEL CORP COM<br>CUSIP: 458140100 | 84,400.00 | 1,854,847.48 | 3,143,900.00 |
| INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM<br>CUSIP: 45867G101 | 11,900.00 | 475,791.41 | 593,572.00 |
| INTERFACE INC COM<br>CUSIP: 458665304 | 13,100.00 | 211,392.58 | 198,072.00 |
| ** INTERNATIONAL SPEEDWAY CORP CL A<br>CUSIP: 460335201 | 17,100.00 | 486,724.17 | 534,888.00 |
| INTERPUBLIC GROUP COMPANIES INC COM<br>CUSIP: 460690100 | 35,300.00 | 366,454.75 | 716,237.00 |
| ** INTL FLAVORS & FRAGRANCES INC COM<br>CUSIP: 459506101 | 3,874.00 | 383,977.90 | 391,932.58 |
| ** IPC HEALTHCARE INC COM STK USD0.001<br>CUSIP: 44984A105 | 10,185.00 | 394,975.04 | 448,954.80 |
| ** JANUS CAP GROUP INC COM<br>CUSIP: 47102X105 | 55,400.00 | 711,062.31 | 870,888.00 |
| ** JARDEN CORP COM<br>CUSIP: 471109108 | 8,347.50 | 362,150.72 | 368,542.12 |
| JOHNSON & JOHNSON COM USD1<br>CUSIP: 478160104 | 22,700.00 | 1,616,864.32 | 2,457,275.00 |
| JONES LANG LASALLE INC COM STK<br>CUSIP: 48020Q107 | 9,478.00 | 981,740.38 | 1,380,565.48 |
| JPMORGAN CHASE & CO COM<br>CUSIP: 46625H100 | 84,290.00 | 3,637,041.30 | 5,070,886.40 |
| ** J2 GLOBAL INC COM<br>CUSIP: 48123V102 | 21,801.00 | 1,023,778.80 | 1,232,628.54 |
| ** KAMAN CORP COM<br>CUSIP: 483548103 | 8,600.00 | 202,537.19 | 338,324.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| KAR AUCTION SVCS INC COM STK<br>CUSIP: 48238T109 | 25,800.00 | 557,938.66 | 893,970.00 |
| ** KBR INC COM<br>CUSIP: 48242W106 | 109,600.00 | 2,932,748.22 | 1,845,664.00 |
| ** KENNAMETAL INC CAP<br>CUSIP: 489170100 | 16,645.00 | 737,365.34 | 612,868.90 |
| KEYCORP NEW COM<br>CUSIP: 493267108 | 31,900.00 | 487,262.39 | 430,650.00 |
| KIMBERLY-CLARK CORP COM<br>CUSIP: 494368103 | 17,495.00 | 1,476,627.20 | 2,039,742.05 |
| ** KOHLS CORP COM<br>CUSIP: 500255104 | 6,500.00 | 310,329.47 | 387,530.00 |
| KRAFT FOODS GROUP INC COM<br>CUSIP: 50076Q106 | 29,845.00 | 1,392,291.05 | 1,795,773.65 |
| KROGER CO COM<br>CUSIP: 501044101 | 6,700.00 | 157,568.54 | 400,928.00 |
| L-3 COMMUNICATIONS HLDG CORP COM<br>CUSIP: 502424104 | 1,700.00 | 129,779.86 | 211,820.00 |
| ** LAB CORP AMER HLDGS COM NEW<br>CUSIP: 50540R409 | 6,100.00 | 586,872.72 | 638,304.00 |
| ** LAM RESH CORP COM<br>CUSIP: 512807108 | 8,300.00 | 304,386.25 | 685,912.00 |
| ** LAS VEGAS SANDS CORP COM STK<br>CUSIP: 517834107 | 14,871.00 | 977,194.58 | 947,133.99 |
| LENNAR CORP CL B<br>CUSIP: 526057302 | 17,500.00 | 511,794.05 | 662,200.00 |
| ** LEXMARK INTL INC NEW CL A<br>CUSIP: 529771107 | 4,400.00 | 214,066.36 | 188,584.00 |
| ** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK<br>CUSIP: 53220K504 | 18,395.00 | 960,312.38 | 990,570.75 |
| ** LINCOLN NATL CORP COM<br>CUSIP: 534187109 | 5,900.00 | 264,644.56 | 334,117.00 |
| ** LINEAR TECH CORP DEL<br>CUSIP: 535678106 | 12,300.00 | 501,945.69 | 566,169.00 |
| LINKEDIN CORP CL A<br>CUSIP: 53578A108 | 5,061.00 | 486,758.97 | 1,145,152.47 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| LKQ CORP COM LKQ CORP<br>CUSIP: 501889208 | 30,800.00 | 762,744.63 | 894,740.00 |
| LOCKHEED MARTIN CORP COM<br>CUSIP: 539830109 | 11,590.00 | 1,448,192.99 | 2,220,180.40 |
| LPL FINL HLDGS INC COM<br>CUSIP: 50212V100 | 5,574.00 | 224,993.71 | 237,842.58 |
| ** LUMENIS LTD COM STK<br>CUSIP: M6778Q121 | 7.00 | 124.44 | 71.05 |
| LYONDELLBASELL IND N V COM USD0.01 CL 'A'<br>CUSIP: N53745100 | 14,250.00 | 1,154,687.25 | 1,123,755.00 |
| ** MACYS INC COM STK<br>CUSIP: 55616P104 | 5,200.00 | 299,298.48 | 337,532.00 |
| MANPOWERGROUP INC<br>CUSIP: 56418H100 | 2,960.00 | 244,279.49 | 197,905.60 |
| MARATHON OIL CORP COM<br>CUSIP: 565849106 | 6,700.00 | 83,903.42 | 193,764.00 |
| MARATHON PETE CORP COM<br>CUSIP: 56585A102 | 4,400.00 | 143,948.15 | 396,396.00 |
| MARRIOTT INTL INC NEW COM STK CL A<br>CUSIP: 571903202 | 12,622.00 | 728,829.35 | 994,487.38 |
| MARSH & MCLENNAN CO'S INC COM<br>CUSIP: 571748102 | 11,910.00 | 611,880.15 | 673,986.90 |
| ** MASTEC INC COM<br>CUSIP: 576323109 | 14,300.00 | 374,250.48 | 344,630.00 |
| MASTERCARD INC CL A<br>CUSIP: 57636Q104 | 42,327.00 | 1,036,678.68 | 3,694,723.83 |
| MAXIM INTEGRATED PRODS INC COM<br>CUSIP: 57772K101 | 26,245.00 | 873,222.35 | 776,064.65 |
| MAXIMUS INC COM<br>CUSIP: 577933104 | 16,056.00 | 437,304.93 | 841,173.84 |
| ** MC CORMICK & CO INC COM NON-VTG<br>CUSIP: 579780206 | 3,000.00 | 212,848.80 | 222,990.00 |
| MC DONALDS CORP COM<br>CUSIP: 580135101 | 16,075.00 | 1,324,694.86 | 1,556,220.75 |
| MCGRAW HILL FINANCIAL INC<br>CUSIP: 580645109 | 4,633.00 | 396,189.86 | 433,000.18 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** MDU RES GROUP INC COM<br>CUSIP: 552690109 | 20,700.00 | 574,357.84 | 507,564.00 |
| MEDIVATION INC COM STK<br>CUSIP: 58501N101 | 2,948.00 | 234,890.20 | 341,643.72 |
| MEDNAX INC COM<br>CUSIP: 58502B106 | 15,700.00 | 752,107.68 | 1,027,722.00 |
| MERCK & CO INC NEW COM<br>CUSIP: 58933Y105 | 79,337.00 | 3,855,522.24 | 4,791,954.80 |
| ** MEREDITH CORP COM<br>CUSIP: 589433101 | 9,600.00 | 503,850.18 | 506,688.00 |
| METTLER-TOLEDO INTL INC COM<br>CUSIP: 592688105 | 1,072.00 | 276,855.68 | 314,374.72 |
| MICHAEL KORS HOLDINGS LTD COM NPV<br>CUSIP: G60754101 | 4,421.00 | 331,219.45 | 339,134.91 |
| MICROSOFT CORP COM<br>CUSIP: 594918104 | 75,120.00 | 2,049,003.66 | 3,591,487.20 |
| MIDDLEBY CORP COM<br>CUSIP: 596278101 | 7,620.00 | 662,809.39 | 728,776.80 |
| ** MOBILE MINI INC COM<br>CUSIP: 60740F105 | 10,165.00 | 275,018.62 | 421,745.85 |
| ** MOHAWK INDS INC COM<br>CUSIP: 608190104 | 3,800.00 | 534,390.58 | 583,642.00 |
| MONDELEZ INTL INC COM<br>CUSIP: 609207105 | 23,496.00 | 682,721.95 | 921,043.20 |
| MONSANTO CO NEW COM<br>CUSIP: 61166W101 | 19,011.00 | 1,825,121.70 | 2,279,609.01 |
| MORGAN STANLEY COM STK USD0.01<br>CUSIP: 617446448 | 22,330.00 | 396,050.31 | 785,569.40 |
| ** MTS SYS CORP COM<br>CUSIP: 553777103 | 5,500.00 | 362,526.45 | 364,815.00 |
| MURPHY OIL CORP COM<br>CUSIP: 626717102 | 6,200.00 | 289,413.69 | 300,204.00 |
| ** NACCO IND INC CL A COM<br>CUSIP: 629579103 | 1,600.00 | 46,824.51 | 92,864.00 |
| ** NATIONAL INSTRS CORP COM<br>CUSIP: 636518102 | 22,362.00 | 583,628.76 | 719,832.78 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| NATIONAL OILWELL VARCO COM STK<br>CUSIP: 637071101 | 20,700.00 | 1,009,576.30 | 1,387,728.00 |
| NAVIENT CORP COM<br>CUSIP: 63938C108 | 8,600.00 | 61,708.25 | 180,256.00 |
| ** NELNET INC CL A CL A<br>CUSIP: 64031N108 | 4,900.00 | 162,896.50 | 224,616.00 |
| ** NEOGEN CORP COM<br>CUSIP: 640491106 | 8,101.00 | 201,646.16 | 358,955.31 |
| ** NETFLIX INC COM STK<br>CUSIP: 64110L106 | 2,410.00 | 640,978.70 | 835,281.90 |
| ** NEUSTAR INC CL A<br>CUSIP: 64126X201 | 6,535.00 | 270,252.19 | 178,078.75 |
| ** NEWELL RUBBERMAID INC COM<br>CUSIP: 651229106 | 15,200.00 | 274,117.88 | 551,912.00 |
| ** NEXTERA ENERGY INC COM<br>CUSIP: 65339F101 | 15,170.00 | 1,283,994.92 | 1,583,596.30 |
| NIKE INC CL B<br>CUSIP: 654106103 | 18,577.00 | 591,883.09 | 1,844,510.33 |
| ** NORDSTROM INC COM<br>CUSIP: 655664100 | 3,000.00 | 170,621.46 | 229,080.00 |
| ** NORTHROP GRUMMAN CORP COM<br>CUSIP: 666807102 | 16,400.00 | 1,475,116.47 | 2,311,252.00 |
| ** NU SKIN ENTERPRISES INC CL A CL A<br>CUSIP: 67018T105 | 7,275.00 | 362,280.61 | 304,095.00 |
| ** O REILLY AUTOMOTIVE INC NEW COM USD0.01<br>CUSIP: 67103H107 | 4,410.00 | 656,302.74 | 805,883.40 |
| ** OASIS PETE INC NEW COM STK<br>CUSIP: 674215108 | 7,500.00 | 231,133.00 | 137,850.00 |
| ** OCEANEERING INTL INC COM<br>CUSIP: 675232102 | 2,495.00 | 173,249.81 | 156,461.45 |
| OLD DOMINION FGHT LINE INC COM<br>CUSIP: 679580100 | 4,177.00 | 227,867.54 | 338,504.08 |
| OMNICOM GROUP INC COM<br>CUSIP: 681919106 | 14,800.00 | 620,010.79 | 1,143,596.00 |
| OMNIVISION TECHNOLOGIES INC COM<br>CUSIP: 682128103 | 4,600.00 | 104,417.48 | 132,986.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ONEOK INC COM STK<br>CUSIP: 682680103 | 23,480.00 | 982,435.13 | 1,271,676.80 |
| ORACLE CORP COM<br>CUSIP: 68389X105 | 7,400.00 | 247,108.18 | 313,834.00 |
| ** OSHKOSH CORPORATION<br>CUSIP: 688239201 | 2,600.00 | 94,413.01 | 118,040.00 |
| OWENS ILL INC COM NEW<br>CUSIP: 690768403 | 4,500.00 | 69,861.50 | 115,380.00 |
| ** PACWEST BANCORP DEL COM<br>CUSIP: 695263103 | 21,967.00 | 928,009.79 | 1,021,465.50 |
| ** PANDORA MEDIA INC<br>CUSIP: 698354107 | 12,686.00 | 291,800.25 | 249,406.76 |
| ** PARKER DRILLING CO COM<br>CUSIP: 701081101 | 29,200.00 | 188,991.49 | 103,660.00 |
| ** PATTERSON COS INC COM<br>CUSIP: 703395103 | 9,300.00 | 388,957.14 | 448,074.00 |
| ** PAYCHEX INC COM<br>CUSIP: 704326107 | 30,115.00 | 1,224,425.68 | 1,427,752.15 |
| PEPSICO INC COM<br>CUSIP: 713448108 | 12,580.00 | 1,130,161.18 | 1,259,258.00 |
| PFIZER INC COM<br>CUSIP: 717081103 | 67,200.00 | 1,235,829.17 | 2,093,280.00 |
| PHILIP MORRIS INTL COM STK NPV<br>CUSIP: 718172109 | 38,660.00 | 3,154,887.85 | 3,360,713.80 |
| PINNACLE FOODS INC DEL COM<br>CUSIP: 72348P104 | 7,400.00 | 246,309.29 | 251,822.00 |
| ** PITNEY BOWES INC COM<br>CUSIP: 724479100 | 5,400.00 | 106,958.00 | 132,948.00 |
| ** POLARIS INDS INC COM<br>CUSIP: 731068102 | 3,443.00 | 510,714.23 | 539,552.53 |
| ** PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW<br>CUSIP: 736508847 | 6,100.00 | 130,145.94 | 224,907.00 |
| ** PRA GROUP INC COM<br>CUSIP: 69354N106 | 18,734.00 | 883,733.11 | 1,096,313.68 |
| PRECISION CASTPARTS CORP COM<br>CUSIP: 740189105 | 4,157.00 | 505,004.86 | 988,950.30 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| PROCTER & GAMBLE COM NPV<br>CUSIP: 742718109 | 17,260.00 | 1,208,318.69 | 1,560,821.80 |
| PROGRESS SOFTWARE CORP COM<br>CUSIP: 743312100 | 15,100.00 | 363,548.95 | 389,429.00 |
| ** PROTO LABS INC COM<br>CUSIP: 743713109 | 6,465.00 | 353,598.39 | 419,578.50 |
| PUB SERVICE ENTERPRISE GROUP INC COM<br>CUSIP: 744573106 | 14,000.00 | 446,290.23 | 584,920.00 |
| QUAD / GRAPHICS INC COM STK<br>CUSIP: 747301109 | 5,200.00 | 112,526.47 | 112,892.00 |
| QUALCOMM INC COM<br>CUSIP: 747525103 | 19,265.00 | 1,242,284.10 | 1,404,418.50 |
| QUINTILES TRANSNATIONAL HLDGS INC COM<br>CUSIP: 74876Y101 | 6,729.00 | 390,063.49 | 389,070.78 |
| ** RALPH LAUREN CORP CL A CL A<br>CUSIP: 751212101 | 11,400.00 | 1,757,441.16 | 2,107,860.00 |
| RAYTHEON CO USD0.01<br>CUSIP: 755111507 | 1,400.00 | 56,940.16 | 149,380.00 |
| RED HAT INC COM<br>CUSIP: 756577102 | 14,357.00 | 646,106.04 | 892,287.55 |
| REGIONS FINL CORP NEW COM<br>CUSIP: 7591EP100 | 19,100.00 | 201,680.26 | 192,337.00 |
| RELIANCE STL & ALUM CO COM<br>CUSIP: 759509102 | 1,700.00 | 93,221.62 | 108,698.00 |
| RENAISSANCE RE HLDGS LTD COM<br>SEDOL: 2728429 | 8,111.00 | 618,111.33 | 794,229.12 |
| ** ROADRUNNER TRANSPORTATION SY COM<br>CUSIP: 76973Q105 | 21,000.00 | 456,132.95 | 472,710.00 |
| ROBERT HALF INTL INC COM<br>CUSIP: 770323103 | 10,374.00 | 566,016.85 | 589,139.46 |
| ROCK-TENN CO CL A CL A<br>CUSIP: 772739207 | 6,000.00 | 251,678.82 | 340,860.00 |
| ** ROLLINS INC COM<br>CUSIP: 775711104 | 11,020.00 | 197,256.98 | 358,480.60 |
| ROPER INDS INC NEW COM ROPER TECHNOLOGIES, INC<br>CUSIP: 776696106 | 4,900.00 | 739,117.25 | 773,318.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ROYAL CARIBBEAN CRUISES COM STK<br>CUSIP: V7780T103 | 11,500.00 | 792,329.30 | 848,010.00 |
| RYDER SYS INC COM<br>CUSIP: 783549108 | 1,400.00 | 61,273.99 | 133,728.00 |
| SALESFORCE COM INC COM STK<br>CUSIP: 79466L302 | 18,891.00 | 526,258.30 | 1,131,004.17 |
| SALLY BEAUTY HLDGS INC COM STK<br>CUSIP: 79546E104 | 9,785.00 | 287,369.79 | 309,695.25 |
| SBA COMMUNICATIONS CORP CL A COM<br>CUSIP: 78388J106 | 4,515.00 | 367,040.85 | 549,340.05 |
| SCHLUMBERGER LTD COM COM<br>CUSIP: 806857108 | 13,313.00 | 1,164,515.50 | 1,144,252.35 |
| SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001<br>CUSIP: 808625107 | 2,628.00 | 104,391.94 | 133,055.64 |
| ** SEAGATE TECHNOLOGY PLC COM USD0.00001<br>CUSIP: G7945M107 | 5,200.00 | 124,921.23 | 343,772.00 |
| SELECT MED HLDGS CORP COM<br>CUSIP: 81619Q105 | 13,200.00 | 150,948.17 | 190,476.00 |
| SEMTECH CORP COM<br>CUSIP: 816850101 | 14,900.00 | 290,239.64 | 379,354.00 |
| SIGNATURE BK NY N Y COM<br>CUSIP: 82669G104 | 2,828.00 | 198,675.52 | 342,951.56 |
| SILGAN HLDGS INC COM<br>CUSIP: 827048109 | 15,200.00 | 514,368.94 | 766,992.00 |
| SILICON GRAPHICS INC COM<br>CUSIP: 827056102 | 1,543.00 | 1,188.11 | 26.23 |
| ** SIMPSON MFG INC COM<br>CUSIP: 829073105 | 16,300.00 | 540,137.80 | 541,160.00 |
| ** SIRONA DENTAL SYS INC COM STK<br>CUSIP: 82966C103 | 5,670.00 | 412,152.47 | 489,831.30 |
| SIX FLAGS ENTMT CORP NEW COM<br>CUSIP: 83001A102 | 27,279.00 | 883,439.15 | 1,108,891.35 |
| SKYWEST INC COM<br>CUSIP: 830879102 | 10,000.00 | 154,784.00 | 125,000.00 |
| SKYWORKS SOLUTIONS INC COM<br>CUSIP: 83088M102 | 8,300.00 | 450,434.30 | 560,001.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| SLM CORP COM<br>CUSIP: 78442P106 | 17,900.00 | 176,130.72 | 173,272.00 |
| ** SMUCKER J M CO COM NEW COM NEW<br>CUSIP: 832696405 | 7,400.00 | 669,190.58 | 759,018.00 |
| ** SNAP-ON INC COM<br>CUSIP: 833034101 | 3,700.00 | 227,350.36 | 500,721.00 |
| ** SOTHEBYS HLDGS INC CL A (DE)<br>CUSIP: 835898107 | 15,500.00 | 584,126.13 | 626,355.00 |
| SPECTRA ENERGY CORP COM STK<br>CUSIP: 847560109 | 41,450.00 | 1,393,605.05 | 1,570,126.00 |
| ** SPLUNK INC COMSTK COM USD0.001<br>CUSIP: 848637104 | 9,515.00 | 368,264.75 | 638,456.50 |
| STANCORP FINL GROUP INC COM<br>CUSIP: 852891100 | 1,700.00 | 67,404.50 | 112,370.00 |
| STARBUCKS CORP COM<br>CUSIP: 855244109 | 9,796.00 | 690,219.30 | 795,533.16 |
| STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK<br>CUSIP: 85590A401 | 10,300.00 | 435,158.08 | 813,700.00 |
| ** STARZ LIBERTY SER A COMMON STOCK<br>CUSIP: 85571Q102 | 5,800.00 | 172,977.56 | 191,342.00 |
| STATE STR CORP COM<br>CUSIP: 857477103 | 2,900.00 | 103,183.90 | 222,517.00 |
| ** STERICYCLE INC COM<br>CUSIP: 858912108 | 10,882.00 | 1,137,022.61 | 1,402,907.44 |
| SUN TR BANKS INC COM<br>CUSIP: 867914103 | 14,500.00 | 513,868.58 | 569,705.00 |
| SYMANTEC CORP COM<br>CUSIP: 871503108 | 16,800.00 | 351,347.48 | 438,312.00 |
| ** TAL INTL GROUP INC COM STK<br>CUSIP: 874083108 | 2,700.00 | 115,743.64 | 119,313.00 |
| TEAM HEALTH HLDGS INC COM<br>CUSIP: 87817A107 | 5,229.00 | 328,128.64 | 298,889.64 |
| ** TELEDYNE TECHNOLOGIES INC COM<br>CUSIP: 879360105 | 6,483.00 | 430,277.50 | 693,097.53 |
| ** TESLA MTRS INC COM<br>CUSIP: 88160R101 | 2,902.00 | 460,380.36 | 709,597.04 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** TESORO CORP<br>CUSIP: 881609101 | 3,000.00 | 35,527.50 | 229,860.00 |
| ** THE MADISON SQUARE GARDEN COMPANY<br>CUSIP: 55826P100 | 6,100.00 | 306,153.85 | 445,544.00 |
| THE PRICELINE GROUP INC<br>CUSIP: 741503403 | 1,017.00 | 606,788.58 | 1,179,913.23 |
| ** TIFFANY & CO COM<br>CUSIP: 886547108 | 14,006.00 | 1,120,487.56 | 1,511,527.52 |
| TIMKEN CO COM<br>CUSIP: 887389104 | 5,600.00 | 231,679.58 | 239,624.00 |
| TJX COS INC COM NEW<br>CUSIP: 872540109 | 9,159.00 | 392,136.61 | 605,959.44 |
| TORO CO COM<br>CUSIP: 891092108 | 3,812.00 | 234,383.87 | 250,372.16 |
| TOWERS WATSON & CO CL A COM STK<br>CUSIP: 891894107 | 3,151.00 | 332,186.25 | 355,936.96 |
| ** TRACTOR SUPPLY CO COM<br>CUSIP: 892356106 | 3,672.00 | 268,251.72 | 282,486.96 |
| ** TRANSDIGM GROUP INC COM<br>CUSIP: 893641100 | 1,329.00 | 65,762.35 | 262,862.91 |
| ** TRIMAS CORP COM NEW COM NEW<br>CUSIP: 896215209 | 8,386.00 | 265,115.00 | 261,056.18 |
| TRIPADVISOR INC COM COM STK<br>CUSIP: 896945201 | 5,933.00 | 498,629.29 | 436,965.45 |
| TRW AUTOMOTIVE HLDGS CORP COM<br>CUSIP: 87264S106 | 3,000.00 | 177,654.00 | 310,200.00 |
| ** TUPPERWARE BRANDS CORPORATION<br>CUSIP: 899896104 | 19,370.00 | 1,551,608.41 | 1,302,632.50 |
| ** TUTOR PERINI CORP COM<br>CUSIP: 901109108 | 4,800.00 | 112,103.78 | 121,200.00 |
| ** TWENTY-FIRST CENTY FOX INC CL A CL A<br>CUSIP: 90130A101 | 24,047.00 | 833,808.58 | 884,929.60 |
| ** TWITTER INC COM<br>CUSIP: 90184L102 | 17,423.00 | 718,860.99 | 727,236.02 |
| TYSON FOODS INC CL A COM (DELAWARE)<br>CUSIP: 902494103 | 13,900.00 | 394,459.76 | 588,526.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** ULTIMATE SOFTWARE GROUP INC COM<br>CUSIP: 90385D107 | 5,785.00 | 477,105.07 | 851,783.40 |
| ** UNDER ARMOR INC CL A<br>CUSIP: 904311107 | 10,634.00 | 434,870.53 | 770,858.66 |
| UNION PAC CORP COM<br>CUSIP: 907818108 | 25,195.00 | 1,695,747.46 | 2,942,020.15 |
| ** UNITED NAT FOODS INC COM<br>CUSIP: 911163103 | 9,357.00 | 420,438.38 | 703,552.83 |
| ** UNUM GROUP<br>CUSIP: 91529Y106 | 9,800.00 | 143,809.12 | 325,556.00 |
| US BANCORP<br>CUSIP: 902973304 | 40,230.00 | 1,421,519.81 | 1,778,166.00 |
| UTD THERAPEUTICS CORP DEL COM STK<br>CUSIP: 91307C102 | 1,500.00 | 85,995.72 | 198,855.00 |
| VALERO ENERGY CORP COM STK NEW<br>CUSIP: 91913Y100 | 6,600.00 | 146,224.72 | 320,826.00 |
| ** VALIDUS HOLDING LTD COM STK USD0.175<br>CUSIP: G9319H102 | 6,300.00 | 153,846.00 | 261,450.00 |
| ** VANTIV INC COM USD0.00001 A<br>CUSIP: 92210H105 | 12,500.00 | 385,250.14 | 421,750.00 |
| ** VECTRUS INC COM<br>CUSIP: 92242T101 | 427.00 | 7,227.45 | 12,067.02 |
| ** VERINT SYS INC COM<br>CUSIP: 92343X100 | 73.00 | 2,485.65 | 4,393.87 |
| VERISK ANALYTICS INC CL A CL A<br>CUSIP: 92345Y106 | 5,700.00 | 348,850.92 | 353,286.00 |
| VERIZON COMMUNICATIONS COM<br>CUSIP: 92343V104 | 5,568.00 | 257,408.63 | 281,685.12 |
| VERTEX PHARMACEUTICALS INC COM<br>CUSIP: 92532F100 | 7,014.00 | 302,042.18 | 826,810.32 |
| VERTICOM INC COM<br>CUSIP: 925325102 | 851.00 | 851.00 | 0.00 |
| VERTICOM INC CONV SER A PFD STK<br>CUSIP: 99V013XT2 | 117,187.00 | 86,718.38 | 0.00 |
| VERTICOM INC VERTICOM INC SER B CONV PFD STK<br>CUSIP: 99V013XS4 | 2,257.00 | 2,730.97 | 0.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| ** VISA INC COM CL A STK<br>CUSIP: 92826C839 | 15,572.00 | 1,916,534.35 | 4,020,534.68 |
| ** VISHAY INTERTECHNOLOGY INC COM STK<br>CUSIP: 928298108 | 12,100.00 | 165,526.02 | 167,827.00 |
| ** VMWARE INC CL A COM CL A COM<br>CUSIP: 928563402 | 5,663.00 | 392,948.90 | 498,117.48 |
| VOYA FINL INC COM<br>CUSIP: 929089100 | 22,600.00 | 688,677.82 | 946,488.00 |
| ** WAL-MART STORES INC COM<br>CUSIP: 931142103 | 12,600.00 | 924,320.88 | 1,103,004.00 |
| WALT DISNEY CO<br>CUSIP: 254687106 | 11,892.00 | 416,187.63 | 1,100,128.92 |
| WELLS FARGO & CO NEW COM STK<br>CUSIP: 949746101 | 62,800.00 | 1,874,828.27 | 3,421,344.00 |
| ** WESTERN UNION CO<br>CUSIP: 959802109 | 48,200.00 | 773,465.21 | 895,556.00 |
| WESTN DIGITAL CORP COM<br>CUSIP: 958102105 | 3,800.00 | 73,829.57 | 392,426.00 |
| ** WHIRLPOOL CORP COM<br>CUSIP: 963320106 | 2,600.00 | 146,880.20 | 484,042.00 |
| WILLIAMS CO INC COM<br>CUSIP: 969457100 | 26,280.00 | 910,528.32 | 1,359,990.00 |
| ** WILLIAMS SONOMA INC COM<br>CUSIP: 969904101 | 6,737.00 | 413,767.50 | 502,310.72 |
| ** WIS ENERGY COM<br>CUSIP: 976657106 | 26,800.00 | 1,132,777.55 | 1,323,920.00 |
| ** WORKDAY INC CL A COM USD0.001<br>CUSIP: 98138H101 | 7,225.00 | 406,904.02 | 628,936.25 |
| ** WORLD FUEL SERVICE COM STK USD0.01<br>CUSIP: 981475106 | 15,500.00 | 582,407.51 | 701,840.00 |
| XEROX CORP COM<br>CUSIP: 984121103 | 29,600.00 | 389,559.12 | 413,216.00 |
| ZIMMER HLDGS INC COM<br>CUSIP: 98956P102 | 1,200.00 | 65,182.43 | 134,748.00 |
| 2U INC COM<br>CUSIP: 90214J101 | 2,400.00 | 43,369.57 | 43,392.00 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Corporate Stock - Common* | | | |
| **United States - USD** | | | |
| 3M CO COM<br>CUSIP: 88579Y101 | 14,070.00 | 1,852,343.50 | 2,252,466.30 |
| 5TH 3RD BANCORP COM<br>CUSIP: 316773100 | 18,100.00 | 305,082.67 | 364,172.00 |
| **Total United States - USD** | | **259,631,237.09** | **342,670,607.52** |
| **Total Corporate Stock - Common** | | **442,137,862.70** | **541,350,912.53** |
| *Partnership/Joint Venture Interests* | | | |
| **United States - USD** | | | |
| #REORG/LIN MEDIA LLC CL A COM STOCK MERGER MEDIA GEN INC NEW 291HAH1 12-22-2014 CUSIP: 532771102 | 22,500.00 | 491,973.43 | 542,925.00 |
| CF VALUE ENHANCEMENT FD V<br>CUSIP: 99089KFJ5 | 126.76 | 192,513.10 | 3,431,418.12 |
| HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP: 999806383 | 7,960.24 | 7,960.24 | 7,960.24 |
| NEWPORT VISION, LLC<br>CUSIP: 000282392 | 14,591,126.56 | 14,591,126.56 | 62,842,297.00 |
| RREEF AMERICA REIT II, LP<br>CUSIP: 000198853 | 1.00 | 1.00 | 1.00 |
| RREEF AMERICA REIT III<br>CUSIP: 000239400 | 1.00 | 1.00 | 7,139,594.00 |
| **Total United States - USD** | | **15,283,575.33** | **73,964,195.36** |
| **Total Partnership/Joint Venture Interests** | | **15,283,575.33** | **73,964,195.36** |
| *Real Estate - Income Producing* | | | |
| **United States - USD** | | | |
| CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD<br>CUSIP: 19499VD14 | 44,023.13 | 36,145,422.00 | 37,948,818.52 |
| **Total United States - USD** | | **36,145,422.00** | **37,948,818.52** |
| **Total Real Estate - Income Producing** | | **36,145,422.00** | **37,948,818.52** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Value of Interest in Common/Collective Trusts* | | | |
| **United States - USD** | | | |
| COLTV SHORT TERM INVT FD<br>CUSIP: 195998AD1 | 22,253,202.86 | 22,253,202.86 | 22,253,202.86 |
| **Total United States - USD** | | **22,253,202.86** | **22,253,202.86** |
| **Total Value of Interest in Common/Collective Trusts** | | **22,253,202.86** | **22,253,202.86** |
| *Pooled Separate Accounts* | | | |
| **United States - USD** | | | |
| CF PRUDENTIAL PRISA I<br>CUSIP: 99089IVL7 | 1,744.93 | 67,907,811.02 | 74,956,927.14 |
| **Total United States - USD** | | **67,907,811.02** | **74,956,927.14** |
| **Total Pooled Separate Accounts** | | **67,907,811.02** | **74,956,927.14** |
| *Value of Interest in Registered Investment Companies* | | | |
| **International Region - USD** | | | |
| MFO GMO TR EMERGING COUNTRY DEBT FD CL III EMERGING COUNTRY DEBT FUND III CUSIP: 362007270 | 2,417,082.16 | 25,517,389.03 | 24,678,408.85 |
| **Total International Region - USD** | | **25,517,389.03** | **24,678,408.85** |
| **United States - USD** | | | |
| ESC NPF XII INC 6.36 12/31/40<br>CUSIP: 629ESC9E6 | 3,000,000.00 | 2,976,077.48 | 0.00 |
| MFC ISHARES TR MSCI UTD KINGDOM ETF<br>SEDOL: BQK0272 | 11,762.00 | 199,049.63 | 223,830.86 |
| MFO PIMCO AST BACKED SEC PORTFOLIO FD #460<br>CUSIP: 72200Q109 | -0.03 | -0.34 | -0.34 |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL CUSIP: 722005873 | 0.00 | -0.03 | -0.03 |
| MFO PIMCO FDS PAC INVT MGMT SER U S GOVTSECTOR PORTFOLIO INSTL CL CUSIP: 722005600 | -0.06 | -0.53 | -0.54 |
| MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL<br>CUSIP: 722005840 | -0.02 | -0.17 | -0.17 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Value of Interest in Registered Investment Companies* | | | |
| **United States - USD** | | | |
| MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL<br>CUSIP: 722005857 | -0.01 | -0.06 | -0.06 |
| MFO PIMCO SHORT TERM FLOATING NAV PORT<br>CUSIP: 72201P613 | 29,970.08 | 300,000.51 | 300,030.48 |
| **Total United States - USD** | | **3,475,126.49** | **523,860.20** |
| **Total Value of Interest in Registered Investment Com** | | **28,992,515.52** | **25,202,269.05** |
| *Other* | | | |
| **Angola - USD** | | | |
| NORTHERN LIGHTS III BV 7.0% 16/08/2019<br>SEDOL: B8L5VY0 | 365,000.00 | 391,006.25 | 380,293.50 |
| **Total Angola - USD** | | **391,006.25** | **380,293.50** |
| **Argentina - USD** | | | |
| ARGENTINA(REP OF) 7% BDS 17/04/2017 USD1<br>SEDOL: B1W41V4 | 59,000.00 | 48,241.35 | 55,283.00 |
| PROVINCE CORDOBA NT 144A 12.375% DUE<br>08-17-2017/08-17-2010 BEO SEDOL: B542FV2 | 185,000.00 | 154,012.50 | 170,200.00 |
| REPUBLIC OF ARGENTINA 7.0% 17 APR 2017 7% DUE 04-17-2017<br>REG CUSIP: P8055KWB7 | 172,000.00 | 159,272.00 | 160,304.00 |
| REPUBLIC OF ARGENTINA 8.75% 07/05/2024<br>SEDOL: BMJJWF0 | 435,000.00 | 408,390.04 | 422,385.00 |
| **Total Argentina - USD** | | **769,915.89** | **808,172.00** |
| **Armenia - USD** | | | |
| ARMENIA REP 144A 6 DUE 09-30-2020 REG<br>CUSIP: 042207AA8 | 200,000.00 | 197,200.00 | 205,000.00 |
| **Total Armenia - USD** | | **197,200.00** | **205,000.00** |
| **Australia - AUD** | | | |
| CME_IRS CME_BARCUS AUD P 6M BBSW/R 3.75% 17/12/2019<br>SWU009I66 SEDOL: 9C8QQ5U | 3,100,000.00 | 56,468.26 | 91,057.19 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Australia - AUD** | | | |
| CME_IRS CME_CSFBUS AUD P 3M BBSW/R 3.25% 20/12/2018 SWU00B6O5 SEDOL: 9CZMZ1U | 27,400,000.00 | 13,675.45 | 27,048.13 |
| CME_IRS CME_GOLDUS AUD P 3M BBSW/R 3.25% 20/12/2018 SWU00B6O5 SEDOL: 9CZMZ2U | 13,300,000.00 | 8,270.75 | 13,129.20 |
| CME_IRS CME_NWSCUS AUD P 6M BBSW/R 3.75% 17/12/2019 SWU009I66 SEDOL: 9C8QPZU | 10,000,000.00 | 178,316.43 | 293,732.87 |
| CME_IRS CME_UBSWUS AUD P 3M BBSW/R 3.5% 16/03/2017 SWU008HJ1 SEDOL: 9C7KCGU | 56,600,000.00 | 97,772.48 | 386,662.85 |
| CME_IRS CME_UBSWUS AUD P 6M BBSW/R 3.75% 17/12/2019 SWU009I66 SEDOL: 9C8QQ6U | 1,800,000.00 | 32,942.44 | 52,871.92 |
| FUT DEC 14 SFE 10Y T-BOND CUSIP: 999599GH0 | 100.00 | 10,899,388.03 | 10,691,063.80 |
| FUT DEC 14 SFE 10Y T-BOND CUSIP: 999599GH0 | -100.00 | -10,899,388.03 | -10,691,063.80 |
| **Total Australia - AUD** | | **387,445.81** | **864,502.16** |
| **Azerbaijan - USD** | | | |
| AZERBAIJAN REP TREAS BOND 144A 4.75 DUE 03-18-2024 CUSIP: 05477LAA4 | 200,000.00 | 196,102.00 | 201,500.00 |
| **Total Azerbaijan - USD** | | **196,102.00** | **201,500.00** |
| **Bahrain - USD** | | | |
| PVTPL BAHRAIN KINGDOM ACTING THROUGH MINISTRY 6.0% DUE 09-17-2044 CUSIP: 05674RAD6 | 200,000.00 | 200,000.00 | 204,500.00 |
| **Total Bahrain - USD** | | **200,000.00** | **204,500.00** |
| **Belarus - USD** | | | |
| BELARUS (REP OF) 8.75% UNSUB NTS 03/08/2015 SEDOL: B4XYW33 | 235,000.00 | 244,923.65 | 238,231.25 |
| BELARUS (REPUBLIC OF) NOTES REG-S 8.75% DUE 08-03-2015 REG CUSIP: X07169AA7 | 145,000.00 | 148,770.00 | 146,268.75 |
| **Total Belarus - USD** | | **393,693.65** | **384,500.00** |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Brazil - BRL** | | | |
| BRAZIL(FEDERATIVE REPUBLIC OF) 10% 01/01/17<br>SEDOL: B1VRLR0 | 600.00 | 232,872.80 | 234,148.25 |
| **Total Brazil - BRL** | | **232,872.80** | **234,148.25** |
| **Brazil - USD** | | | |
| BANCO NAC DE DESEN OTHGVTAG 5.5% 12/07/2020<br>SEDOL: B5VDV32 | 110,000.00 | 126,753.00 | 117,150.00 |
| BRAZIL(FED REP OF) 7.125 DUE 01-20-2037 REG<br>SEDOL: B7W9M52 | 47,000.00 | 62,426.96 | 60,160.00 |
| **Total Brazil - USD** | | **189,179.96** | **177,310.00** |
| **Cayman Islands - USD** | | | |
| CF COMMON SENSE OFFSHORE LTD SUB CL C 2 U INITAL SERIES FUND CUSIP: KMP999TK1 | 9,358.07 | 1,198,581.08 | 1,115,834.74 |
| **Total Cayman Islands - USD** | | **1,198,581.08** | **1,115,834.74** |
| **Colombia - USD** | | | |
| ** COLOMBIA REP BD 7.375% DUE 09-18-2037 REG<br>CUSIP: 195325BK0 | 375,000.00 | 526,680.00 | 506,250.00 |
| COLOMBIA(REP OF) GLOBAL BD 6.125% DUE<br>01-18-2041/10-20-2009 REG CUSIP: 195325BM6 | 280,000.00 | 355,600.00 | 336,000.00 |
| GLOBAL BD 4.375% DUE 07-12-2021 REG<br>CUSIP: 195325BN4 | 205,000.00 | 215,660.00 | 218,632.50 |
| REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG<br>CUSIP: 195325BR5 | 749,000.00 | 818,695.25 | 850,115.00 |
| **Total Colombia - USD** | | **1,916,635.25** | **1,910,997.50** |
| **Costa Rica - USD** | | | |
| COSTA RICA REP NT 144A 4.25% DUE 01-26-2023 BEO<br>CUSIP: 221597BR7 | 251,000.00 | 236,442.00 | 237,195.00 |
| COSTA RICA REP NT 144A 7 DUE 04-04-2044 REG<br>CUSIP: 221602AC9 | 200,000.00 | 210,000.00 | 204,250.00 |
| **Total Costa Rica - USD** | | **446,442.00** | **441,445.00** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Cote d'Ivoire - USD** | | | |
| COTE D'IVOIRE STEP UP 12-31-2032 REG<br>CUSIP: V25125BD2 | 447,000.00 | 421,297.50 | 433,679.40 |
| IVORY COAST 5.75% 31/12/2032<br>SEDOL: 6A21ENW | 74,000.00 | 68,820.00 | 72,164.80 |
| **Total Cote d'Ivoire - USD** | | **490,117.50** | **505,844.20** |
| **Croatia - USD** | | | |
| CROATIA REP NT 144A 6.75% DUE 11-05-2019BEO<br>CUSIP: 226775AB0 | 180,000.00 | 200,577.86 | 200,925.00 |
| CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO<br>CUSIP: 226775AD6 | 622,000.00 | 675,150.31 | 686,532.50 |
| **Total Croatia - USD** | | **875,728.17** | **887,457.50** |
| **Dominican Republic - USD** | | | |
| DOMINICAN REP AMORTIZING BD 144A 7.5 DUE05-06-2021 REG<br>SINKING FUND 05-06-2019 CUSIP: 25714PAK4 | 314,000.00 | 351,620.00 | 353,564.00 |
| DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO<br>CUSIP: 25714PBY3 | 274,000.00 | 279,002.00 | 286,330.00 |
| DOMINICAN REP USD BD 144A 7.45% DUE 04-30-2044 BEO<br>CUSIP: 25714PCF3 | 393,000.00 | 401,065.04 | 442,125.00 |
| **Total Dominican Republic - USD** | | **1,031,687.04** | **1,082,019.00** |
| **Ecuador - USD** | | | |
| REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG<br>CUSIP: P8054QAJ2 | 200,000.00 | 210,750.00 | 205,500.00 |
| **Total Ecuador - USD** | | **210,750.00** | **205,500.00** |
| **El Salvador - USD** | | | |
| EL SALVADOR REP NT 144A 6.375% DUE 01-18-2027 BEO<br>CUSIP: 283875AS1 | 251,000.00 | 252,719.50 | 257,902.50 |
| EL SALVADOR REP SR NT 144A 5.875 01-30-2025<br>CUSIP: 283875AR3 | 114,000.00 | 112,148.79 | 114,712.50 |
| EL SALVADOR REP T-BOND 144A 7.65% DUE 06-15-2035 BEO<br>CUSIP: 283875AN2 | 266,000.00 | 313,853.40 | 290,605.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **El Salvador - USD** | | | |
| EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG<br>CUSIP: P01012AJ5 | 146,000.00 | 168,082.50 | 165,892.50 |
| **Total El Salvador - USD** | | **846,804.19** | **829,112.50** |
| **European Union - EUR** | | | |
| CALL SWAPTION EUR GSCMUS33 6MEURIB/12M .95% European 317U001H4 23/03/2015 SEDOL: 9CXHADU | -4,100,000.00 | -8,224.96 | -48,173.67 |
| CME_IRS CME_BARCUS EUR P .4%/R 3M EURIB 14/03/2015 SWU007R86 SEDOL: 9C5GUYL | -800,000.00 | 0.00 | -3,355.98 |
| CME_IRS CME_BARCUS EUR P 2.0%/R 6M EURIB 18/03/2045 SWU00A1G9 SEDOL: 9CX3WWL | -1,100,000.00 | -33,648.77 | -119,638.86 |
| CME_IRS CME_BARCUS EUR P 6M EURIB/R 1.25% 18/03/2025 SWU00A9B2 SEDOL: 9CYVX3U | 2,100,000.00 | 14,043.64 | 72,349.03 |
| CME_IRS CME_NWSCUS EUR P .4%/R 3M EURIB 14/03/2015 SWU007R86 SEDOL: 9C5GVJL | -300,000.00 | 0.00 | -1,258.49 |
| CME_IRS CME_SBSIUS EUR P 2.0%/R 6M EURIB 18/03/2045 SWU00A1G9 SEDOL: 9CYVW3L | -200,000.00 | -8,219.04 | -21,752.52 |
| CME_IRS CME_SBSIUS EUR P 6M EURIB/R 1.25% 18/03/2025 SWU00A9B2 SEDOL: 9CYVX2U | 5,100,000.00 | 111,392.80 | 175,704.79 |
| PUT SWPTN EUR GSCMUS33 12M 1.55%/6MEURIBEuropean 317U002H3 23/03/2015 SEDOL: 9CXHCAU | -4,100,000.00 | -37,144.98 | -3,134.23 |
| **Total European Union - EUR** | | **38,198.69** | **50,740.07** |
| **France - EUR** | | | |
| UNIBAIL-RODAMCO SE EUR5<br>SEDOL: B1YY4B3 | 1,268.00 | 277,298.11 | 335,909.83 |
| **Total France - EUR** | | **277,298.11** | **335,909.83** |
| **Germany - EUR** | | | |
| FUT DEC 14 EURX EUR-BUND<br>CUSIP: 999599GH0 | -30.00 | -5,680,846.29 | -5,716,513.30 |
| FUT DEC 14 EURX EUR-BUND<br>CUSIP: 999599GH0 | 30.00 | 5,680,846.29 | 5,716,513.30 |
| FUT DEC 14 EUX FOAT<br>CUSIP: 999599GH0 | 20.00 | 3,758,774.25 | 3,670,885.41 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|---|
| *Other* | | | | |
| **Germany - EUR** | | | | |
| FUT DEC 14 EUX FOAT<br>CUSIP: 999599GH0 | | -20.00 | -3,758,774.25 | -3,670,885.41 |
| **Total Germany - EUR** | | | **0.00** | **0.00** |
| **Ghana - USD** | | | | |
| GHANA(REP OF) 8.5% NTS 04/10/17<br>SEDOL: B288K76 | USD100000 | 110,000.00 | 127,160.00 | 116,325.00 |
| **Total Ghana - USD** | | | **127,160.00** | **116,325.00** |
| BRL - Brazilian real | | 0.00 | -231,913.10 | -228,759.50 |
| IDR - Indonesian rupiah | | 0.00 | 216,675.53 | 213,348.06 |
| IDR - Indonesian rupiah | | 0.00 | -364,946.13 | -359,637.54 |
| MXN - Mexican peso | | 0.00 | -137,007.78 | -133,568.91 |
| USD - United States dollar | | 0.00 | 733,867.01 | 733,867.01 |
| USD - United States dollar | | 0.00 | -216,675.53 | -216,675.53 |
| **Total - all currencies** | | | **0.00** | **8,573.59** |
| **Hungary - USD** | | | | |
| HUNGARY REP NT 4 DUE 03-25-2019 REG<br>CUSIP: 445545AK2 | | 254,000.00 | 261,620.00 | 262,191.50 |
| HUNGARY REP NT 5.375% DUE 03-25-2024 REG<br>CUSIP: 445545AL0 | | 178,000.00 | 175,620.14 | 194,687.50 |
| HUNGARY REP NT 6.375% DUE 03-29-2021 REG<br>SEDOL: B7XC227 | | 8,000.00 | 8,720.00 | 9,214.96 |
| HUNGARY REP NT 7.625% DUE 03-29-2041 REG<br>SEDOL: B7KFVM2 | | 532,000.00 | 566,655.30 | 715,540.00 |
| HUNGARY(REP OF) 6.375% NTS 29/03/21<br>SEDOL: B5WKXS1 | USD2000 | 194,000.00 | 208,259.00 | 224,432.78 |
| HUNGARY(REP OF) 7.625% BDS 29/03/41 USD<br>SEDOL: B4MXDK5 | | 80,000.00 | 86,700.00 | 108,000.00 |
| **Total Hungary - USD** | | | **1,307,574.44** | **1,514,066.74** |

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

# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Indonesia - IDR** | | | |
| INDONESIA(REP OF) 7.875% SNR 15/04/2019 IDR<br>SEDOL: BDWZ4N4 | 4,450,000,000.00 | 378,948.71 | 368,827.84 |
| **Total Indonesia - IDR** | | **378,948.71** | **368,827.84** |
| **Indonesia - USD** | | | |
| BD 144A 6.625% DUE 02-17-2037 REG<br>CUSIP: 455780AX4 | 216,000.00 | 269,892.00 | 257,040.00 |
| INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG<br>CUSIP: 455780AZ9 | 327,000.00 | 453,400.36 | 437,362.50 |
| INDONESIA REP MED TERM NT 144A 4.625% DUE 04-15-2043 BEO<br>CUSIP: 455780BM7 | 267,000.00 | 245,318.84 | 251,981.25 |
| INDONESIA REP NT 144A 5.375% DUE 10-17-2023 BEO<br>CUSIP: 455780BP0 | 210,000.00 | 219,746.11 | 233,625.00 |
| INDONESIA(REP OF) 3.75% NTS 25/04/22 USD'REGS<br>SEDOL: B7VP682 | 214,000.00 | 206,831.00 | 216,568.00 |
| INDONESIA(REP OF) 8.5 DUE 10-12-2035 REG<br>CUSIP: Y20721AE9 | 120,000.00 | 146,100.00 | 169,500.00 |
| PVTPL INDONESIA REP NT 5.5 DUE 01-15-2024<br>CUSIP: 455780BQ8 | 214,000.00 | 212,803.74 | 246,902.50 |
| REP OF INDONESIA TBOND 6.875 DUE 01-17-2018 BEO<br>CUSIP: Y20721AK5 | 360,000.00 | 411,300.00 | 407,700.00 |
| **Total Indonesia - USD** | | **2,165,392.05** | **2,220,679.25** |
| **International Region - USD** | | | |
| CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND<br>CUSIP: 554991216 | 45,000.00 | 45,000,000.00 | 46,759,086.00 |
| **Total International Region - USD** | | **45,000,000.00** | **46,759,086.00** |
| **Iraq - USD** | | | |
| IRAQ (REPUBLIC OF) 5.8% BDS 15/01/28 USD'REGS'<br>SEDOL: B0WLS73 | 250,000.00 | 221,875.00 | 222,500.00 |
| **Total Iraq - USD** | | **221,875.00** | **222,500.00** |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Italy - EUR** | | | |
| BUONI POLIENNALI DEL TES 1.15% 15/05/2017<br>SEDOL: BMQXLB4 | 3,300,000.00 | 4,505,103.32 | 4,170,737.81 |
| BUONI POLIENNALI DEL TES 12/11/2017<br>SEDOL: BFZBB21 | 1,500,000.00 | 2,138,647.27 | 1,942,481.32 |
| **Total Italy - EUR** | | **6,643,750.59** | **6,113,219.13** |
| **Jamaica - USD** | | | |
| SPCL1 JAMAICA GOVT NT 7.625% DUE 07-09-2025 REG<br>CUSIP: 470160BQ4 | 245,000.00 | 251,895.70 | 262,150.00 |
| **Total Jamaica - USD** | | **251,895.70** | **262,150.00** |
| **Kazakhstan - USD** | | | |
| KAZAKHSTAN REP NT 144A 3.875% DUE 10-14-2024 BEO<br>CUSIP: 486661AE1 | 200,000.00 | 196,774.00 | 195,000.00 |
| PVTPL KAZAKHSTAN REP NT 4.875% DUE 10-14-2044 BEO<br>CUSIP: 486661AF8 | 200,000.00 | 192,648.00 | 189,000.00 |
| **Total Kazakhstan - USD** | | **389,422.00** | **384,000.00** |
| **Kenya - USD** | | | |
| KENYA REP BD 144A 6.875% DUE 06-24-2024 REG<br>SEDOL: BNG7Y70 | 200,000.00 | 200,000.00 | 213,800.00 |
| **Total Kenya - USD** | | **200,000.00** | **213,800.00** |
| **Latvia - USD** | | | |
| LATVIA REP ACTING THRU TREAS NT 5.25 DUE02-22-2017 BEO<br>CUSIP: 518417AB6 | 272,000.00 | 302,280.15 | 294,391.04 |
| **Total Latvia - USD** | | **302,280.15** | **294,391.04** |
| **Lebanon - USD** | | | |
| LEBANON REPUBLIC 6.0% 27/01/2023<br>SEDOL: B90LF66 | 662,000.00 | 669,971.50 | 675,372.40 |
| **Total Lebanon - USD** | | **669,971.50** | **675,372.40** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Lithuania - USD** | | | |
| LITHUANIA(REP OF) 7.375% NTS 11/2/20 USD'REGS<br>SEDOL: B897BT3 | 246,000.00 | 303,260.40 | 300,580.02 |
| LITHUANIAN REPUBLIC 6.75 DUE 01-15-2015 REG<br>CUSIP: X5048HDH9 | 305,000.00 | 333,029.50 | 307,287.50 |
| **Total Lithuania - USD** | | **636,289.90** | **607,867.52** |
| **Mexico - MXN** | | | |
| FIBRA UNO ADMINISTRACION SA REAL ESTATE INVEST TRUST<br>SEDOL: B671GT8 | 48,600.00 | 172,703.78 | 163,564.67 |
| IRS MXN TIIE/1D 6.35% DEUTGB2L 01/09/2023<br>SWU006F24 SEDOL: 9C22CEU | 21,400,000.00 | 0.00 | 71,034.19 |
| IRS 01/09/2023 SWU006F24<br>SEDOL: 9C22CEL | -21,400,000.00 | -46,940.16 | 0.00 |
| MEXICAN CETES T BILL 0.0% 19/02/2015<br>SEDOL: BQ71353 | 1,027,200.00 | 751,352.48 | 734,062.15 |
| MEXICAN CETES TREAS BILL DUE 28/05/2015<br>SEDOL: BV0LTW4 | 6,545,700.00 | 4,729,860.45 | 4,638,347.61 |
| MEXICO(UTD MEX ST) 0% CETES 01/04/2015 MXN10<br>SEDOL: BLM7VF7 | 488,400.00 | 356,251.95 | 347,803.27 |
| MEXICO(UTD MEX ST) 8.5% BDS 13/12/2018 MXN100<br>SEDOL: B3SRS09 | 16,050.00 | 145,275.19 | 132,093.99 |
| **Total Mexico - MXN** | | **6,108,503.69** | **6,086,905.88** |
| **Mexico - USD** | | | |
| PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG<br>SEDOL: B7GPR51 | 80,000.00 | 95,600.00 | 93,600.00 |
| UNITED MEXICAN STATES 3.6% DUE 01-30-2025 REG<br>CUSIP: 91087BAA8 | 236,000.00 | 234,430.60 | 236,566.40 |
| UNITED MEXICAN STS 3.5 01-21-2021 REG<br>CUSIP: 91086QBD9 | 810,000.00 | 837,054.00 | 835,920.00 |
| UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040<br>SEDOL: B5VXTJ4 | 50,000.00 | 61,930.00 | 61,012.50 |
| UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00024<br>5.75 DUE 10-12-2110 CUSIP: 91086QAZ1 | 138,000.00 | 151,179.00 | 147,246.00 |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044<br>SEDOL: B76P9J9 | 576,000.00 | 587,952.00 | 594,288.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Mexico - USD** | | | |
| **Total Mexico - USD** | | **1,968,145.60** | **1,968,632.90** |
| **Morocco - USD** | | | |
| MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG<br>CUSIP: 617726AF1 | 200,000.00 | 192,463.00 | 205,000.00 |
| **Total Morocco - USD** | | **192,463.00** | **205,000.00** |
| **Netherlands - USD** | | | |
| MOZAMBIQUE EMATUM FINANCE 6.305% 11/09/2020<br>SEDOL: BDGTK12 | 477,000.00 | 465,080.00 | 477,596.25 |
| **Total Netherlands - USD** | | **465,080.00** | **477,596.25** |
| **Norway - USD** | | | |
| KOMMUNALBANKEN AS SR NT 144A 17 FLTG RT DUE 03-27-2017<br>CUSIP: 50048MAN0 | 800,000.00 | 800,896.00 | 806,224.00 |
| **Total Norway - USD** | | **800,896.00** | **806,224.00** |
| **Panama - USD** | | | |
| PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG<br>SINKING FUND 01-26-2034 SEDOL: B84Y401 | 75,000.00 | 99,930.00 | 95,062.50 |
| PANAMA REP DEB 5.2% DUE 01-30-2020 REG<br>CUSIP: 698299AX2 | 269,000.00 | 299,262.50 | 296,976.00 |
| PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375%<br>DUE 04-01-2029 BEO CUSIP: 698299AK0 | 300,000.00 | 484,470.00 | 450,375.00 |
| PANAMA REP US$ GLOBAL BD 8.875% DUE 09-30-2027 REG<br>CUSIP: 698299AD6 | 194,000.00 | 288,853.47 | 280,330.00 |
| **Total Panama - USD** | | **1,172,515.97** | **1,122,743.50** |
| **Peru - USD** | | | |
| PERU REP BD 6.55 DUE 03-14-2037 BEO<br>CUSIP: 715638AU6 | 160,000.00 | 205,950.50 | 206,000.00 |
| PERU REP BD 7.35% DUE 07-21-2025 BEO<br>CUSIP: 715638AS1 | 406,000.00 | 549,799.91 | 539,980.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Peru - USD** | | | |
| PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG<br>SEDOL: B54LGY9 | 220,000.00 | 359,319.10 | 343,200.00 |
| **Total Peru - USD** | | **1,115,069.51** | **1,089,180.00** |
| **Philippines - USD** | | | |
| PHILIPPINES REP GLOBAL BD 4.2% DUE 01-21-2024 REG<br>CUSIP: 718286BY2 | 345,000.00 | 345,000.00 | 375,187.50 |
| PHILIPPINES REP GLOBAL BD 5.5% DUE 03-30-2026 REG<br>CUSIP: 718286BN6 | 5,000.00 | 5,695.27 | 5,925.00 |
| PHILIPPINES(REP OF 5.5% NTS 30/03/26 USD1000<br>SEDOL: B4LT9X9 | 310,000.00 | 378,820.00 | 368,900.00 |
| POWER SECTOR ASSETS & LIABILITIES 7.25% 27/05/2019<br>SEDOL: B4X8CL3 | 100,000.00 | 126,350.00 | 120,125.00 |
| **Total Philippines - USD** | | **855,865.27** | **870,137.50** |
| **Poland - USD** | | | |
| POLAND(REPUBLIC OF) GLOBAL BD 6.375% DUE07-15-2019 REG<br>CUSIP: 731011AR3 | 319,000.00 | 389,248.70 | 377,217.50 |
| STATE TREAS REP POLAND NT 5.125% DUE 04-21-2021 REG<br>CUSIP: 857524AA0 | 223,000.00 | 251,990.00 | 252,030.14 |
| **Total Poland - USD** | | **641,238.70** | **629,247.64** |
| **Qatar - USD** | | | |
| QATAR ST BD DTD 11/2009 144A 6.4% DUE 01-20-2040 BEO<br>SEDOL: B4LDLQ8 | 308,000.00 | 356,731.94 | 395,010.00 |
| **Total Qatar - USD** | | **356,731.94** | **395,010.00** |
| **Romania - USD** | | | |
| ROMANIA MEDIUM TERM NTS BOOK ENTRY 144A 6.75 DUE 02-07-2022<br>REG CUSIP: 77586RAA8 | 476,000.00 | 563,332.09 | 572,556.60 |
| ROMANIA 6.125 DUE 01-22-2044 TBOND<br>CUSIP: 77586RAC4 | 144,000.00 | 141,420.96 | 172,764.00 |
| **Total Romania - USD** | | **704,753.05** | **745,320.60** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Russian Federation - USD** | | | |
| RUSSIAN FEDERATION 4.875% DUE 09-16-2023 REG<br>CUSIP: X74359AE4 | 200,000.00 | 197,000.00 | 190,622.00 |
| RUSSIAN FEDERATION 4.5% 04/04/2022<br>SEDOL: B5N4JH3 | 200,000.00 | 202,460.00 | 190,790.00 |
| RUSSIAN FEDERATION 5% BDS 29/04/2020 USDREGS<br>SEDOL: B65ZYL0 | 100,000.00 | 103,125.00 | 100,041.00 |
| RUSSIAN FOREIGN BOND- EUROBOND STEP CPN DUE 31/03/2030<br>SEDOL: 4230814 | 350,738.75 | 400,181.51 | 384,935.78 |
| RUSSIAN(FED OF) 3.25% NTS 04/04/17 USD'REGS<br>SEDOL: B7JTRP0 | 400,000.00 | 420,480.00 | 398,028.00 |
| RUSSIAN(FED OF) 4.875% BDS 16/9/23 USD'REGS<br>SEDOL: BCRXGH4 | 200,000.00 | 203,966.66 | 191,622.00 |
| **Total Russian Federation - USD** | | **1,527,213.17** | **1,456,038.78** |
| **Rwanda - USD** | | | |
| RWANDA REP NT 144A 6.625% DUE 05-02-2023REG<br>CUSIP: 78347YAA1 | 200,000.00 | 196,426.00 | 206,540.00 |
| **Total Rwanda - USD** | | **196,426.00** | **206,540.00** |
| **Serbia - USD** | | | |
| REPUBLIC OF SERBIA 144A 4.875% DUE 25/02/2020<br>SEDOL: B8DN4G5 | 275,000.00 | 275,412.50 | 282,164.85 |
| SERBIA REP NT 144A 7.25% DUE 09-28-2021 BEO<br>CUSIP: 817477AB8 | 323,000.00 | 360,199.19 | 370,199.99 |
| **Total Serbia - USD** | | **635,611.69** | **652,364.84** |
| **Slovenia - USD** | | | |
| PVPTL SLOVENIA REP 5.25 DUE 02-18-2024 REG<br>CUSIP: 831594AG1 | 200,000.00 | 196,494.00 | 220,000.00 |
| SLOVENIA(REP OF) 5.5% SNR MTN<br>26/10/2022 USD1000 'REGS' SEDOL: B8NBTX1 | 400,000.00 | 437,200.00 | 448,500.00 |
| **Total Slovenia - USD** | | **633,694.00** | **668,500.00** |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **South Africa - USD** | | | |
| SOUTH AFRICA REP NT 6.875% DUE 05-27-2019 REG<br>CUSIP: 836205AM6 | 100,000.00 | 120,000.00 | 115,195.00 |
| SOUTH AFRICA REP NT 6.875% 27/05/2019<br>CUSIP: 836205AM6 | 160,000.00 | 195,520.00 | 185,112.00 |
| SOUTH AFRICA REP 5.5% DUE 03-09-2020<br>SEDOL: B8F2T87 | 282,000.00 | 317,016.67 | 310,411.50 |
| **Total South Africa - USD** | | **632,536.67** | **610,718.50** |
| **Sri Lanka - USD** | | | |
| PVTPL SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD<br>144A 6.25 10-04-20 CUSIP: 85227SAH9 | 693,000.00 | 735,722.62 | 741,510.00 |
| **Total Sri Lanka - USD** | | **735,722.62** | **741,510.00** |
| **Turkey - USD** | | | |
| REPUBLIC OF TURKEY 5.75% 03-22-2024 REG<br>CUSIP: 900123CF5 | 440,000.00 | 436,704.40 | 494,560.00 |
| TURKEY REP GLOBAL BD FLTG 6.25% DUE 09-26-2022 REG<br>SEDOL: B71BPC7 | 200,000.00 | 214,300.00 | 231,270.00 |
| TURKEY REP GLOBAL NT 6.75% DUE 04-03-2018 BEO<br>CUSIP: 900123BA7 | 342,000.00 | 376,627.50 | 384,955.20 |
| TURKEY REP NT 5.625% DUE 03-30-2021 REG<br>SEDOL: B7QJGS9 | 286,000.00 | 307,313.50 | 317,460.00 |
| TURKEY REP NT 7.25% DUE 03-15-2015 REG<br>CUSIP: 900123AV2 | 78,000.00 | 82,192.50 | 79,269.84 |
| TURKEY REP T-BOND 8% DUE 02-14-2034 REG<br>CUSIP: 900123AT7 | 154,000.00 | 214,830.00 | 213,867.50 |
| TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG<br>CUSIP: 900123AW0 | 30,000.00 | 36,452.09 | 37,801.50 |
| **Total Turkey - USD** | | **1,668,419.99** | **1,759,184.04** |
| **Ukraine - USD** | | | |
| UKRAINE (REP OF) 7.75 DUE 09-23-2020 REG<br>CUSIP: X93269BQ4 | 200,000.00 | 180,663.88 | 153,244.00 |
| UKRAINE(REP OF) 7.5% NTS 17/04/2023 USD'REG<br>SEDOL: B96H9G6 | 205,000.00 | 191,675.00 | 150,972.25 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Ukraine - USD** | | | |
| **Total Ukraine - USD** | | **372,338.88** | **304,216.25** |
| **United Arab Emirates - USD** | | | |
| DUBAI (GOVERNMENT OF) 5.25% BDS 30/01/2043 USD200000 SEDOL: B9BMNF3 | 238,000.00 | 223,389.90 | 230,860.00 |
| **Total United Arab Emirates - USD** | | **223,389.90** | **230,860.00** |
| **United Kingdom - GBP** | | | |
| DERWENT LONDON ORD GBP0.05 SEDOL: 0265274 | 2,183.00 | 70,238.29 | 103,893.91 |
| PUT SWPTN GBP BZWLUS31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015 SEDOL: 9A1HJAU | 500,000.00 | 46,802.02 | 1,031.09 |
| PUT SWPTN GBP RBOSGB2RTCM 4.0% / LIBOR EUROPEAN 317U746A9 15/12/2015 SEDOL: 9A5LA2U | 800,000.00 | 54,713.63 | 1,650.37 |
| **Total United Kingdom - GBP** | | **171,753.94** | **106,575.37** |
| **United States - USD** | | | |
| &&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEARI**INC CUSIP: 999724586 | 637,943.04 | 637,943.04 | 1.00 |
| ** AMERICAN TOWER CORP CUSIP: 03027X100 | 6,873.00 | 436,443.28 | 721,733.73 |
| ** ASHFORD HOSP PRIME COM CUSIP: 044102101 | 1,840.00 | 38,897.60 | 32,292.00 |
| ASHFORD HOSPITALITY TR INC COM SHS CUSIP: 044103109 | 10,200.00 | 135,450.92 | 106,896.00 |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV VAR-SAN FRAN VAR RT DUE 04-01-2045 REG CUSIP: 072024SR4 | 400,000.00 | 400,000.00 | 408,288.00 |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP: 105368203 | 17,300.00 | 210,662.74 | 267,458.00 |
| BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO SEDOL: B28Y579 | 200,000.00 | 158,132.00 | 163,080.00 |
| BUY TO OPEN REPO W/BARCLAYS BANK .27% FROM 05-21-2013 TO 05-20-2015 CUSIP: 77799MAY0 | 160,000.00 | 160,000.00 | 160,000.00 |
| BUY TO OPEN REPO W/CHASE SEC .17% FROM 11-28-2014 TO 12-01-2014 CUSIP: 77799NOV9 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 |

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# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| BUY TO OPEN REPO W/CITIGROUP .15% FROM 11-28-2014 TO 12-01-2014 CUSIP: 77799NOV9 | 8,300,000.00 | 8,300,000.00 | 8,300,000.00 |
| BUY TO OPEN REPO W/MLPFS INC .16% FROM 11-28-2014 TO 12-01-2014 CUSIP: 77799NOV9 | 8,200,000.00 | 8,200,000.00 | 8,200,000.00 |
| CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE SEDOL: B7F7S00 | 200,000.00 | 201,012.00 | 214,302.00 |
| CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.42% European 317U829G6 12-01-2014 SEDOL: 9C9N38U | -3,100,000.00 | -13,330.00 | -34,294.06 |
| ** CBL & ASSOC PPTYS INC COM CUSIP: 124830100 | 13,900.00 | 196,166.67 | 270,355.00 |
| CCP DUE FROM UBS SEDOL: 9B33NMU | 258,000.00 | 258,000.00 | 258,000.00 |
| CCP DUE TO/FROM CREDIT SUISSE SEDOL: 9AYQMMU | 202,000.00 | 202,000.00 | 202,000.00 |
| CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL: 9A4JMUU | 831,772.08 | 164,171.02 | 20,781.83 |
| CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL: 9B2PM8U | 1,004,163.22 | 614,696.03 | 261,074.91 |
| CDS BARCGB33 PURC PROTECTION ON NEW YORKTIMES CO 03-20-2015 SWPC754H8 SEDOL: 9A6A49U | 100,000.00 | 5,689.12 | 0.00 |
| CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 12-20-2019 SWPC06TL7 SEDOL: 9CZ7Q8U | 100,000.00 | 985.12 | 1,081.78 |
| CDS BARCGB33 03-20-2015 SWPC754H8 SEDOL: 9A6A49L | -100,000.00 | 0.00 | -458.41 |
| CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 09-20-2015 SWPC421F5 SEDOL: 9A4ESPU | 200,000.00 | 8,158.24 | 0.00 |
| CDS BNPAFRPP 06-20-2015 SWPC315J6 SEDOL: 9A6XTVL | -100,000.00 | -3,109.88 | -3,627.86 |
| CDS BNPAFRPP 09-20-2015 SWPC421F5 SEDOL: 9A4ESPL | -200,000.00 | 0.00 | -1,903.48 |
| CDS BOFAUS6NGFX SELL PROTECTION ON UTD MEXICAN STS M 12-20-2019 SWPC06UD3 SEDOL: 9CZ4B7U | 1,000,000.00 | 11,018.80 | 10,817.80 |
| CDS BOFAUS6NGFX SELL PROTECTION ON UTD MEXICAN STS M 12-20-2019 SWPC06UD3 SEDOL: 9CZ4C1U | 400,000.00 | 4,210.90 | 4,327.12 |
| CDS CHASUS33 09-20-2015 SWPC900H1 SEDOL: 9A6GQ6L | -100,000.00 | -2,726.60 | -570.11 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| CDS CITIUS33 12-20-2016 SWPC29220<br>SEDOL: 9A4LE1L | -1,000,000.00 | 0.00 | -35,696.80 |
| CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC<br>09-20-2019 SWPC753D8 SEDOL: 9A4LE8U | 100,000.00 | 6,213.30 | 0.00 |
| CDS DEUTGB2L 09-20-2019 SWPC753D8<br>SEDOL: 9A4LE8L | -100,000.00 | 0.00 | -2,022.36 |
| CDS GSCMUS33 03-20-2019 SWPC912B0<br>SEDOL: 9A4LE2L | -100,000.00 | 0.00 | -16,055.49 |
| CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST<br>03-20-2020 SWPC30Z89 SEDOL: 9A52YNU | 200,000.00 | 0.00 | 8,551.72 |
| CDS GSILGB2X SELL PROTECTION ON NRG ENERGY INC<br>03-20-2017 SWPC805R5 SEDOL: 9B2T78U | 100,000.00 | 0.00 | 10,289.17 |
| CDS GSILGB2X SELL PROTECTION ON UNITED MEXICAN STS M<br>12-20-2019 SWPC06SS3 SEDOL: 9CZAM9U | 200,000.00 | 1,848.51 | 2,163.56 |
| CDS GSILGB2X SELL PROTECTION ON UNITED MEXICAN STS M<br>12-20-2019 SWPC06SS3 SEDOL: 9CZ3E0U | 100,000.00 | 1,099.59 | 1,081.78 |
| CDS GSILGB2X 03-20-2017 SWPC805R5<br>SEDOL: 9B2T78L | -100,000.00 | -7,152.78 | 0.00 |
| CDS GSILGB2X 03-20-2019 SWPC929B1<br>SEDOL: 9A4LF2L | -300,000.00 | 0.00 | -50,807.28 |
| CDS GSILGB2X 09-20-2018 SWPC860B2<br>SEDOL: 9A4LE3L | -200,000.00 | 0.00 | -29,647.32 |
| CDS JPMORGANUS 03-20-2016 SWPC94893<br>SEDOL: 937717L | -1,000,000.00 | 0.00 | -4,397.50 |
| CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M<br>12-20-2019 SWPC06SX2 SEDOL: 9CZAN1U | 100,000.00 | 899.84 | 1,081.78 |
| CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M<br>12-20-2019 SWPC06SX2 SEDOL: 9CZ5N3U | 100,000.00 | 1,054.99 | 1,081.78 |
| CDS MRMDUS33 09-20-2015 SWPC864H5<br>SEDOL: 9A6EU5L | -100,000.00 | -3,430.90 | -570.11 |
| CDS MSCSUS33 SELL PROTECTION ON UNITED MEXICAN STS M<br>12-20-2019 SWPC06ST1 SEDOL: 9CZ3D7U | 100,000.00 | 1,050.42 | 1,081.78 |
| CDS MSCSUS33 09-20-2015 SWPC862H7<br>SEDOL: 9A6EV7L | -100,000.00 | -3,315.33 | -570.11 |
| CDS USD AXIS CAP BP .8 BARCLAYS 20/12/11SWPC79704<br>SEDOL: 938133L | -1,300,000.00 | 0.00 | -2,082.99 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| CDS USD CNA FINL BP .69 BOA 20/12/14 SWPC95007 SEDOL: 937816L | -1,300,000.00 | 0.00 | -2,142.14 |
| CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL: B3CFDL5 | 200,000.00 | 200,000.00 | 218,128.00 |
| CME_IRS CME_CSFBUS USD P 1.4%/R 3M LIBOR 03/20/2018 SWU003KG4 SEDOL: 9B8HGFL | -8,000,000.00 | 0.00 | -81,229.60 |
| CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/17/2019 SWU009FM4 SEDOL: 9C9465L | -9,400,000.00 | -89,664.00 | -277,860.24 |
| CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 12/17/2021 SWU009E03 SEDOL: 9CYSQRL | -1,900,000.00 | -47,048.47 | -64,935.35 |
| CME_IRS CME_GOLDUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1 SEDOL: 9C89QHL | -5,900,000.00 | -12,744.00 | -56,084.81 |
| CME_IRS CME_MSCSUS USD P 1.5%/R 3M LIBOR 12/17/2017 SWU009FS1 SEDOL: 9C8XZHL | -31,700,000.00 | -50,727.41 | -301,337.03 |
| CME_IRS CME_NWSCUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4 SEDOL: 9B8HGCL | -4,200,000.00 | 0.00 | -86,137.38 |
| CME_IRS CME_SBSIUS USD P 1.7%/R 3M LIBOR 03/20/2018 SWU001CV4 SEDOL: 9B8HGGL | -1,000,000.00 | 0.00 | -20,508.90 |
| CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP: 20772GF45 | 345,000.00 | 427,872.45 | 425,961.15 |
| ** DUPONT FABROS TECH INC REIT CUSIP: 26613Q106 | 11,400.00 | 317,299.01 | 371,526.00 |
| EQUITY COMWLTH CUSIP: CKE628105 | 50,000.00 | 21.28 | 0.00 |
| EQUITY COMWLTH COM SH BEN INT COM SH BENINT CUSIP: 294628102 | 8,900.00 | 318,528.83 | 226,327.00 |
| EQX P OP CITIUS33 1850 12-19-2014 3175RD3C1 SEDOL: 9CYRXQU | -700.00 | -17,500.00 | -978.78 |
| ESC ADELPHIA COMMUNICATIONS CUSIP: 006ESC9F6 | 226,000.00 | 0.00 | 1,695.00 |
| ESC ADELPHIA COMMUNICATIONS BOND IN DEFAULT CUSIP: 006ESCAZ0 | 643,000.00 | 0.00 | 5,015.40 |
| ESC ADELPHIA COMMUNICATIONS DO 09-20-00 10.875 IN DEFAULTED CUSIP: 006ESCBF3 | 114,000.00 | 0.00 | 855.00 |
| ESC ADELPHIA COMMUNICATIONS 7.75% DO 01-13-99 IN DEFAULTED CUSIP: 006ESCBC0 | 290,000.00 | 0.00 | 2,175.00 |

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# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| ESC GCB ENERGY FUTURE INT D08/13/10 10.000 ESCR CUSIP: 29ESCQ8A3 | 735,000.00 | 0.00 | 70,743.75 |
| ESC GCB144A CENGAGE LEARNI D04/10/12 11.500 AO20 04/02/2014 USD ESCR CUSIP: 151ESCAA8 | 90,000.00 | 86,979.92 | 0.00 |
| FUT DEC 14 EMINI S&P 500 CUSIP: 999599GH0 | 16.00 | 1,614,163.86 | 1,653,040.00 |
| FUT DEC 14 EMINI S&P 500 CUSIP: 999599GH0 | -16.00 | -1,614,163.86 | -1,653,040.00 |
| FUT DEC 14 S&P 500 CUSIP: 999599GH0 | -274.00 | -135,940,372.96 | -141,541,550.00 |
| FUT DEC 14 S&P 500 CUSIP: 999599GH0 | 274.00 | 135,940,372.96 | 141,541,550.00 |
| FUT MAR 15 10 YR T-NOTES CUSIP: 999599GH0 | -78.00 | -9,827,460.94 | -9,909,656.25 |
| FUT MAR 15 10 YR T-NOTES CUSIP: 999599GH0 | 78.00 | 9,827,460.94 | 9,909,656.25 |
| ** HEALTH CARE REIT INC COM CUSIP: 42217K106 | 20,595.00 | 1,213,839.65 | 1,517,027.70 |
| HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT CUSIP: 427825104 | 67,400.00 | 434,865.20 | 499,434.00 |
| ** HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102 | 9,500.00 | 309,135.28 | 290,700.00 |
| HOUSTON TEX REF-TAXABLE-PENSION OBLIG-A 6.29 01 MAR 2032 CUSIP: 442331QM9 | 315,000.00 | 377,498.30 | 394,943.85 |
| INCO PETROLEUM (ENRON OIL TRADING & TRANSPORTATION CO>)NON-INTEREST BEA**INC CUSIP: 999725609 | 360,000.00 | 360,000.00 | 0.00 |
| INCO PETROLEUM INC. NON-INTEREST BEARINGPROMISSORY NOTE DUE 4-14-86 CUSIP: 999725617 | 3,000,000.00 | 3,000,000.00 | 0.00 |
| ** INLAND REAL ESTATE CORP COM NEW STK CUSIP: 457461200 | 10,900.00 | 115,663.16 | 117,611.00 |
| IRS USD CME_BARCUS 19/06/2043 SWU002SF0 SEDOL: 9B7BCPU | 5,200,000.00 | 311,578.88 | 58,360.12 |
| LEXINGTON RLTY TR COM CUSIP: 529043101 | 18,600.00 | 161,568.11 | 204,600.00 |
| ** MEDICAL PPTYS TR INC COM REIT CUSIP: 58463J304 | 45,800.00 | 557,375.04 | 634,788.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| MFA FINL INC<br>CUSIP: 55272X102 | 32,800.00 | 220,714.15 | 274,864.00 |
| NEW JERSEY ECON DEV AUTH ST PENSION FDG REV SER B DUE 02-15-2016 BEO TAXABLEN/C CUSIP: 645913AU8 | 355,000.00 | 274,290.75 | 349,813.45 |
| NJ ECON DEV AUTH ST PENSION FDG REV SER B DUE 02-15-2017 BEO TAXABLE N/C CUSIP: 645913AV6 | 490,000.00 | 450,368.80 | 470,257.90 |
| NJ ECON DEV AUTH ST PENSION SER B DUE 02-15-2018 BEO TXBL OID 7.605 @21.45 N/C CUSIP: 645913AW4 | 400,000.00 | 347,280.00 | 373,448.00 |
| ** OMEGA HEALTHCARE INVS INC REIT<br>CUSIP: 681936100 | 8,800.00 | 281,309.94 | 336,336.00 |
| OTC DER CASH COLL REC FROM DEUTSCHE BANK<br>SEDOL: 9B3XA8U | 121,000.00 | 121,000.00 | 121,000.00 |
| OTC DERICASH COLL RECEI FROM CITIBANK<br>SEDOL: 9AZUZ5U | 202,000.00 | 202,000.00 | 202,000.00 |
| ** PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT<br>CUSIP: 709102107 | 8,100.00 | 123,520.24 | 189,297.00 |
| PENNYMAC MTG INVT TR COM REIT<br>CUSIP: 70931T103 | 5,400.00 | 107,118.90 | 117,018.00 |
| PUT SWPTN USD CITIUS33 6M 2.5%/3MLIBOR European 317U498D3 09-21-2015 SEDOL: 9B5AZ5U | -2,500,000.00 | -47,123.02 | -15,385.25 |
| PUT SWPTN USD CITIUS33 6M 3.45%/3MLIBOR European 317U497D4 09-21-2015 SEDOL: 9B5A17U | 600,000.00 | 49,650.00 | 10,184.52 |
| PUT SWPTN USD MSCSUS33 6M 2.86%/3MLIBOR European 317U830G3 12-01-2014 SEDOL: 9C9N39U | -3,100,000.00 | -14,570.00 | 0.00 |
| PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U484D9 09-21-2015 SEDOL: 9B5AJTU | -3,800,000.00 | -72,200.00 | -23,389.00 |
| PUT SWPTN USD RBOSGB2RTCM 3.45 / LIBOR EUROPEAN 317U488D5 09-21-2015 SEDOL: 9B5AHSU | 900,000.00 | 71,737.50 | 15,277.59 |
| ** RAIT FINL TR COM NEW<br>CUSIP: 749227609 | 4,233.00 | 340,109.57 | 31,281.87 |
| RECEIVABLE FROM LEHMAN LSI - PIMCO<br>CUSIP: 525CLM140 | 96,248.00 | 51,341.43 | 17,805.88 |
| SALINAS CALIF UN HIGH SCH DIST CAP APPREC-SER A DUE 10-01-2023 BEO N/C CUSIP: 794896BX7 | 400,000.00 | 151,464.00 | 309,696.00 |
| ** STARWOOD PROPERTY TRUST INC COM REIT<br>CUSIP: 85571B105 | 27,900.00 | 623,592.11 | 671,274.00 |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **United States - USD** | | | |
| ** STARWOOD WAYPOINT RESDNTL TR COM SHS COMSHS<br>CUSIP: 85571W109 | 9,120.00 | 242,321.04 | 232,468.80 |
| SUNSTONE HOTEL INVS INC NEW COM<br>CUSIP: 867892101 | 9,900.00 | 87,958.28 | 158,499.00 |
| TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023<br>BEO TAXABLE CUSIP: 888805AP3 | 235,000.00 | 235,000.00 | 234,285.60 |
| TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467<br>06-01-2047 BEO TAXABLE CUSIP: 88880LAA1 | 180,000.00 | 169,200.00 | 154,897.20 |
| TWO HBRS INVT CORP COM<br>CUSIP: 90187B101 | 59,900.00 | 606,779.13 | 629,549.00 |
| ** VENTAS INC REIT<br>CUSIP: 92276F100 | 7,515.00 | 603,235.29 | 537,698.25 |
| WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 5.2% 05-01-2018<br>BEO TAXABLE CUSIP: 977100AB2 | 285,000.00 | 299,218.22 | 307,751.55 |
| **Total United States - USD** | | **35,822,596.20** | **31,299,722.96** |
| **Uruguay - USD** | | | |
| REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050<br>REG CUSIP: 760942BA9 | 427,000.00 | 425,548.20 | 428,067.50 |
| URUGUAY(REP OF) 4.5% NTS 14/08/24 USD1<br>SEDOL: BCZQFJ0 | 310,699.00 | 310,180.13 | 330,117.69 |
| **Total Uruguay - USD** | | **735,728.33** | **758,185.19** |
| **Venezuela - USD** | | | |
| REP OF VENEZUELA 8.25 DUE 10-13-2024 REG<br>CUSIP: P97475AP5 | 252,000.00 | 195,966.80 | 131,796.00 |
| VENEZUELA REP GLOBAL BD 9.25% DUE 09-15-2027 REG<br>SEDOL: 2BD7FJ7 | 90,000.00 | 76,138.53 | 50,850.00 |
| **Total Venezuela - USD** | | **272,105.33** | **182,646.00** |
| **Vietnam - USD** | | | |
| VIETNAM SOCIALIST REP MINISTRY FIN BD 144A 4.8% DUE<br>11-19-2024 REG CUSIP: 92671CAA6 | 200,000.00 | 200,000.00 | 204,000.00 |
| **Total Vietnam - USD** | | **200,000.00** | **204,000.00** |

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

# ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other* | | | |
| **Zambia - USD** | | | |
| ZAMBIA REP NT 144A 8.5 DUE 04-14-2024<br>SEDOL: BLM7RT3 | 215,000.00 | 221,664.94 | 242,412.50 |
| **Total Zambia - USD** | | **221,664.94** | **242,412.50** |
| CAD - Canadian dollar | 0.00 | 0.00 | 0.00 |
| CHF - Swiss franc | 0.00 | 0.00 | 0.00 |
| CZK - Czech koruna | 0.00 | 0.00 | 0.00 |
| DKK - Danish krone | 0.00 | 0.00 | 0.00 |
| EUR - Euro | 0.00 | 0.00 | 0.00 |
| GBP - British pound sterling | 0.00 | 0.00 | 0.00 |
| JPY - Japanese yen | 0.00 | 0.00 | 0.00 |
| SEK - Swedish krona | 0.00 | 0.00 | 0.00 |
| USD - United States dollar | 0.00 | 0.00 | 0.00 |
| **Total - all currencies** | | **0.00** | **0.00** |
| **Total Other** | | **127,014,682.82** | **124,405,117.46** |
| *Other Liabilities* | | | |
| **United States - USD** | | | |
| OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY | -16,000.00 | -16,000.00 | -16,000.00 |
| OTC DERIVATIVE CASH COLL PAY TO CITIBANK | -270,000.00 | -270,000.00 | -270,000.00 |
| PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE | -32,569.00 | -32,569.00 | -32,569.00 |
| **Total United States - USD** | | **-318,569.00** | **-318,569.00** |
| Pending foreign exchange sales: Australian dollar | 0.00 | -214,378.13 | -209,960.99 |
| Pending foreign exchange sales: Danish krone | 0.00 | -22,381.40 | -22,378.04 |
| Pending foreign exchange sales: Euro | 0.00 | -16,392,904.70 | -16,277,775.59 |
| Pending foreign exchange sales: British pound sterling | 0.00 | -155,066.46 | -151,715.57 |

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

# Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|---|---|---|
| *Other Liabilities* | | | |
| Pending foreign exchange sales: Japanese yen | 0.00 | -25,271.29 | -25,187.53 |
| Pending foreign exchange sales: Mexican peso | 0.00 | -6,844,583.62 | -6,686,403.36 |
| Pending foreign exchange sales: United States dollar | 0.00 | -9,317,605.13 | -9,317,605.13 |
| **Total - all currencies** | | **-32,972,190.73** | **-32,691,026.21** |
| Pending trade purchases: United States dollar | 0.00 | -3,321,786.47 | -3,321,786.47 |
| **Total - all currencies** | | **-3,321,786.47** | **-3,321,786.47** |
| Pending trade purchases: Hong Kong dollar | 0.00 | -127,124.89 | -127,104.35 |
| Pending trade purchases: United States dollar | 0.00 | -214,038,092.77 | -214,038,092.77 |
| Pending trade purchases: South African rand | 0.00 | -17,957.56 | -17,889.18 |
| **Total - all currencies** | | **-214,183,175.22** | **-214,183,086.30** |
| **Total Other Liabilities** | | **-250,795,721.42** | **-250,514,467.98** |
| **Total** | | **1,181,510,760.80** | **1,342,209,778.87** |

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

**Sprint Communications, Inc.**

**Sprint Retirement Pension Plan**

**EIN 48-0457967 Plan 001**

**Schedule SB, Line 25**

**Change in Method**

Effective September 13, 2013, the plan year is changed from the calendar year to the twelve month period beginning December 1 and ending the following November 30. Sprint applied for IRS approval on November 25, 2013 and received approval for this change on January 16, 2014. This change was recognized in determining the minimum and maximum contributions for the short plan year beginning January 1, 2013 and ending November 30, 2013.

As a result of this plan year change, the valuation date changed from January 1 to December 1 effective December 1, 2013. The change in the valuation date is granted automatic approval as it is a necessary consequence of the change in plan year.