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

2014

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); 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 KSOPHE0210-2B450
6360 SPRINT PARKWAY
OVERLAND PARK, KS 66251

2b Employer Identification Number (EIN)
48-0457967

2c Plan 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.	09/09/2016	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

MARK P. HERMAN KSOPHE0210-2B450

6360 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

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	34635
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	10934
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	9127
b	Retired or separated participants receiving benefits	**6b**	8328
c	Other retired or separated participants entitled to future benefits	**6c**	15849
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	33304
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	883
f	Total. Add lines **6d** and **6e**.	**6f**	34187
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**	3
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 3H 1I

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)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE 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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

▶ **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 2014

2 Assets:

a Market value	**2a**	1347705558
b Actuarial value	**2b**	1283638816

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	8359	624297818	624297818
b For terminated vested participants	15342	403346920	403346920
c For active participants	10934	330723497	341659736
d Total	34635	1358368235	1369304474

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**	6.60%
6 Target normal cost	**6**	10300000

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

09/06/2016
Date

COREY BRUNO
Type or print name of actuary

14-07695
Most recent enrollment number

TOWERS WATSON DELAWARE INC.
Firm name

314-719-5900
Telephone number (including area code)

101 SOUTH HANLEY ROAD, SUITE 900
ST. LOUIS, MO 63105
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	4244395
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	4244395
10	Interest on line 9 using prior year's actual return of 7.64%	0	324272
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.82 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
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	4568667

Part III Funding Percentages

14	Funding target attainment percentage	14	93.41 %
15	Adjusted funding target attainment percentage	15	93.41 %
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	100.60 %
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
06/30/2016	23047332	0			
			Totals ► 18(b)	23047332	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	20832858

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.99 %	6.32 %	6.99 %	☐ 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**	10300000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	90234325	15101524
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**	25401524

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	4568667	4568667

36 Additional cash requirement (line 34 minus line 35)	**36**	20832857
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	20832858

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	1
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	1
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 Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2014** **This Form is Open to Public Inspection.**

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

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 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).. . . . . [X] 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

PACIFIC ALTERNATIVE ASSET MGT. CO.
19540 JAMBOREE ROAD
SUITE 400
IRVINE, CA 92612

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

NFJ INVESTMENT GROUP LLC
2100 ROSS AVENUE
SUITE 700
DALLAS, TX 75201

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

NORTHERN TRUST CORPORATION

36-2723087

(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	1749686	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	866189	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

(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	683106	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 ALT. ASSET MGT.

19540 JAMBOREE ROAD
SUITE 400
IRVINE, CA 92612

(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	632597	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

EVANSTON CAPITAL MANAGEMENT

1560 SHERMAN AVENUE
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	546216	Yes [X] No [ ]	Yes [X] No [ ]	0	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	414875	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)

LEGAL & GENERAL

71 SOUTH WACKER
SUITE 800
CHICAGO, IL 60606

(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	365491	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	305010	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	181315	Yes [X] No [ ]	Yes [X] No [ ]	0	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)

NFJ INVESTMENT GROUP INC.

2100 ROSS AVENUE
SUITE 700
DALLAS, TX 75201

(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	181249	Yes [X] No [ ]	Yes [X] No [ ]	0	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	179959	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	176676	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	150043	Yes [X] No [ ]	Yes [ ] No [X]	2202	Yes [ ] No [X]

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

WILLIAM BLAIR INVESTMENT MGT., LLC

47-2614791

(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	144082	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

(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	135452	Yes [X] No [ ]	Yes [X] No [ ]	0	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)

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	130473	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARIEL INVESTMENTS, 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	124995	Yes [X] No [ ]	Yes [X] No [ ]	0	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	124003	Yes [X] No [ ]	Yes [X] No [ ]	0	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)

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	120397	Yes [ ] No [X]	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	111364	Yes [X] No [ ]	Yes [X] No [ ]	0	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	105874	Yes [X] No [ ]	Yes [X] No [ ]	0	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

466 LEXINGTON AVENUE
NEW YORK, NY 10017

(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	98343	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

WILLIAM BLAIR & COMPANY, LLC

36-2214640

(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	96539	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

(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	84257	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)

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	44779	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	21418	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	18726	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)

KPMG TAIWAN

03-0930074

(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	9145	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

a Name: DENISE PATTERSON

b EIN: 53-0181291

c Position: ENROLLED ACTUARY

d Address: 191 N WACKER DR
SUITE 2100
CHICAGO, IL 60606

e Telephone: 312-525-2500

Explanation: DUE TO RETIREMENT, THE SIGNING ACTUARY, DENISE PATTERSON, HAS BEEN CHANGED TO COREY BRUNO, BUT THE ACTUARIAL FIRM REMAINS TOWERS WATSON.

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

2014

This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

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)	0	23047332
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	147657408	68708198
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	181866632	90292554
(2) U.S. Government securities	1c(2)	10119865	30305664
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	209111790	173326557
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2073036	398546
(B) Common	1c(4)(B)	419257498	408598151
(5) Partnership/joint venture interests	1c(5)	69989852	64092901
(6) Real estate (other than employer real property)	1c(6)	116337164	132838319
(7) Loans (other than to participants)	1c(7)	254636813	195754655
(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)	415974876	353757006

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	0	0
(2) Employer real property	1d(2)	0	0
e Buildings and other property used in plan operation	1e	0	0
f Total assets (add all amounts in lines 1a through 1e)	1f	1827024934	1541119883
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	481735116	241653020
k Total liabilities (add all amounts in lines 1g through1j)	1k	481735116	241653020
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1345289818	1299466863

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)	23047000	
(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)		23047000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	253115	
(B) U.S. Government securities	2b(1)(B)	5446939	
(C) Corporate debt instruments	2b(1)(C)	13642244	
(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)		19342298
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	45865	
(B) Common stock	2b(2)(B)	8882257	
(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)		8928122
(3) Rents	2b(3)		5641450
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	61185932	
(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)		61185932
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-79674662	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-79674662

		(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		1049519
d Total income. Add all **income** amounts in column (b) and enter total	2d		39519659
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	68433993	
(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)		68433993
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)	1317017	
(2) Contract administrator fees	2i(2)	1388258	
(3) Investment advisory and management fees	2i(3)	4874588	
(4) Other	2i(4)	9328758	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		16908621
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		85342614
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-45822955
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)** [X] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] 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

2014

This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

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** 290

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**	
b The corresponding number for the second preceding plan year	**15b**	

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

a Enter the number of employers who withdrew during the preceding plan year	**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: 46.0% Investment-Grade Debt: 31.0% High-Yield Debt: 8.4% Real Estate: 9.4% Other: 5.2%

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

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

SPRINT RETIREMENT PENSION PLAN

2015 ANNUAL REPORT

WITH

INDEPENDENT AUDITORS' REPORT

SPRINT RETIREMENT PENSION PLAN

Index to Financial Statements

Independent Auditors' Report

Financial Statements

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Statement of Changes in Net Assets Available for Benefits for the Year Ended November 30, 2015 2

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Supplemental Schedules

Schedule of Assets (Held at End of the Year) as of November 30, 2015 ..... Schedule I

Schedule of Reportable Transactions for the Year Ended November 30, 2015 ..... Schedule II

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2015 ..... Schedule III

KPMG LLP
Suite 1000
1000 Walnut Street
Kansas City, MO 64106-2162

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 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, 2015 and 2014, the related statement of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2015, 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.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. 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 (DOL) 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, 2015 and 2014, and for the year ended November 30, 2015, 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 Matters

The supplemental schedules of (1) Schedule H, line 4(i) – Schedule of Assets (Held at End of Year) as of November 30, 2015, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended November 30, 2015, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2015 are required by the DOL Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

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 DOL Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

Kansas City, Missouri
September 9, 2016

SPRINT RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of November 30, 2015 and November 30, 2014

	November 30, 2015	November 30, 2014
	(in thousands)	
ASSETS		
Investments at fair value (Notes 3 through 6):		
U.S. common and preferred stocks and other equity funds	$ 313,419	$ 222,307
Foreign common and preferred stocks and other equity funds	95,577	199,024
U.S. corporate bonds, convertible corporate bonds and related securities	173,327	209,112
U.S. government and municipal securities	30,306	10,120
Foreign government and municipal securities	41,530	37,534
Foreign corporate bonds	64,952	68,880
Real estate	132,838	116,337
Partnerships	64,093	69,990
Short-term investments	90,292	181,867
Hedge funds	47,826	47,875
Options and swaps, net	(1,392)	283
Securities lent	195,755	254,637
Collateral on securities lent	200,841	261,402
Total investments	1,449,364	1,679,368
Receivables:		
Employer contribution	23,047	-
Accrued investment income	5,554	5,862
Receivable for unsettled sales of securities	63,154	141,795
Total receivables	91,755	147,657
Total assets	1,541,119	1,827,025
LIABILITIES		
Obligation to return collateral on securities lent	200,841	261,402
Accrued investment and administrative expenses	891	2,782
Payable for unsettled purchases of securities	39,921	217,505
Other liabilities	-	46
Total liabilities	241,653	481,735
Net assets available for benefits	$ 1,299,466	$ 1,345,290

(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, 2015

	2015 (in thousands)
Investment income:	
Net unrealized/realized loss in the fair value of investments (Note 3)	$ (18,489)
Interest	19,342
Dividends	8,928
Real estate income	5,642
Other income	1,049
Total investment income	16,472
Less: Investment expenses	(4,875)
Net investment income	11,597
Employer contribution	23,047
Benefit payments and direct rollovers	(68,434)
Administrative expenses	(12,034)
Net deductions	(57,421)
Net decrease in net assets	(45,824)
Net assets available for benefits:	
Beginning of year	1,345,290
End of year	$ 1,299,466

(See accompanying Notes to Financial Statements)

SPRINT RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of November 30, 2015 and November 30, 2014

	November 30, 2015	November 30, 2014
	(in thousands)	
Vested benefits:		
Participants currently receiving benefits	$ 650,480	$ 603,936
Other participants	609,438	642,466
Total vested benefits	1,259,918	1,246,402
Non-vested benefits	11,576	11,418
Actuarial present value of accumulated plan benefits	$ 1,271,494	$ 1,257,820

(See accompanying Notes to Financial Statements)

SPRINT RETIREMENT PENSION PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended November 30, 2015

	2015 (in thousands)
Actuarial present value of accumulated plan benefits at November 30, 2014	$ 1,257,820
Increase (decrease) during the year attributable to:	
Decrease in the discount period	94,829
Actual benefits paid	(68,434)
Assumption changes	(26,610)
Actuarial losses	13,889
Net increase	13,674
Actuarial present value of accumulated plan benefits at November 30, 2015	$ 1,271,494

(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 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 the Company's parent, SoftBank Corp., for its March 31 fiscal year end reporting. For purposes of these financial statements, the 2015 Plan year represents the year ending November 30, 2015 and the 2014 Plan year represents the year ending November 30, 2014.

Subsequent events were evaluated for disclosure through September 9, 2016, 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 2015 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, primarily due to the remeasurement combined with a change in the mortality tables and a change in the discount rate.

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, 2015 and November 30, 2014 were as follows:

Mortality:	For the plan year ended November 30, 2015, separate rates for non-annuitants based on RP-2014 "Employees" table, without collar or amount adjustments, projected back to 2007 using Scale MP-2014 and for annuitants based on RP-2014 "Healthy Annuitants" table, without collar or amount adjustments, projected back to 2007 using Scale MP-2014, with generational projection under Scale MP-2015 improvement rates from 2007. For the plan year ended November 30, 2014, the RP-2014 Mortality Table with generational projection under scale MP-2014 was used.
Disabled Mortality:	The disabled version of the tables described above.
Interest Rate Assumptions:	For the plan year ended November 30, 2015 (as well as the plan year ended November 30, 2014), the assumed rate of return on plan assets was 7.75% per annum, compounded annually.
Retirement Age:	For the plan year ended November 30, 2015, age-related rates ranging from 55-70 for participants with at least 5 years of service, based upon an experience study on the Company's population conducted in 2015. For the plan year ended November 30, 2014, 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. The turnover assumption for the plan year ended November 30, 2015 was updated based upon an experience study on the Company's population conducted in 2015.

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 2015 and 2014 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, 2015 and November 30, 2014.

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, 2016, with early adoption permitted, and requires retrospective application. The Plan has elected not to early adopt this guidance, which will only affect disclosures in the footnotes to the financial statements.

In July 2015, the FASB issued authoritative guidance regarding *Plan Accounting: Defined Benefit Pension Plan, Defined Contribution Plans, Health and Welfare Benefit Plans: (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient.* Part I is not applicable to the Plan. Part II eliminates the requirements to disclose individual investments that represent five percent or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. Part II also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements should be provided by general type of plan asset. Part III is not applicable to the Plan. The guidance is effective for reporting periods beginning after December 15, 2015, with early adoption permitted. The Plan has elected not to early adopt this guidance, which 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, 2015 and November 30, 2014, and net realized and unrealized gains (losses) in the fair value of investments, interest, dividends, real estate income and other investment income and expenses for the year ended November 30, 2015, 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, 2015	November 30, 2014
	(in thousands)	
Investments at fair value:		
Northern Trust S&P 500 Index Fund	$ 114,735	$ -
Northern Trust All Country World ex-US Index Fund	97,897	-
Prudential Prisa I	87,008	74,957
Other investments	1,149,724	1,604,411
Total investments	$ 1,449,364	$ 1,679,368

For the year ended November 30, 2015, 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, 2015
	(in thousands)
U.S. common and preferred stocks and other equity funds	$ (2,144)
Foreign common and preferred stocks and other equity funds	(8,297)
U.S. corporate bonds, convertible corporate bonds and related securities	(12,065)
U.S. government and municipal securities	(3,154)
Foreign government and municipal securities	(4,321)
Foreign corporate bonds	(3,291)
Real estate	11,333
Partnerships	(257)
Short-term investments	(3,681)
Hedge funds	2,241
Options and swaps, net	(915)
Foreign exchange/currency valuation	2,743
Futures	3,319
Total net unrealized/realized losses in the fair value of the Plan's investments	$ (18,489)

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, 2015, there were no material 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, 2015:

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
		(in thousands)		
U.S. common and preferred stocks and other equity funds[1]:				
Consumer	$ 44,831	$ —	$ —	$ 44,831
Financials	47,196	—	—	47,196
Information Technology	41,903	—	—	41,903
Industrials	35,327	—	—	35,327
Health Care	26,013	—	—	26,013
Energy	9,720	—	—	9,720
Materials	6,655	—	—	6,655
Utilities	5,008	—	—	5,008
Telecommunications	780	—	—	780
Other	—	212,632	139	212,771
Total U.S. common and preferred stocks and other equity funds	$ 217,433	$ 212,632	$ 139	$ 430,204

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
		(in thousands)		
Foreign common and preferred stocks and other equity funds[1]:				
Consumer	$ 19,864	$ 292	$ 211	$ 20,367
Financials	26,429	—	—	26,429
Health Care	11,313	—	—	11,313
Energy	6,077	—	—	6,077
Materials	6,526	—	—	6,526
Industrials	9,592	—	—	9,592
Information Technology	11,761	—	—	11,761
Telecommunications	3,656	—	—	3,656
Utilities	1,910	—	—	1,910
Total foreign common and preferred stocks and other equity funds	$ 97,128	$ 292	$ 211	$ 97,631
U.S. corporate bonds, convertible corporate bonds and related securities[1]:				
Financials	$ —	$ 26,729	$ —	$ 26,729
Consumer	—	843	—	843
Industrials	—	1,036	—	1,036
Energy	—	1,465	—	1,465
Other	—	188,787	124	188,911
Total U.S. corporate bonds, convertible corporate bonds and related securities	$ —	$ 218,860	$ 124	$ 218,984
U.S. government and municipal securities [1]	$ —	$ 61,229	$ 58	$ 61,287
Foreign government and municipal securities [1]	$ —	$ 41,808	$ —	$ 41,808
Foreign corporate bonds:				
Materials	$ —	$ 251	$ —	$ 251
Other	—	64,701	—	64,701
Total foreign corporate bonds	$ —	$ 64,952	$ —	$ 64,952
Real estate	$ —	$ —	$ 132,838	$ 132,838
Partnerships	—	—	64,093	64,093
Short-term investments	88,760	24	1,508	90,292
Hedge funds	—	—	47,826	47,826
Options and swaps, net	—	(1,392)	—	(1,392)
Collateral on securities lent	200,841	—	—	200,841
Total investments measured at fair value	$ 604,162	$ 598,405	$ 246,797	$ 1,449,364

(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - $116,785; Foreign common and preferred stocks and other equity funds - $2,054; U.S. corporate bonds, convertible corporate bonds and related securities - $45,657; U.S. government and municipal securities - $30,981; and Foreign government and municipal securities - $278.

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
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

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
		(in thousands)		
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.

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the year ended November 30, 2015 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, 2015 (in thousands).

	U.S. common and preferred stocks and other equities	Foreign common and preferred stocks and other equities	U.S. corporate bonds, convertible corporate bonds and related securities	U.S. government and municipal securities	Foreign government and municipal securities	Real estate	Partnerships	Short-term investments	Hedge funds
Balance as of December 1, 2014	$ 139	$ —	$ —	$ 372	$ 153	$ 116,337	$ 69,990	$ 788	$ 47,875
Realized gains (losses), net	—	—	(12)	(5)	(49)	21	5,596	—	(87)
Unrealized gains (losses) related to instruments still held at the reporting date, net	—	(21)	(67)	11	139	11,312	(5,852)	—	2,328
Purchases and other acquisitions	—	324	—	—	—	1,708	—	2,633	—
Sales	—	—	(136)	—	(132)	(22)	—	(1,913)	(1,111)
Settlements	—	—	—	(320)	—	—	—	—	—
Other, net	—	(92)	339	—	(111)	3,482	(5,641)	—	(1,179)
Balance as of November 30, 2015	$ 139	$ 211	$ 124	$ 58	$ —	$ 132,838	$ 64,093	$ 1,508	$ 47,826

Note: During the year ended November 30, 2105, there were no transfers in or out of investments with fair values measured with unobservable 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, 2015 and November 30, 2014				
	November 30, 2015	November 30, 2014	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
	Fair Value				
	(in thousands)		(in thousands)		
Partnerships [a]	$ 2,269	$ 7,148	None	Quarterly	45 days
Partnerships [b]	61,824	62,842	None	Quarterly	90 days
Hedge funds [c]	47,826	47,875	None	Quarterly	65 days
Real estate [d]	90,227	78,388	None	Quarterly	90 days
Real estate [e]	42,611	37,949	None	Quarterly	45 days
Total	$ 244,757	$ 234,202			

(a) Primarily consists of one real estate investment trust (REIT) as of November 30, 2015, 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.

(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.

(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.

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, 2015:

	Option and swap assets	Option and swap liabilities
	(in thousands)	
Derivatives Not Designated as Hedging Instruments:		
Interest rate contracts	$ 167	$ (1,648)
Credit contracts	306	(214)
Other contracts	—	(3)
Total Derivatives	$ 473	$ (1,865)

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 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, 2015 (in thousands)
Derivatives Not Designated as Hedging Instruments:	
Equity Contracts	$ 3,524
Foreign exchange contracts	2,773
Interest rate contracts	(1,646)
Credit contracts	27
Other contracts	469
Net unrealized/realized gains (losses) on derivatives	$ 5,147

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 $607,000, net of Northern Trust fees of $202,000 in the year ended November 30, 2015.

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 AND PARTY-IN-INTEREST 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 Willis Towers Watson, Willis 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, 2015, 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, 2015

Schedule of Assets (Held at End of Year) as of November 30, 2015
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, 2015	$ 1,271,756
Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:	
Trade sales	(63,154)
Trade purchases	39,921
Pending transactions, net	(23,233)
Collateral received on loaned securities	200,841
Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2015	$ 1,449,364

(See accompanying Independent Auditors' Report)

Schedule II

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2015

Schedule of Reportable Transactions for the Year Ended November 30, 2015
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, 2015

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2015

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, 2014*

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		0		29	321	18		0		0		0		0		0		0	
30 – 34	0		2		175	429	417	1,365	11		0		0		0		0		0	
35 - 39	0		1		124	717	1,057	2,591	382	4,912	2		0		0		0		0	
40 - 44	0		1		92	1,683	1,071	3,752	905	6,130	98	8,601	3		0		0		0	
45 - 49	0		2		86	1,624	750	3,897	810	7,313	305	11,118	140	12,397	2		0		0	
50 - 54	0		1		50	2,066	522	4,310	660	7,910	316	12,690	371	14,921	71	17,054	4		0	
55 - 59	0		2		31	1,952	365	4,338	444	7,472	228	13,491	270	17,271	89	19,167	27	20,502	2	
60 - 64	1		0		17		195	4,033	219	7,374	97	13,019	101	15,696	51	16,931	19		21	24,618
65 - 69	0		0		5		64	5,226	70	7,001	34	12,150	41	15,118	15		5		9	
70 & Over	0		0		2		10		10		6		5		0		0		1	

* 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	4.99%	1.15%
• Second segment rate	6.32%	4.06%
• Third segment rate	6.99%	5.14%
• Effective interest rate	6.60%	4.58%

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 $10,300,000. 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[1]		
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.

[1] 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

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.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

EIN 48-0457967 Plan 001

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

Assumptions Rationale - Significant Economic Assumptions

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

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2001, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Retirement	Retirement rates were based on an experience study conducted in 2001, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Source of Prescribed Methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC 430. The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC 430. The assumed plan-related expenses added to the target normal cost were changed from $10,200,000 for the prior valuation to $10,300,000 for the current valuation to account for higher expected expenses to be paid from the trust due to increases in PBGC premiums and changes to other administrative expenses.

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◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	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									
International Region - USD									
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	6,324,093.62	12 May 15	14.49			0.00	91,642,440.72	91,642,440.72	0.00
United States - USD									
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING	17,711.83	06 May 15	6,722.59			0.00	119,069,369.28	119,069,369.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-13 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-13 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 JUL 2015 USD / AUD EX.RATE 0.761567 WITH CITIBANK N.A.	-22,532.86	2 Jul 15				0.00	-17,160.28	-17,199.33	-39.05
FX DEAL TRANSACTED ON 04 MAY 2015 AUD / USD EX.RATE 1.2754126 WITH CITIBANK N.A.	548.65	4 May 15				0.00	430.17	439.91	9.74
FX DEAL TRANSACTED ON 05 MAR 2015 AUD / USD EX.RATE 1.2838487 WITH CITIBANK N.A.	17,566.50	5 Mar 15				0.00	13,682.69	13,416.41	-266.28
FX DEAL TRANSACTED ON 06 OCT 2015 USD / AUD EX.RATE 0.71233 WITH CITIBANK N.A.	-2,661.07	6 Oct 15				0.00	-1,895.56	-1,916.50	-20.94
FX DEAL TRANSACTED ON 08 DEC 2014 AUD / USD EX.RATE 1.2068637 WITH CITIBANK N.A.	191,000.00	8 Dec 14				0.00	158,261.45	155,168.40	-3,093.05
FX DEAL TRANSACTED ON 08 DEC 2014 USD / AUD EX.RATE 0.8302 WITH CITIBANK N.A.	-191,000.00	8 Dec 14				0.00	-158,568.20	-158,768.75	-200.55
FX DEAL TRANSACTED ON 14 SEP 2015 USD / AUD EX.RATE 0.713864 WITH CITIBANK N.A.	-333.21	14 Sep 15				0.00	-237.87	-239.66	-1.79
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.819477 WITH CITIBANK N.A.	-49,780.95	17 Dec 14				0.00	-40,794.33	-40,648.63	145.70
FX DEAL TRANSACTED ON 27 AUG 2015 USD / AUD EX.RATE 0.71432 WITH CITIBANK N.A.	-2,407.54	27 Aug 15				0.00	-1,719.75	-1,706.83	12.92
FX DEAL TRANSACTED ON 30 APR 2015 AUD / USD EX.RATE 1.2679591 WITH CITIBANK N.A.	3,779,870.45	30 Apr 15				0.00	2,981,066.65	3,000,083.14	19,016.49
Brazilian real - BRL									
FX DEAL TRANSACTED ON 27 OCT 2015 BRL / USD EX.RATE 3.9075 WITH CITIBANK N.A.	1,660,044.28	27 Oct 15				0.00	424,835.39	438,174.05	13,338.66
FX DEAL TRANSACTED ON 27 OCT 2015 USD / BRL EX.RATE 0.2533056 WITH CITIBANK N.A.	-1,660,044.28	27 Oct 15				0.00	-420,498.58	-423,604.96	-3,106.38

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 NOV 2015 BRL / USD EX.RATE 3.8506 WITH CITIBANK N.A.	1,660,044.28	30 Nov 15				0.00	431,113.15	423,604.96	-7,508.19
FX DEAL TRANSACTED ON 30 OCT 2015 USD / BRL EX.RATE 0.2591412 WITH CITIBANK N.A.	-1,660,044.28	30 Oct 15				0.00	-430,185.88	-438,174.05	-7,988.17
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 DEC 2014 USD / GBP EX.RATE 1.5728826 WITH CITIBANK N.A.	-1,007.31	1 Dec 14				0.00	-1,584.38	-1,583.69	0.69
FX DEAL TRANSACTED ON 01 JUL 2015 USD / GBP EX.RATE 1.56405 WITH CITIBANK N.A.	-3,267.57	1 Jul 15				0.00	-5,110.64	-5,108.03	2.61
FX DEAL TRANSACTED ON 01 MAY 2015 GBP / USD EX.RATE 0.6605788 WITH CITIBANK N.A.	51,004.44	1 May 15				0.00	77,211.75	77,105.97	-105.78
FX DEAL TRANSACTED ON 04 JUN 2015 GBP / USD EX.RATE 0.6506647 WITH CITIBANK N.A.	8,971.43	4 Jun 15				0.00	13,788.10	13,782.81	-5.29
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	-2,310.50	5 Jan 15				0.00	-3,518.20	-3,521.09	-2.89
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	-74.50	5 Jan 15				0.00	-113.44	-113.53	-0.09
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	-1,243.55	5 Jan 15				0.00	-1,893.55	-1,895.11	-1.56
FX DEAL TRANSACTED ON 07 SEP 2015 GBP / USD EX.RATE 0.6541463 WITH CITIBANK N.A.	4,761.23	7 Sep 15				0.00	7,278.54	7,314.44	35.90
FX DEAL TRANSACTED ON 08 DEC 2014 USD / GBP EX.RATE 1.562633 WITH CITIBANK N.A.	-11,879.80	8 Dec 14				0.00	-18,563.76	-18,556.84	6.92
FX DEAL TRANSACTED ON 08 JUN 2015 GBP / USD EX.RATE 0.6518267 WITH CITIBANK N.A.	15,120.02	8 Jun 15				0.00	23,196.38	23,159.33	-37.05

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 OCT 2015 GBP / USD EX.RATE 0.654291 WITH CITIBANK N.A.	72,950.99	8 Oct 15				0.00	111,496.27	111,578.55	82.28
FX DEAL TRANSACTED ON 10 FEB 2015 USD / GBP EX.RATE 1.522589 WITH CITIBANK N.A.	-4,141.84	10 Feb 15				0.00	-6,306.32	-6,320.24	-13.92
FX DEAL TRANSACTED ON 13 JUL 2015 USD / GBP EX.RATE 1.552942 WITH CITIBANK N.A.	-12,295.07	13 Jul 15				0.00	-19,093.52	-19,091.79	1.73
FX DEAL TRANSACTED ON 15 APR 2015 USD / GBP EX.RATE 1.478051 WITH CITIBANK N.A.	-1,272.39	15 Apr 15				0.00	-1,880.66	-1,878.68	1.98
FX DEAL TRANSACTED ON 15 JAN 2015 USD / GBP EX.RATE 1.522782 WITH CITIBANK N.A.	-1,088.45	15 Jan 15				0.00	-1,657.47	-1,650.91	6.56
FX DEAL TRANSACTED ON 16 JUN 2015 USD / GBP EX.RATE 1.5631 WITH CITIBANK N.A.	-905.50	16 Jun 15				0.00	-1,415.39	-1,414.84	0.55
FX DEAL TRANSACTED ON 19 MAY 2015 GBP / USD EX.RATE 0.6448202 WITH CITIBANK N.A.	15,629.19	19 May 15				0.00	24,238.06	24,311.99	73.93
FX DEAL TRANSACTED ON 21 SEP 2015 USD / GBP EX.RATE 1.553336 WITH CITIBANK N.A.	-3,442.88	21 Sep 15				0.00	-5,347.95	-5,332.33	15.62
FX DEAL TRANSACTED ON 23 MAR 2015 USD / GBP EX.RATE 1.488981 WITH CITIBANK N.A.	-9,328.34	23 Mar 15				0.00	-13,889.72	-13,930.94	-41.22
FX DEAL TRANSACTED ON 23 MAR 2015 USD / GBP EX.RATE 1.488981 WITH CITIBANK N.A.	-5,267.86	23 Mar 15				0.00	-7,843.74	-7,867.02	-23.28
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.6463071 WITH CITIBANK N.A.	8,132.01	26 Aug 15				0.00	12,582.27	12,631.04	48.77
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.6463121 WITH CITIBANK N.A.	7,984.59	26 Aug 15				0.00	12,354.08	12,276.31	-77.77
FX DEAL TRANSACTED ON 26 JUN 2015 USD / GBP EX.RATE 1.572455 WITH CITIBANK N.A.	-11,440.80	26 Jun 15				0.00	-17,990.15	-17,999.24	-9.09

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 27 JAN 2015 USD / GBP EX.RATE 1.52035 WITH CITIBANK N.A.	-64,788.48	27 Jan 15				0.00	-98,501.17	-98,345.68	155.49
FX DEAL TRANSACTED ON 28 SEP 2015 USD / GBP EX.RATE 1.519497 WITH CITIBANK N.A.	-1,981.82	28 Sep 15				0.00	-3,011.37	-3,007.91	3.46
FX DEAL TRANSACTED ON 30 APR 2015 USD / GBP EX.RATE 1.53675 WITH CITIBANK N.A.	-571,475.89	30 Apr 15				0.00	-878,215.57	-863,928.72	14,286.85
FX DEAL TRANSACTED ON 31 AUG 2015 USD / GBP EX.RATE 1.53604 WITH CITIBANK N.A.	-871.05	31 Aug 15				0.00	-1,337.97	-1,334.97	3.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 OCT 2015 USD / CAD EX.RATE 0.75379 WITH CITIBANK N.A.	-599.43	1 Oct 15				0.00	-451.84	-453.02	-1.18
FX DEAL TRANSACTED ON 03 MAR 2015 USD / CAD EX.RATE 0.803658 WITH CITIBANK N.A.	-5,003.52	3 Mar 15				0.00	-4,021.12	-4,016.31	4.81
FX DEAL TRANSACTED ON 04 FEB 2015 USD / CAD EX.RATE 0.802626 WITH CITIBANK N.A.	-149.28	4 Feb 15				0.00	-119.82	-118.77	1.05
FX DEAL TRANSACTED ON 04 MAY 2015 CAD / USD EX.RATE 1.211805 WITH CITIBANK N.A.	10,615.77	4 May 15				0.00	8,760.30	8,840.58	80.28
FX DEAL TRANSACTED ON 05 MAY 2015 CAD / USD EX.RATE 1.2035 WITH CITIBANK N.A.	5,126,911.41	5 May 15				0.00	4,260,001.17	4,269,579.79	9,578.62
FX DEAL TRANSACTED ON 05 MAY 2015 USD / CAD EX.RATE 0.8308995 WITH CITIBANK N.A.	-5,126,911.41	5 May 15				0.00	-4,259,948.08	-4,231,346.85	28,601.23
FX DEAL TRANSACTED ON 08 MAY 2015 USD / CAD EX.RATE 0.826535 WITH CITIBANK N.A.	-278.50	8 May 15				0.00	-230.19	-229.50	0.69
FX DEAL TRANSACTED ON 16 DEC 2014 USD / CAD EX.RATE 0.857876 WITH CITIBANK N.A.	-392.78	16 Dec 14				0.00	-336.96	-337.66	-0.70

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 DEC 2014 USD / CAD EX.RATE 0.857876 WITH CITIBANK N.A.	-749.07	16 Dec 14				0.00	-642.61	-643.95	-1.34
FX DEAL TRANSACTED ON 16 JAN 2015 USD / CAD EX.RATE 0.8314 WITH CITIBANK N.A.	-749.07	16 Jan 15				0.00	-622.78	-626.44	-3.66
FX DEAL TRANSACTED ON 16 JAN 2015 USD / CAD EX.RATE 0.8314 WITH CITIBANK N.A.	-392.78	16 Jan 15				0.00	-326.56	-328.48	-1.92
FX DEAL TRANSACTED ON 16 SEP 2015 USD / CAD EX.RATE 0.756876 WITH CITIBANK N.A.	-392.37	16 Sep 15				0.00	-296.98	-297.37	-0.39
FX DEAL TRANSACTED ON 17 FEB 2015 USD / CAD EX.RATE 0.807873 WITH CITIBANK N.A.	-749.07	17 Feb 15				0.00	-605.15	-600.24	4.91
FX DEAL TRANSACTED ON 17 FEB 2015 USD / CAD EX.RATE 0.807873 WITH CITIBANK N.A.	-392.78	17 Feb 15				0.00	-317.32	-314.74	2.58
FX DEAL TRANSACTED ON 26 DEC 2014 USD / CAD EX.RATE 0.861185 WITH CITIBANK N.A.	-4,326.00	26 Dec 14				0.00	-3,725.49	-3,722.09	3.40
FX DEAL TRANSACTED ON 28 SEP 2015 USD / CAD EX.RATE 0.748525 WITH CITIBANK N.A.	-213.76	28 Sep 15				0.00	-160.00	-159.88	0.12
FX DEAL TRANSACTED ON 28 SEP 2015 USD / CAD EX.RATE 0.748525 WITH CITIBANK N.A.	-1,848.75	28 Sep 15				0.00	-1,383.84	-1,382.76	1.08
FX DEAL TRANSACTED ON 30 APR 2015 CAD / USD EX.RATE 1.211314 WITH CITIBANK N.A.	5,126,911.41	30 Apr 15				0.00	4,232,520.56	4,231,346.85	-1,173.71
Colombian peso - COP									
FX DEAL TRANSACTED ON 09 SEP 2015 COP / USD EX.RATE 3114.0 WITH CITIBANK N.A.	1,668,969,017.00	9 Sep 15				0.00	535,956.65	553,555.23	17,598.58
FX DEAL TRANSACTED ON 09 SEP 2015 USD / COP EX.RATE 0.0003202 WITH CITIBANK N.A.	-1,524,794,437.20	9 Sep 15				0.00	-488,168.54	-524,935.90	-36,767.36

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Colombian peso - COP									
FX DEAL TRANSACTED ON 10 SEP 2015 USD / COP EX.RATE 0.0003246 WITH CITIBANK N.A.	-1,668,969,017.00	10 Sep 15				0.00	-541,772.79	-553,555.23	-11,782.44
FX DEAL TRANSACTED ON 12 AUG 2015 COP / USD EX.RATE 2937.63 WITH CITIBANK N.A.	1,668,969,017.00	12 Aug 15				0.00	568,134.52	563,108.46	-5,026.06
FX DEAL TRANSACTED ON 14 MAY 2015 COP / USD EX.RATE 2380.0 WITH CITIBANK N.A.	1,135,089,401.00	14 May 15				0.00	476,928.32	457,443.72	-19,484.60
FX DEAL TRANSACTED ON 14 MAY 2015 COP / USD EX.RATE 2400.75 WITH CITIBANK N.A.	1,135,089,401.00	14 May 15				0.00	472,806.17	445,085.10	-27,721.07
FX DEAL TRANSACTED ON 14 MAY 2015 USD / COP EX.RATE 0.0004192 WITH CITIBANK N.A.	-1,135,089,401.00	14 May 15				0.00	-475,828.72	-445,085.10	30,743.62
FX DEAL TRANSACTED ON 14 OCT 2015 COP / USD EX.RATE 2928.69 WITH CITIBANK N.A.	1,524,794,437.20	14 Oct 15				0.00	520,640.44	524,935.90	4,295.46
FX DEAL TRANSACTED ON 15 MAY 2015 USD / COP EX.RATE 0.0004137 WITH CITIBANK N.A.	-1,135,089,401.00	15 May 15				0.00	-469,625.45	-457,443.72	12,181.73
FX DEAL TRANSACTED ON 16 JUN 2015 COP / USD EX.RATE 2531.72 WITH CITIBANK N.A.	1,135,089,401.00	16 Jun 15				0.00	448,347.13	445,085.10	-3,262.03
FX DEAL TRANSACTED ON 16 JUN 2015 USD / COP EX.RATE 0.000395 WITH CITIBANK N.A.	-1,135,089,401.00	16 Jun 15				0.00	-448,347.13	-445,085.10	3,262.03
FX DEAL TRANSACTED ON 22 JUL 2015 USD / COP EX.RATE 0.0003582 WITH CITIBANK N.A.	-1,668,969,017.00	22 Jul 15				0.00	-597,853.92	-563,108.46	34,745.46
FX DEAL TRANSACTED ON 27 AUG 2015 USD / COP EX.RATE 0.0003151 WITH CITIBANK N.A.	-919,354,231.80	27 Aug 15				0.00	-289,651.62	-294,742.76	-5,091.14
FX DEAL TRANSACTED ON 28 SEP 2015 COP / USD EX.RATE 3096.98 WITH CITIBANK N.A.	919,354,231.80	28 Sep 15				0.00	296,855.08	294,742.76	-2,112.32
Czech koruna - CZK									

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Czech koruna - CZK									
FX DEAL TRANSACTED ON 04 MAY 2015 USD / CZK EX.RATE 0.040715 WITH CITIBANK N.A.	-44,194.26	4 May 15				0.00	-1,799.37	-1,804.10	-4.73
FX DEAL TRANSACTED ON 30 APR 2015 USD / CZK EX.RATE 0.0408529 WITH CITIBANK N.A.	-4,556,850.00	30 Apr 15				0.00	-186,160.36	-186,020.07	140.29
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 APR 2015 USD / DKK EX.RATE 0.144155 WITH CITIBANK N.A.	-72,618.21	1 Apr 15				0.00	-10,468.27	-10,719.66	-251.39
FX DEAL TRANSACTED ON 01 MAY 2015 DKK / USD EX.RATE 6.666 WITH CITIBANK N.A.	7,421.39	1 May 15				0.00	1,113.32	1,109.61	-3.71
FX DEAL TRANSACTED ON 16 JUN 2015 USD / DKK EX.RATE 0.150658 WITH CITIBANK N.A.	-36,072.00	16 Jun 15				0.00	-5,434.54	-5,433.72	0.82
FX DEAL TRANSACTED ON 23 MAR 2015 USD / DKK EX.RATE 0.146748 WITH CITIBANK N.A.	-736,817.37	23 Mar 15				0.00	-108,126.52	-107,703.73	422.79
FX DEAL TRANSACTED ON 25 MAR 2015 USD / DKK EX.RATE 0.146855 WITH CITIBANK N.A.	-52,472.40	25 Mar 15				0.00	-7,705.81	-7,719.20	-13.39
FX DEAL TRANSACTED ON 30 APR 2015 DKK / USD EX.RATE 6.66 WITH CITIBANK N.A.	3,038,604.30	30 Apr 15				0.00	456,246.89	454,316.39	-1,930.50
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAY 2015 EUR / USD EX.RATE 0.8927774 WITH CITIBANK N.A.	232,230.80	1 May 15				0.00	260,121.72	259,204.42	-917.30
FX DEAL TRANSACTED ON 02 JUN 2015 EUR / USD EX.RATE 0.8952968 WITH CITIBANK N.A.	7,181.00	2 Jun 15				0.00	8,020.80	7,991.38	-29.42
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	-459.00	3 Feb 15				0.00	-523.24	-525.49	-2.25

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	-514.08	3 Feb 15				0.00	-586.03	-588.54	-2.51
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	-9,773.64	3 Feb 15				0.00	-11,141.55	-11,189.35	-47.80
FX DEAL TRANSACTED ON 04 MAY 2015 USD / EUR EX.RATE 1.1154 WITH CITIBANK N.A.	-857.53	4 May 15				0.00	-956.49	-959.36	-2.87
FX DEAL TRANSACTED ON 05 DEC 2014 EUR / USD EX.RATE 0.8128629 WITH CITIBANK N.A.	416.16	5 Dec 14				0.00	511.97	511.75	-0.22
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	-597.36	5 May 15				0.00	-665.78	-668.30	-2.52
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	-1,443.78	5 May 15				0.00	-1,609.15	-1,615.23	-6.08
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	-3,502.49	5 May 15				0.00	-3,903.65	-3,918.41	-14.76
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	-3,594.00	5 May 15				0.00	-4,005.64	-4,020.79	-15.15
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.116385 WITH CITIBANK N.A.	-12,565.23	5 May 15				0.00	-14,027.63	-14,057.35	-29.72
FX DEAL TRANSACTED ON 06 OCT 2015 USD / EUR EX.RATE 1.126015 WITH CITIBANK N.A.	-841.08	6 Oct 15				0.00	-947.07	-947.31	-0.24
FX DEAL TRANSACTED ON 12 MAY 2015 EUR / USD EX.RATE 0.8917425 WITH CITIBANK N.A.	30,603.27	12 May 15				0.00	34,318.51	34,742.36	423.85
FX DEAL TRANSACTED ON 13 JUL 2015 USD / EUR EX.RATE 1.101997 WITH CITIBANK N.A.	-909.42	13 Jul 15				0.00	-1,002.18	-1,001.32	0.86
FX DEAL TRANSACTED ON 13 JUL 2015 USD / EUR EX.RATE 1.1071075 WITH CITIBANK N.A.	-73,000.00	13 Jul 15				0.00	-80,818.85	-80,376.65	442.20

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 NOV 2015 USD / EUR EX.RATE 1.0797971 WITH CITIBANK N.A.	-69,000.00	13 Nov 15				0.00	-74,506.00	-74,047.35	458.65
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.933529 WITH CITIBANK N.A.	69,000.00	16 Apr 15				0.00	73,913.08	73,826.55	-86.53
FX DEAL TRANSACTED ON 16 DEC 2014 USD / EUR EX.RATE 1.2516 WITH CITIBANK N.A.	-1,486.45	16 Dec 14				0.00	-1,860.44	-1,859.48	0.96
FX DEAL TRANSACTED ON 19 AUG 2015 EUR / USD EX.RATE 0.9058086 WITH CITIBANK N.A.	1,850.46	19 Aug 15				0.00	2,042.88	2,045.78	2.90
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	66,089.40	19 Feb 15				0.00	75,219.33	75,279.13	59.80
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	66,084.40	19 Feb 15				0.00	75,213.64	75,273.44	59.80
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	66,520.79	19 Feb 15				0.00	75,710.31	75,770.51	60.20
FX DEAL TRANSACTED ON 19 FEB 2015 USD / EUR EX.RATE 1.13855 WITH CITIBANK N.A.	-114,519.98	19 Feb 15				0.00	-130,386.76	-130,443.98	-57.22
FX DEAL TRANSACTED ON 19 MAY 2015 USD / EUR EX.RATE 1.115426 WITH CITIBANK N.A.	-748.81	19 May 15				0.00	-835.24	-833.24	2.00
FX DEAL TRANSACTED ON 20 MAY 2015 EUR / USD EX.RATE 0.8979095 WITH CITIBANK N.A.	369,646.07	20 May 15				0.00	411,674.01	410,399.57	-1,274.44
FX DEAL TRANSACTED ON 22 DEC 2014 EUR / USD EX.RATE 0.8159269 WITH CITIBANK N.A.	6,528,000.00	22 Dec 14				0.00	8,000,716.80	7,853,510.85	-147,205.95
FX DEAL TRANSACTED ON 22 DEC 2014 USD / EUR EX.RATE 1.22594 WITH CITIBANK N.A.	-6,528,000.00	22 Dec 14				0.00	-8,002,936.32	-7,405,037.04	597,899.28
FX DEAL TRANSACTED ON 22 MAY 2015 EUR / USD EX.RATE 0.9076304 WITH CITIBANK N.A.	73,732.91	22 May 15				0.00	81,236.71	81,279.47	42.76

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 22 OCT 2015 EUR / USD EX.RATE 0.8981329 WITH CITIBANK N.A.	108,062.84	22 Oct 15				0.00	120,319.41	120,603.53	284.12
FX DEAL TRANSACTED ON 22 OCT 2015 USD / EUR EX.RATE 1.113421 WITH CITIBANK N.A.	-23.16	22 Oct 15				0.00	-25.79	-25.85	-0.06
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	-3,990.33	22 Sep 15				0.00	-4,446.25	-4,442.63	3.62
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	-4,007.58	22 Sep 15				0.00	-4,465.47	-4,461.84	3.63
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	-11,370.97	22 Sep 15				0.00	-12,670.16	-12,659.87	10.29
FX DEAL TRANSACTED ON 23 JAN 2015 USD / EUR EX.RATE 1.127439 WITH CITIBANK N.A.	-1,065.66	23 Jan 15				0.00	-1,201.47	-1,198.81	2.66
FX DEAL TRANSACTED ON 23 JAN 2015 USD / EUR EX.RATE 1.127439 WITH CITIBANK N.A.	-530.35	23 Jan 15				0.00	-597.94	-596.62	1.32
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.11682 WITH CITIBANK N.A.	-58,131.62	23 Jun 15				0.00	-64,922.56	-65,017.31	-94.75
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.8811458 WITH CITIBANK N.A.	272,336.78	25 Feb 15				0.00	309,071.28	308,748.20	-323.08
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.134886 WITH CITIBANK N.A.	-162,755.34	25 Feb 15				0.00	-184,708.81	-184,515.72	193.09
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.135537 WITH CITIBANK N.A.	-164,805.37	25 Feb 15				0.00	-187,142.60	-187,177.69	-35.09
FX DEAL TRANSACTED ON 27 MAR 2015 USD / EUR EX.RATE 1.087556 WITH CITIBANK N.A.	-7,290.96	27 Mar 15				0.00	-7,929.33	-7,940.22	-10.89
FX DEAL TRANSACTED ON 27 OCT 2015 EUR / USD EX.RATE 0.9049774 WITH CITIBANK N.A.	11,262,000.00	27 Oct 15				0.00	12,444,510.00	12,427,053.68	-17,456.32

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 OCT 2015 USD / EUR EX.RATE 1.105427 WITH CITIBANK N.A.	-11,262,000.00	27 Oct 15				0.00	-12,449,318.87	-11,894,361.34	554,957.53
FX DEAL TRANSACTED ON 28 SEP 2015 USD / EUR EX.RATE 1.116836 WITH CITIBANK N.A.	-177.47	28 Sep 15				0.00	-198.20	-198.92	-0.72
FX DEAL TRANSACTED ON 30 APR 2015 EUR / USD EX.RATE 0.8924189 WITH CITIBANK N.A.	1,033,960.20	30 Apr 15				0.00	1,158,604.10	1,154,054.71	-4,549.39
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 SEP 2015 HKD / USD EX.RATE 7.7499554 WITH CITIBANK N.A.	157,187.11	1 Sep 15				0.00	20,282.36	20,278.41	-3.95
FX DEAL TRANSACTED ON 01 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	242,327.72	1 Sep 15				0.00	31,267.87	31,267.89	0.02
FX DEAL TRANSACTED ON 02 DEC 2014 USD / HKD EX.RATE 0.1289506 WITH CITIBANK N.A.	-15,120.00	2 Dec 14				0.00	-1,949.73	-1,949.75	-0.02
FX DEAL TRANSACTED ON 04 MAY 2015 HKD / USD EX.RATE 7.75309 WITH CITIBANK N.A.	74,867,525.00	4 May 15				0.00	9,656,475.68	9,656,650.05	174.37
FX DEAL TRANSACTED ON 04 MAY 2015 USD / HKD EX.RATE 0.1289807 WITH CITIBANK N.A.	-75,054,093.05	4 May 15				0.00	-9,680,526.89	-9,682,337.70	-1,810.81
FX DEAL TRANSACTED ON 04 SEP 2015 HKD / USD EX.RATE 7.7500155 WITH CITIBANK N.A.	79,440.87	4 Sep 15				0.00	10,250.42	10,250.37	-0.05
FX DEAL TRANSACTED ON 05 MAR 2015 USD / HKD EX.RATE 0.128929 WITH CITIBANK N.A.	-694,905.34	5 Mar 15				0.00	-89,593.53	-89,568.13	25.40
FX DEAL TRANSACTED ON 05 MAR 2015 USD / HKD EX.RATE 0.128929 WITH CITIBANK N.A.	-483,444.10	5 Mar 15				0.00	-62,330.02	-62,312.35	17.67
FX DEAL TRANSACTED ON 08 JAN 2015 HKD / USD EX.RATE 7.7553648 WITH CITIBANK N.A.	202,072.81	8 Jan 15				0.00	26,055.92	26,061.64	5.72

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 09 JAN 2015 HKD / USD EX.RATE 7.7532001 WITH CITIBANK N.A.	225,038.47	9 Jan 15				0.00	29,025.24	29,026.92	1.68
FX DEAL TRANSACTED ON 11 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	84,367.70	11 Sep 15				0.00	10,886.08	10,886.09	0.01
FX DEAL TRANSACTED ON 12 JAN 2015 HKD / USD EX.RATE 7.7527193 WITH CITIBANK N.A.	231,468.09	12 Jan 15				0.00	29,856.45	29,854.72	-1.73
FX DEAL TRANSACTED ON 12 JAN 2015 USD / HKD EX.RATE 0.128985 WITH CITIBANK N.A.	-231,468.09	12 Jan 15				0.00	-29,855.87	-29,854.72	1.15
FX DEAL TRANSACTED ON 18 DEC 2014 HKD / USD EX.RATE 7.7560264 WITH CITIBANK N.A.	413,261.31	18 Dec 14				0.00	53,282.45	53,291.72	9.27
FX DEAL TRANSACTED ON 23 JUN 2015 USD / HKD EX.RATE 0.128983 WITH CITIBANK N.A.	-1,309,630.53	23 Jun 15				0.00	-168,920.29	-168,922.47	-2.18
FX DEAL TRANSACTED ON 24 NOV 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	100,890.93	24 Nov 15				0.00	13,018.05	13,018.10	0.05
FX DEAL TRANSACTED ON 25 MAR 2015 USD / HKD EX.RATE 0.12894 WITH CITIBANK N.A.	-1,030,280.02	25 Mar 15				0.00	-132,844.22	-132,860.50	-16.28
FX DEAL TRANSACTED ON 26 MAR 2015 USD / HKD EX.RATE 0.128955 WITH CITIBANK N.A.	-1,265,433.73	26 Mar 15				0.00	-163,183.86	-163,198.59	-14.73
FX DEAL TRANSACTED ON 27 AUG 2015 HKD / USD EX.RATE 7.7500155 WITH CITIBANK N.A.	236,673.08	27 Aug 15				0.00	30,538.42	30,538.27	-0.15
FX DEAL TRANSACTED ON 27 MAR 2015 USD / HKD EX.RATE 0.12896 WITH CITIBANK N.A.	-553,335.34	27 Mar 15				0.00	-71,358.06	-71,350.70	7.36
FX DEAL TRANSACTED ON 27 MAY 2015 USD / HKD EX.RATE 0.128952 WITH CITIBANK N.A.	-326,794.91	27 May 15				0.00	-42,140.71	-42,145.60	-4.89
FX DEAL TRANSACTED ON 30 APR 2015 USD / HKD EX.RATE 0.1290131 WITH CITIBANK N.A.	-74,867,525.00	30 Apr 15				0.00	-9,658,892.55	-9,656,650.05	2,242.50

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	-843,039.00	1 Dec 14				0.00	-7,126.49	-7,125.38	1.11
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	-1,431,007.00	1 Dec 14				0.00	-12,096.78	-12,094.89	1.89
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	-358,218.00	1 Dec 14				0.00	-3,028.14	-3,027.66	0.48
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	-100,775.00	1 Dec 14				0.00	-851.88	-851.75	0.13
FX DEAL TRANSACTED ON 01 MAY 2015 JPY / USD EX.RATE 120.2372 WITH CITIBANK N.A.	161,464,202.00	1 May 15				0.00	1,342,880.59	1,348,175.19	5,294.60
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-2,856,256.00	2 Dec 14				0.00	-23,971.14	-23,976.97	-5.83
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-464,921.00	2 Dec 14				0.00	-3,901.85	-3,902.80	-0.95
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-355,339.00	2 Dec 14				0.00	-2,982.18	-2,982.91	-0.73
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-109,244.00	2 Dec 14				0.00	-916.83	-917.05	-0.22
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-372,614.00	2 Dec 14				0.00	-3,127.16	-3,127.92	-0.76
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-67,579.00	2 Dec 14				0.00	-567.16	-567.30	-0.14
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-598,723.00	2 Dec 14				0.00	-5,024.79	-5,026.01	-1.22
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-99,081.00	2 Dec 14				0.00	-831.54	-831.74	-0.20

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-78,334.00	2 Dec 14				0.00	-657.42	-657.58	-0.16
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	-445,443.00	2 Dec 14				0.00	-3,738.38	-3,739.29	-0.91
FX DEAL TRANSACTED ON 02 NOV 2015 JPY / USD EX.RATE 120.7292044 WITH CITIBANK	783,831.00	2 Nov 15				0.00	6,492.31	6,447.57	-44.74
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	-76,216.00	3 Dec 14				0.00	-638.53	-636.97	1.56
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	-523,946.00	3 Dec 14				0.00	-4,389.56	-4,378.81	10.75
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	-97,557.00	3 Dec 14				0.00	-817.32	-815.32	2.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	-183,766.00	3 Dec 14				0.00	-1,539.57	-1,535.80	3.77
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	-795,700.00	3 Dec 14				0.00	-6,666.29	-6,649.95	16.34
FX DEAL TRANSACTED ON 04 DEC 2014 USD / JPY EX.RATE 0.0083733 WITH CITIBANK N.A.	-369,227.00	4 Dec 14				0.00	-3,091.64	-3,083.96	7.68
FX DEAL TRANSACTED ON 04 DEC 2014 USD / JPY EX.RATE 0.0083733 WITH CITIBANK N.A.	-1,122,923.00	4 Dec 14				0.00	-9,402.56	-9,379.19	23.37
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	-81,704.00	5 Dec 14				0.00	-673.39	-672.93	0.46
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	-93,153.00	5 Dec 14				0.00	-767.75	-767.23	0.52
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	-653,684.00	5 Dec 14				0.00	-5,387.51	-5,383.88	3.63

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 OCT 2015 JPY / USD EX.RATE 120.2790474 WITH CITIBANK	5,319,367.00	5 Oct 15				0.00	44,222.98	44,337.30	114.32
FX DEAL TRANSACTED ON 07 OCT 2015 JPY / USD EX.RATE 120.0048002 WITH CITIBANK	9,562,564.00	7 Oct 15				0.00	79,687.07	79,744.52	57.45
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008265 WITH CITIBANK N.A.	-2,117,464.00	8 Dec 14				0.00	-17,501.73	-17,513.45	-11.72
FX DEAL TRANSACTED ON 15 APR 2015 USD / JPY EX.RATE 0.008371 WITH CITIBANK N.A.	-52,307,991.00	15 Apr 15				0.00	-437,853.99	-439,322.98	-1,468.99
FX DEAL TRANSACTED ON 18 AUG 2015 USD / JPY EX.RATE 0.008044 WITH CITIBANK N.A.	-3,611,131.00	18 Aug 15				0.00	-29,046.53	-29,210.36	-163.83
FX DEAL TRANSACTED ON 21 OCT 2015 JPY / USD EX.RATE 119.9472232 WITH CITIBANK	4,763,566.00	21 Oct 15				0.00	39,715.33	39,324.44	-390.89
FX DEAL TRANSACTED ON 23 MAR 2015 USD / JPY EX.RATE 0.008352 WITH CITIBANK N.A.	-16,174,849.00	23 Mar 15				0.00	-135,084.39	-135,507.47	-423.08
FX DEAL TRANSACTED ON 23 OCT 2015 JPY / USD EX.RATE 120.9482342 WITH CITIBANK	2,122,237.00	23 Oct 15				0.00	17,546.83	17,639.74	92.91
FX DEAL TRANSACTED ON 24 MAR 2015 JPY / USD EX.RATE 119.6888091 WITH CITIBANK	14,956,806.00	24 Mar 15				0.00	124,962.19	125,655.77	693.58
FX DEAL TRANSACTED ON 25 FEB 2015 JPY / USD EX.RATE 119.0051172 WITH CITIBANK	18,550,022.00	25 Feb 15				0.00	155,883.61	155,171.88	-711.73
FX DEAL TRANSACTED ON 25 JUN 2015 JPY / USD EX.RATE 123.685838 WITH CITIBANK	295,391.00	25 Jun 15				0.00	2,388.26	2,408.11	19.85
FX DEAL TRANSACTED ON 25 JUN 2015 USD / JPY EX.RATE 0.008085 WITH CITIBANK N.A.	-380,000.00	25 Jun 15				0.00	-3,072.20	-3,072.07	0.13
FX DEAL TRANSACTED ON 25 JUN 2015 USD / JPY EX.RATE 0.008085 WITH CITIBANK N.A.	-1,006,400.00	25 Jun 15				0.00	-8,136.47	-8,136.14	0.33

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 OCT 2015 JPY / USD EX.RATE 121.0507203 WITH CITIBANK	1,277,701.00	29 Oct 15				0.00	10,555.65	10,546.00	-9.65
FX DEAL TRANSACTED ON 30 OCT 2015 JPY / USD EX.RATE 120.4529029 WITH CITIBANK	800,147.00	30 Oct 15				0.00	6,642.53	6,580.97	-61.56
FX DEAL TRANSACTED ON 30 SEP 2015 JPY / USD EX.RATE 119.7461382 WITH CITIBANK	9,767,191.00	30 Sep 15				0.00	81,567.05	81,922.34	355.29
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 MAY 2015 MXN / USD EX.RATE 15.33715 WITH CITIBANK N.A.	1,869,475.00	5 May 15				0.00	121,891.94	122,255.83	363.89
FX DEAL TRANSACTED ON 05 MAY 2015 USD / MXN EX.RATE 0.0651954 WITH CITIBANK N.A.	-613.60	5 May 15				0.00	-40.00	-40.20	-0.20
FX DEAL TRANSACTED ON 05 MAY 2015 USD / MXN EX.RATE 0.0651954 WITH CITIBANK N.A.	-1,869,475.00	5 May 15				0.00	-121,881.21	-122,472.08	-590.87
FX DEAL TRANSACTED ON 13 MAY 2015 USD / MXN EX.RATE 0.065757 WITH CITIBANK N.A.	-5,338.61	13 May 15				0.00	-351.05	-350.36	0.69
FX DEAL TRANSACTED ON 17 FEB 2015 USD / MXN EX.RATE 0.067288 WITH CITIBANK N.A.	-23,765.23	17 Feb 15				0.00	-1,599.11	-1,593.65	5.46
FX DEAL TRANSACTED ON 28 APR 2015 USD / MXN EX.RATE 0.065742 WITH CITIBANK N.A.	-34,328.00	28 Apr 15				0.00	-2,256.80	-2,257.05	-0.25
FX DEAL TRANSACTED ON 30 APR 2015 USD / MXN EX.RATE 0.0650951 WITH CITIBANK N.A.	-1,869,475.00	30 Apr 15				0.00	-121,693.58	-122,255.83	-562.25
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 04 MAY 2015 ILS / USD EX.RATE 3.8821 WITH CITIBANK N.A.	15,115.77	4 May 15				0.00	3,893.71	3,903.36	9.65

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 30 APR 2015 ILS / USD EX.RATE 3.863744 WITH CITIBANK N.A.	190,170.55	30 Apr 15				0.00	49,219.24	48,975.16	-244.08
FX DEAL TRANSACTED ON 30 APR 2015 USD / ILS EX.RATE 0.258429 WITH CITIBANK N.A.	-14,354.20	30 Apr 15				0.00	-3,709.54	-3,715.05	-5.51
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 04 MAY 2015 USD / NZD EX.RATE 0.7535 WITH CITIBANK N.A.	-12,788.82	4 May 15				0.00	-9,636.38	-9,665.79	-29.41
FX DEAL TRANSACTED ON 30 APR 2015 NZD / USD EX.RATE 1.3137066 WITH CITIBANK N.A.	118,939.05	30 Apr 15				0.00	90,537.00	89,894.13	-642.87
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 DEC 2014 USD / NOK EX.RATE 0.1441725 WITH CITIBANK N.A.	-86,786.10	1 Dec 14				0.00	-12,512.17	-12,483.17	29.00
FX DEAL TRANSACTED ON 01 SEP 2015 USD / NOK EX.RATE 0.120556 WITH CITIBANK N.A.	-79,237.29	1 Sep 15				0.00	-9,552.57	-9,576.20	-23.63
FX DEAL TRANSACTED ON 04 MAY 2015 USD / NOK EX.RATE 0.1318478 WITH CITIBANK N.A.	-216,836.61	4 May 15				0.00	-28,589.44	-28,675.83	-86.39
FX DEAL TRANSACTED ON 04 SEP 2015 USD / NOK EX.RATE 0.120516 WITH CITIBANK N.A.	-281,840.95	4 Sep 15				0.00	-33,966.24	-33,937.32	28.92
FX DEAL TRANSACTED ON 08 MAY 2015 USD / NOK EX.RATE 0.134009 WITH CITIBANK N.A.	-229,048.80	8 May 15				0.00	-30,694.64	-30,698.45	-3.81
FX DEAL TRANSACTED ON 08 MAY 2015 USD / NOK EX.RATE 0.134009 WITH CITIBANK N.A.	-146,869.05	8 May 15				0.00	-19,681.80	-19,684.24	-2.44
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133033 WITH CITIBANK N.A.	-1,046,638.34	19 May 15				0.00	-139,237.10	-138,229.38	1,007.72
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133364 WITH CITIBANK N.A.	-104,925.00	19 May 15				0.00	-13,993.19	-13,915.23	77.96

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133364 WITH CITIBANK N.A.	-67,385.25	19 May 15				0.00	-8,986.75	-8,936.68	50.07
FX DEAL TRANSACTED ON 20 MAY 2015 USD / NOK EX.RATE 0.13252 WITH CITIBANK N.A.	-411,995.24	20 May 15				0.00	-54,597.69	-54,492.04	105.65
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.132497 WITH CITIBANK N.A.	-492,107.49	21 May 15				0.00	-65,202.86	-64,539.96	662.90
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.132502 WITH CITIBANK N.A.	-501,428.55	21 May 15				0.00	-66,440.16	-65,762.42	677.74
FX DEAL TRANSACTED ON 22 MAY 2015 USD / NOK EX.RATE 0.130871 WITH CITIBANK N.A.	-247,624.69	22 May 15				0.00	-32,406.94	-32,019.33	387.61
FX DEAL TRANSACTED ON 22 OCT 2015 USD / NOK EX.RATE 0.120819 WITH CITIBANK N.A.	-1,122,319.83	22 Oct 15				0.00	-135,597.02	-135,682.70	-85.68
FX DEAL TRANSACTED ON 23 MAR 2015 NOK / USD EX.RATE 7.8819598 WITH CITIBANK N.A.	952,520.99	23 Mar 15				0.00	120,848.70	121,084.97	236.27
FX DEAL TRANSACTED ON 25 MAR 2015 NOK / USD EX.RATE 7.8347802 WITH CITIBANK N.A.	1,505,224.22	25 Mar 15				0.00	192,120.31	190,963.78	-1,156.53
FX DEAL TRANSACTED ON 27 AUG 2015 USD / NOK EX.RATE 0.120493 WITH CITIBANK N.A.	-217,294.75	27 Aug 15				0.00	-26,182.52	-26,285.07	-102.55
FX DEAL TRANSACTED ON 29 MAY 2015 USD / NOK EX.RATE 0.128262 WITH CITIBANK N.A.	-301,472.47	29 May 15				0.00	-38,667.42	-37,789.40	878.02
FX DEAL TRANSACTED ON 30 APR 2015 USD / NOK EX.RATE 0.1327007 WITH CITIBANK N.A.	-18,833,058.10	30 Apr 15				0.00	-2,499,160.08	-2,490,601.67	8,558.41
FX DEAL TRANSACTED ON 30 DEC 2014 NOK / USD EX.RATE 7.4451294 WITH CITIBANK N.A.	280,104.46	30 Dec 14				0.00	37,622.45	37,095.75	-526.70
Singapore dollar - SGD									

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 03 FEB 2015 USD / SGD EX.RATE 0.742253 WITH CITIBANK N.A.	-23,712.32	3 Feb 15				0.00	-17,600.53	-17,627.36	-26.83
FX DEAL TRANSACTED ON 04 MAY 2015 SGD / USD EX.RATE 1.3321 WITH CITIBANK N.A.	317,456.00	4 May 15				0.00	238,312.44	238,097.95	-214.49
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SGD EX.RATE 0.7506668 WITH CITIBANK N.A.	-317,456.00	4 May 15				0.00	-238,303.67	-239,906.29	-1,602.62
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SGD EX.RATE 0.7506668 WITH CITIBANK N.A.	-5,351.99	4 May 15				0.00	-4,017.56	-4,044.58	-27.02
FX DEAL TRANSACTED ON 18 FEB 2015 USD / SGD EX.RATE 0.73512 WITH CITIBANK N.A.	-15,710.09	18 Feb 15				0.00	-11,548.79	-11,565.57	-16.78
FX DEAL TRANSACTED ON 20 JAN 2015 USD / SGD EX.RATE 0.747518 WITH CITIBANK N.A.	-37,336.18	20 Jan 15				0.00	-27,909.48	-28,005.99	-96.51
FX DEAL TRANSACTED ON 21 JAN 2015 USD / SGD EX.RATE 0.749941 WITH CITIBANK N.A.	-48,323.85	21 Jan 15				0.00	-36,240.02	-35,947.22	292.80
FX DEAL TRANSACTED ON 22 JAN 2015 USD / SGD EX.RATE 0.749906 WITH CITIBANK N.A.	-79,480.44	22 Jan 15				0.00	-59,602.83	-59,205.51	397.32
FX DEAL TRANSACTED ON 26 JAN 2015 USD / SGD EX.RATE 0.744738 WITH CITIBANK N.A.	-61,830.84	26 Jan 15				0.00	-46,047.78	-45,721.03	326.75
FX DEAL TRANSACTED ON 27 FEB 2015 USD / SGD EX.RATE 0.734322 WITH CITIBANK N.A.	-125,118.90	27 Feb 15				0.00	-91,877.59	-91,675.63	201.96
FX DEAL TRANSACTED ON 27 JAN 2015 USD / SGD EX.RATE 0.746372 WITH CITIBANK N.A.	-31,477.16	27 Jan 15				0.00	-23,493.68	-23,292.26	201.42
FX DEAL TRANSACTED ON 27 MAY 2015 SGD / USD EX.RATE 1.35234 WITH CITIBANK N.A.	44,986.94	27 May 15				0.00	33,266.00	33,237.49	-28.51
FX DEAL TRANSACTED ON 28 JAN 2015 USD / SGD EX.RATE 0.738915 WITH CITIBANK N.A.	-34,831.82	28 Jan 15				0.00	-25,737.77	-25,742.24	-4.47

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 28 MAY 2015 SGD / USD EX.RATE 1.3507125 WITH CITIBANK N.A.	128,382.45	28 May 15				0.00	95,047.91	95,165.08	117.17
FX DEAL TRANSACTED ON 29 MAY 2015 SGD / USD EX.RATE 1.3479432 WITH CITIBANK N.A.	267,030.61	29 May 15				0.00	198,102.30	198,994.42	892.12
FX DEAL TRANSACTED ON 30 APR 2015 USD / SGD EX.RATE 0.7549477 WITH CITIBANK N.A.	-317,456.00	30 Apr 15				0.00	-239,662.69	-238,097.95	1,564.74
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 MAY 2015 ZAR / USD EX.RATE 12.068416 WITH CITIBANK N.A.	6,723.70	1 May 15				0.00	557.13	562.95	5.82
FX DEAL TRANSACTED ON 13 JAN 2015 USD / ZAR EX.RATE 0.086836 WITH CITIBANK N.A.	-20,405.26	13 Jan 15				0.00	-1,771.92	-1,774.45	-2.53
FX DEAL TRANSACTED ON 30 APR 2015 USD / ZAR EX.RATE 0.0835534 WITH CITIBANK N.A.	-8,123,825.79	30 Apr 15				0.00	-678,773.03	-680,173.80	-1,400.77
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082065 WITH CITIBANK N.A.	-44,925.16	31 Mar 15				0.00	-3,686.77	-3,707.84	-21.07
Swedish krona - SEK									
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SEK EX.RATE 0.11951 WITH CITIBANK N.A.	-178,865.97	4 May 15				0.00	-21,376.27	-21,428.77	-52.50
FX DEAL TRANSACTED ON 09 JUN 2015 USD / SEK EX.RATE 0.12023 WITH CITIBANK N.A.	-55,208.85	9 Jun 15				0.00	-6,637.77	-6,633.41	4.36
FX DEAL TRANSACTED ON 13 MAY 2015 SEK / USD EX.RATE 8.2217234 WITH CITIBANK N.A.	688,579.83	13 May 15				0.00	83,751.31	83,585.29	-166.02
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2457905 WITH CITIBANK N.A.	862,313.54	18 May 15				0.00	104,576.56	104,833.54	256.98

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2457905 WITH CITIBANK N.A.	1,193,021.18	18 May 15				0.00	144,682.93	145,038.47	355.54
FX DEAL TRANSACTED ON 18 MAY 2015 USD / SEK EX.RATE 0.121515 WITH CITIBANK N.A.	-16,392.67	18 May 15				0.00	-1,991.96	-1,992.90	-0.94
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4322009 WITH CITIBANK N.A.	354,944.66	26 May 15				0.00	42,094.12	41,968.78	-125.34
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4322009 WITH CITIBANK N.A.	133,857.48	26 May 15				0.00	15,874.62	15,827.36	-47.26
FX DEAL TRANSACTED ON 27 MAY 2015 SEK / USD EX.RATE 8.5024615 WITH CITIBANK N.A.	296,155.80	27 May 15				0.00	34,831.86	34,842.47	10.61
FX DEAL TRANSACTED ON 30 APR 2015 SEK / USD EX.RATE 8.35035 WITH CITIBANK N.A.	2,934,284.05	30 Apr 15				0.00	351,396.53	351,196.76	-199.77
Swiss franc - CHF									
FX DEAL TRANSACTED ON 04 MAY 2015 USD / CHF EX.RATE 1.0687186 WITH CITIBANK N.A.	-14,184.91	4 May 15				0.00	-15,159.68	-15,322.61	-162.93
FX DEAL TRANSACTED ON 05 JUN 2015 USD / CHF EX.RATE 1.0634836 WITH CITIBANK N.A.	-5,040.00	5 Jun 15				0.00	-5,359.96	-5,322.91	37.05
FX DEAL TRANSACTED ON 09 APR 2015 USD / CHF EX.RATE 1.02772 WITH CITIBANK N.A.	-6,640.40	9 Apr 15				0.00	-6,824.47	-6,806.83	17.64
FX DEAL TRANSACTED ON 10 APR 2015 USD / CHF EX.RATE 1.020368 WITH CITIBANK N.A.	-4,618.12	10 Apr 15				0.00	-4,712.18	-4,714.77	-2.59
FX DEAL TRANSACTED ON 11 MAR 2015 USD / CHF EX.RATE 0.993283 WITH CITIBANK N.A.	-6,323.20	11 Mar 15				0.00	-6,280.73	-6,277.38	3.35
FX DEAL TRANSACTED ON 18 MAY 2015 USD / CHF EX.RATE 1.08446 WITH CITIBANK N.A.	-2,328.30	18 May 15				0.00	-2,524.95	-2,525.41	-0.46

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 23 APR 2015 USD / CHF EX.RATE 1.037865 WITH CITIBANK N.A.	-18,578.56	23 Apr 15				0.00	-19,282.03	-19,449.92	-167.89
FX DEAL TRANSACTED ON 23 SEP 2015 USD / CHF EX.RATE 1.022329 WITH CITIBANK N.A.	-1,494.48	23 Sep 15				0.00	-1,527.85	-1,525.68	2.17
FX DEAL TRANSACTED ON 23 SEP 2015 USD / CHF EX.RATE 1.022329 WITH CITIBANK N.A.	-651.25	23 Sep 15				0.00	-665.79	-664.85	0.94
FX DEAL TRANSACTED ON 30 APR 2015 CHF / USD EX.RATE 0.9369 WITH CITIBANK N.A.	1,934,848.99	30 Apr 15				0.00	2,065,160.63	2,071,572.79	6,412.16
Turkish lira - TRY									
FX DEAL TRANSACTED ON 02 APR 2015 USD / TRY EX.RATE 0.386557 WITH CITIBANK N.A.	-25,533.15	2 Apr 15				0.00	-9,870.02	-9,861.22	8.80
FX DEAL TRANSACTED ON 04 MAY 2015 TRY / USD EX.RATE 2.711487 WITH CITIBANK N.A.	44,338.48	4 May 15				0.00	16,352.09	16,357.44	5.35
FX DEAL TRANSACTED ON 30 APR 2015 USD / TRY EX.RATE 0.3735874 WITH CITIBANK N.A.	-1,160,083.00	30 Apr 15				0.00	-433,392.36	-427,980.15	5,412.21
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 23 DEC 2014 USD / AED EX.RATE 0.272237 WITH CITIBANK N.A.	-75,475.31	23 Dec 14				0.00	-20,547.20	-20,548.96	-1.76
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2015 USD / DKK EX.RATE 0.144155 WITH CITIBANK N.A.	10,468.27	1 Apr 15				0.00	10,468.27	10,468.27	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / GBP EX.RATE 1.5728826 WITH CITIBANK N.A.	1,584.38	1 Dec 14				0.00	1,584.38	1,584.38	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	3,028.14	1 Dec 14				0.00	3,028.14	3,028.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	851.88	1 Dec 14				0.00	851.88	851.88	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	7,126.49	1 Dec 14				0.00	7,126.49	7,126.49	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / JPY EX.RATE 0.0084533 WITH CITIBANK N.A.	12,096.78	1 Dec 14				0.00	12,096.78	12,096.78	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / NOK EX.RATE 0.1441725 WITH CITIBANK N.A.	12,512.17	1 Dec 14				0.00	12,512.17	12,512.17	0.00
FX DEAL TRANSACTED ON 01 JUL 2015 USD / GBP EX.RATE 1.56405 WITH CITIBANK N.A.	5,110.64	1 Jul 15				0.00	5,110.64	5,110.64	0.00
FX DEAL TRANSACTED ON 01 MAY 2015 DKK / USD EX.RATE 6.666 WITH CITIBANK N.A.	-1,113.32	1 May 15				0.00	-1,113.32	-1,113.32	0.00
FX DEAL TRANSACTED ON 01 MAY 2015 EUR / USD EX.RATE 0.8927774 WITH CITIBANK N.A.	-260,121.72	1 May 15				0.00	-260,121.72	-260,121.72	0.00
FX DEAL TRANSACTED ON 01 MAY 2015 GBP / USD EX.RATE 0.6605788 WITH CITIBANK N.A.	-77,211.75	1 May 15				0.00	-77,211.75	-77,211.75	0.00
FX DEAL TRANSACTED ON 01 MAY 2015 JPY / USD EX.RATE 120.2372 WITH CITIBANK N.A.	-1,342,880.59	1 May 15				0.00	-1,342,880.59	-1,342,880.59	0.00
FX DEAL TRANSACTED ON 01 MAY 2015 ZAR / USD EX.RATE 12.068416 WITH CITIBANK N.A.	-557.13	1 May 15				0.00	-557.13	-557.13	0.00
FX DEAL TRANSACTED ON 01 OCT 2015 USD / CAD EX.RATE 0.75379 WITH CITIBANK N.A.	451.84	1 Oct 15				0.00	451.84	451.84	0.00
FX DEAL TRANSACTED ON 01 SEP 2015 HKD / USD EX.RATE 7.7499554 WITH CITIBANK N.A.	-20,282.36	1 Sep 15				0.00	-20,282.36	-20,282.36	0.00
FX DEAL TRANSACTED ON 01 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	-31,267.87	1 Sep 15				0.00	-31,267.87	-31,267.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 SEP 2015 USD / NOK EX.RATE 0.120556 WITH CITIBANK N.A.	9,552.57	1 Sep 15				0.00	9,552.57	9,552.57	0.00
FX DEAL TRANSACTED ON 02 APR 2015 USD / TRY EX.RATE 0.386557 WITH CITIBANK N.A.	9,870.02	2 Apr 15				0.00	9,870.02	9,870.02	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / HKD EX.RATE 0.1289506 WITH CITIBANK N.A.	1,949.73	2 Dec 14				0.00	1,949.73	1,949.73	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	657.42	2 Dec 14				0.00	657.42	657.42	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	3,901.85	2 Dec 14				0.00	3,901.85	3,901.85	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	916.83	2 Dec 14				0.00	916.83	916.83	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	2,982.18	2 Dec 14				0.00	2,982.18	2,982.18	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	831.54	2 Dec 14				0.00	831.54	831.54	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	5,024.79	2 Dec 14				0.00	5,024.79	5,024.79	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	567.16	2 Dec 14				0.00	567.16	567.16	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	3,127.16	2 Dec 14				0.00	3,127.16	3,127.16	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	3,738.38	2 Dec 14				0.00	3,738.38	3,738.38	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / JPY EX.RATE 0.0083925 WITH CITIBANK N.A.	23,971.14	2 Dec 14				0.00	23,971.14	23,971.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 JUL 2015 USD / AUD EX.RATE 0.761567 WITH CITIBANK N.A.	17,160.28	2 Jul 15				0.00	17,160.28	17,160.28	0.00
FX DEAL TRANSACTED ON 02 JUN 2015 EUR / USD EX.RATE 0.8952968 WITH CITIBANK N.A.	-8,020.80	2 Jun 15				0.00	-8,020.80	-8,020.80	0.00
FX DEAL TRANSACTED ON 02 NOV 2015 JPY / USD EX.RATE 120.7292044 WITH CITIBANK	-6,492.31	2 Nov 15				0.00	-6,492.31	-6,492.31	0.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	4,389.56	3 Dec 14				0.00	4,389.56	4,389.56	0.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	638.53	3 Dec 14				0.00	638.53	638.53	0.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	1,539.57	3 Dec 14				0.00	1,539.57	1,539.57	0.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	817.32	3 Dec 14				0.00	817.32	817.32	0.00
FX DEAL TRANSACTED ON 03 DEC 2014 USD / JPY EX.RATE 0.0083779 WITH CITIBANK N.A.	6,666.29	3 Dec 14				0.00	6,666.29	6,666.29	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	523.24	3 Feb 15				0.00	523.24	523.24	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	11,141.55	3 Feb 15				0.00	11,141.55	11,141.55	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 USD / EUR EX.RATE 1.139959 WITH CITIBANK N.A.	586.03	3 Feb 15				0.00	586.03	586.03	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 USD / SGD EX.RATE 0.742253 WITH CITIBANK N.A.	17,600.53	3 Feb 15				0.00	17,600.53	17,600.53	0.00
FX DEAL TRANSACTED ON 03 MAR 2015 USD / CAD EX.RATE 0.803658 WITH CITIBANK N.A.	4,021.12	3 Mar 15				0.00	4,021.12	4,021.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 DEC 2014 USD / JPY EX.RATE 0.0083733 WITH CITIBANK N.A.	9,402.56	4 Dec 14				0.00	9,402.56	9,402.56	0.00
FX DEAL TRANSACTED ON 04 DEC 2014 USD / JPY EX.RATE 0.0083733 WITH CITIBANK N.A.	3,091.64	4 Dec 14				0.00	3,091.64	3,091.64	0.00
FX DEAL TRANSACTED ON 04 FEB 2015 USD / CAD EX.RATE 0.802626 WITH CITIBANK N.A.	119.82	4 Feb 15				0.00	119.82	119.82	0.00
FX DEAL TRANSACTED ON 04 JUN 2015 GBP / USD EX.RATE 0.6506647 WITH CITIBANK N.A.	-13,788.10	4 Jun 15				0.00	-13,788.10	-13,788.10	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 AUD / USD EX.RATE 1.2754126 WITH CITIBANK N.A.	-430.17	4 May 15				0.00	-430.17	-430.17	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 CAD / USD EX.RATE 1.211805 WITH CITIBANK N.A.	-8,760.30	4 May 15				0.00	-8,760.30	-8,760.30	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 HKD / USD EX.RATE 7.75309 WITH CITIBANK N.A.	-9,656,475.68	4 May 15				0.00	-9,656,475.68	-9,656,475.68	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 ILS / USD EX.RATE 3.8821 WITH CITIBANK N.A.	-3,893.71	4 May 15				0.00	-3,893.71	-3,893.71	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 SGD / USD EX.RATE 1.3321 WITH CITIBANK N.A.	-238,312.44	4 May 15				0.00	-238,312.44	-238,312.44	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 TRY / USD EX.RATE 2.711487 WITH CITIBANK N.A.	-16,352.09	4 May 15				0.00	-16,352.09	-16,352.09	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / CHF EX.RATE 1.0687186 WITH CITIBANK N.A.	15,159.68	4 May 15				0.00	15,159.68	15,159.68	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / CZK EX.RATE 0.040715 WITH CITIBANK N.A.	1,799.37	4 May 15				0.00	1,799.37	1,799.37	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / EUR EX.RATE 1.1154 WITH CITIBANK N.A.	956.49	4 May 15				0.00	956.49	956.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 MAY 2015 USD / HKD EX.RATE 0.1289807 WITH CITIBANK N.A.	9,680,526.89	4 May 15				0.00	9,680,526.89	9,680,526.89	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / NOK EX.RATE 0.1318478 WITH CITIBANK N.A.	28,589.44	4 May 15				0.00	28,589.44	28,589.44	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / NZD EX.RATE 0.7535 WITH CITIBANK N.A.	9,636.38	4 May 15				0.00	9,636.38	9,636.38	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SEK EX.RATE 0.11951 WITH CITIBANK N.A.	21,376.27	4 May 15				0.00	21,376.27	21,376.27	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SGD EX.RATE 0.7506668 WITH CITIBANK N.A.	238,303.67	4 May 15				0.00	238,303.67	238,303.67	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / SGD EX.RATE 0.7506668 WITH CITIBANK N.A.	4,017.56	4 May 15				0.00	4,017.56	4,017.56	0.00
FX DEAL TRANSACTED ON 04 SEP 2015 HKD / USD EX.RATE 7.7500155 WITH CITIBANK N.A.	-10,250.42	4 Sep 15				0.00	-10,250.42	-10,250.42	0.00
FX DEAL TRANSACTED ON 04 SEP 2015 USD / NOK EX.RATE 0.120516 WITH CITIBANK N.A.	33,966.24	4 Sep 15				0.00	33,966.24	33,966.24	0.00
FX DEAL TRANSACTED ON 05 DEC 2014 EUR / USD EX.RATE 0.8128629 WITH CITIBANK N.A.	-511.97	5 Dec 14				0.00	-511.97	-511.97	0.00
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	673.39	5 Dec 14				0.00	673.39	673.39	0.00
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	5,387.51	5 Dec 14				0.00	5,387.51	5,387.51	0.00
FX DEAL TRANSACTED ON 05 DEC 2014 USD / JPY EX.RATE 0.0082418 WITH CITIBANK N.A.	767.75	5 Dec 14				0.00	767.75	767.75	0.00
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	113.44	5 Jan 15				0.00	113.44	113.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	3,518.20	5 Jan 15				0.00	3,518.20	3,518.20	0.00
FX DEAL TRANSACTED ON 05 JAN 2015 USD / GBP EX.RATE 1.5227 WITH CITIBANK N.A.	1,893.55	5 Jan 15				0.00	1,893.55	1,893.55	0.00
FX DEAL TRANSACTED ON 05 JUN 2015 USD / CHF EX.RATE 1.0634836 WITH CITIBANK N.A.	5,359.96	5 Jun 15				0.00	5,359.96	5,359.96	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 AUD / USD EX.RATE 1.2838487 WITH CITIBANK N.A.	-13,682.69	5 Mar 15				0.00	-13,682.69	-13,682.69	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 USD / HKD EX.RATE 0.128929 WITH CITIBANK N.A.	62,330.02	5 Mar 15				0.00	62,330.02	62,330.02	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 USD / HKD EX.RATE 0.128929 WITH CITIBANK N.A.	89,593.53	5 Mar 15				0.00	89,593.53	89,593.53	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 CAD / USD EX.RATE 1.2035 WITH CITIBANK N.A.	-4,260,001.17	5 May 15				0.00	-4,260,001.17	-4,260,001.17	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 MXN / USD EX.RATE 15.33715 WITH CITIBANK N.A.	-121,891.94	5 May 15				0.00	-121,891.94	-121,891.94	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / CAD EX.RATE 0.8308995 WITH CITIBANK N.A.	4,259,948.08	5 May 15				0.00	4,259,948.08	4,259,948.08	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	1,609.15	5 May 15				0.00	1,609.15	1,609.15	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	4,005.64	5 May 15				0.00	4,005.64	4,005.64	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	3,903.65	5 May 15				0.00	3,903.65	3,903.65	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.114536 WITH CITIBANK N.A.	665.78	5 May 15				0.00	665.78	665.78	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 MAY 2015 USD / EUR EX.RATE 1.116385 WITH CITIBANK N.A.	14,027.63	5 May 15				0.00	14,027.63	14,027.63	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / MXN EX.RATE 0.0651954 WITH CITIBANK N.A.	40.00	5 May 15				0.00	40.00	40.00	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 USD / MXN EX.RATE 0.0651954 WITH CITIBANK N.A.	121,881.21	5 May 15				0.00	121,881.21	121,881.21	0.00
FX DEAL TRANSACTED ON 05 OCT 2015 JPY / USD EX.RATE 120.2790474 WITH CITIBANK	-44,222.98	5 Oct 15				0.00	-44,222.98	-44,222.98	0.00
FX DEAL TRANSACTED ON 06 OCT 2015 USD / AUD EX.RATE 0.71233 WITH CITIBANK N.A.	1,895.56	6 Oct 15				0.00	1,895.56	1,895.56	0.00
FX DEAL TRANSACTED ON 06 OCT 2015 USD / EUR EX.RATE 1.126015 WITH CITIBANK N.A.	947.07	6 Oct 15				0.00	947.07	947.07	0.00
FX DEAL TRANSACTED ON 07 OCT 2015 JPY / USD EX.RATE 120.0048002 WITH CITIBANK	-79,687.07	7 Oct 15				0.00	-79,687.07	-79,687.07	0.00
FX DEAL TRANSACTED ON 07 SEP 2015 GBP / USD EX.RATE 0.6541463 WITH CITIBANK N.A.	-7,278.54	7 Sep 15				0.00	-7,278.54	-7,278.54	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 AUD / USD EX.RATE 1.2068637 WITH CITIBANK N.A.	-158,261.45	8 Dec 14				0.00	-158,261.45	-158,261.45	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 USD / AUD EX.RATE 0.8302 WITH CITIBANK N.A.	158,568.20	8 Dec 14				0.00	158,568.20	158,568.20	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 USD / GBP EX.RATE 1.562633 WITH CITIBANK N.A.	18,563.76	8 Dec 14				0.00	18,563.76	18,563.76	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008265 WITH CITIBANK N.A.	17,501.73	8 Dec 14				0.00	17,501.73	17,501.73	0.00
FX DEAL TRANSACTED ON 08 JAN 2015 HKD / USD EX.RATE 7.7553648 WITH CITIBANK N.A.	-26,055.92	8 Jan 15				0.00	-26,055.92	-26,055.92	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JUN 2015 GBP / USD EX.RATE 0.6518267 WITH CITIBANK N.A.	-23,196.38	8 Jun 15				0.00	-23,196.38	-23,196.38	0.00
FX DEAL TRANSACTED ON 08 MAY 2015 USD / CAD EX.RATE 0.826535 WITH CITIBANK N.A.	230.19	8 May 15				0.00	230.19	230.19	0.00
FX DEAL TRANSACTED ON 08 MAY 2015 USD / NOK EX.RATE 0.134009 WITH CITIBANK N.A.	30,694.64	8 May 15				0.00	30,694.64	30,694.64	0.00
FX DEAL TRANSACTED ON 08 MAY 2015 USD / NOK EX.RATE 0.134009 WITH CITIBANK N.A.	19,681.80	8 May 15				0.00	19,681.80	19,681.80	0.00
FX DEAL TRANSACTED ON 08 OCT 2015 GBP / USD EX.RATE 0.654291 WITH CITIBANK N.A.	-111,496.27	8 Oct 15				0.00	-111,496.27	-111,496.27	0.00
FX DEAL TRANSACTED ON 09 APR 2015 USD / CHF EX.RATE 1.02772 WITH CITIBANK N.A.	6,824.47	9 Apr 15				0.00	6,824.47	6,824.47	0.00
FX DEAL TRANSACTED ON 09 JAN 2015 HKD / USD EX.RATE 7.7532001 WITH CITIBANK N.A.	-29,025.24	9 Jan 15				0.00	-29,025.24	-29,025.24	0.00
FX DEAL TRANSACTED ON 09 JUN 2015 USD / SEK EX.RATE 0.12023 WITH CITIBANK N.A.	6,637.77	9 Jun 15				0.00	6,637.77	6,637.77	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 COP / USD EX.RATE 3114.0 WITH CITIBANK N.A.	-535,956.65	9 Sep 15				0.00	-535,956.65	-535,956.65	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 USD / COP EX.RATE 0.0003202 WITH CITIBANK N.A.	488,168.54	9 Sep 15				0.00	488,168.54	488,168.54	0.00
FX DEAL TRANSACTED ON 10 APR 2015 USD / CHF EX.RATE 1.020368 WITH CITIBANK N.A.	4,712.18	10 Apr 15				0.00	4,712.18	4,712.18	0.00
FX DEAL TRANSACTED ON 10 FEB 2015 USD / GBP EX.RATE 1.522589 WITH CITIBANK N.A.	6,306.32	10 Feb 15				0.00	6,306.32	6,306.32	0.00
FX DEAL TRANSACTED ON 10 SEP 2015 USD / COP EX.RATE 0.0003246 WITH CITIBANK N.A.	541,772.79	10 Sep 15				0.00	541,772.79	541,772.79	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 MAR 2015 USD / CHF EX.RATE 0.993283 WITH CITIBANK N.A.	6,280.73	11 Mar 15				0.00	6,280.73	6,280.73	0.00
FX DEAL TRANSACTED ON 11 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	-10,886.08	11 Sep 15				0.00	-10,886.08	-10,886.08	0.00
FX DEAL TRANSACTED ON 12 AUG 2015 COP / USD EX.RATE 2937.63 WITH CITIBANK N.A.	-568,134.52	12 Aug 15				0.00	-568,134.52	-568,134.52	0.00
FX DEAL TRANSACTED ON 12 JAN 2015 HKD / USD EX.RATE 7.7527193 WITH CITIBANK N.A.	-29,856.45	12 Jan 15				0.00	-29,856.45	-29,856.45	0.00
FX DEAL TRANSACTED ON 12 JAN 2015 USD / HKD EX.RATE 0.128985 WITH CITIBANK N.A.	29,855.87	12 Jan 15				0.00	29,855.87	29,855.87	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 EUR / USD EX.RATE 0.8917425 WITH CITIBANK N.A.	-34,318.51	12 May 15				0.00	-34,318.51	-34,318.51	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 USD / ZAR EX.RATE 0.086836 WITH CITIBANK N.A.	1,771.92	13 Jan 15				0.00	1,771.92	1,771.92	0.00
FX DEAL TRANSACTED ON 13 JUL 2015 USD / EUR EX.RATE 1.101997 WITH CITIBANK N.A.	1,002.18	13 Jul 15				0.00	1,002.18	1,002.18	0.00
FX DEAL TRANSACTED ON 13 JUL 2015 USD / EUR EX.RATE 1.1071075 WITH CITIBANK N.A.	80,818.85	13 Jul 15				0.00	80,818.85	80,818.85	0.00
FX DEAL TRANSACTED ON 13 JUL 2015 USD / GBP EX.RATE 1.552942 WITH CITIBANK N.A.	19,093.52	13 Jul 15				0.00	19,093.52	19,093.52	0.00
FX DEAL TRANSACTED ON 13 MAY 2015 SEK / USD EX.RATE 8.2217234 WITH CITIBANK N.A.	-83,751.31	13 May 15				0.00	-83,751.31	-83,751.31	0.00
FX DEAL TRANSACTED ON 13 MAY 2015 USD / MXN EX.RATE 0.065757 WITH CITIBANK N.A.	351.05	13 May 15				0.00	351.05	351.05	0.00
FX DEAL TRANSACTED ON 13 NOV 2015 USD / EUR EX.RATE 1.0797971 WITH CITIBANK N.A.	74,506.00	13 Nov 15				0.00	74,506.00	74,506.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 MAY 2015 COP / USD EX.RATE 2380.0 WITH CITIBANK N.A.	-476,928.32	14 May 15				0.00	-476,928.32	-476,928.32	0.00
FX DEAL TRANSACTED ON 14 MAY 2015 COP / USD EX.RATE 2400.75 WITH CITIBANK N.A.	-472,806.17	14 May 15				0.00	-472,806.17	-472,806.17	0.00
FX DEAL TRANSACTED ON 14 MAY 2015 USD / COP EX.RATE 0.0004192 WITH CITIBANK N.A.	475,828.72	14 May 15				0.00	475,828.72	475,828.72	0.00
FX DEAL TRANSACTED ON 14 OCT 2015 COP / USD EX.RATE 2928.69 WITH CITIBANK N.A.	-520,640.44	14 Oct 15				0.00	-520,640.44	-520,640.44	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 USD / AUD EX.RATE 0.713864 WITH CITIBANK N.A.	237.87	14 Sep 15				0.00	237.87	237.87	0.00
FX DEAL TRANSACTED ON 15 APR 2015 USD / GBP EX.RATE 1.478051 WITH CITIBANK N.A.	1,880.66	15 Apr 15				0.00	1,880.66	1,880.66	0.00
FX DEAL TRANSACTED ON 15 APR 2015 USD / JPY EX.RATE 0.008371 WITH CITIBANK N.A.	437,853.99	15 Apr 15				0.00	437,853.99	437,853.99	0.00
FX DEAL TRANSACTED ON 15 JAN 2015 USD / GBP EX.RATE 1.522782 WITH CITIBANK N.A.	1,657.47	15 Jan 15				0.00	1,657.47	1,657.47	0.00
FX DEAL TRANSACTED ON 15 MAY 2015 USD / COP EX.RATE 0.0004137 WITH CITIBANK N.A.	469,625.45	15 May 15				0.00	469,625.45	469,625.45	0.00
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.933529 WITH CITIBANK N.A.	-73,913.08	16 Apr 15				0.00	-73,913.08	-73,913.08	0.00
FX DEAL TRANSACTED ON 16 DEC 2014 USD / CAD EX.RATE 0.857876 WITH CITIBANK N.A.	642.61	16 Dec 14				0.00	642.61	642.61	0.00
FX DEAL TRANSACTED ON 16 DEC 2014 USD / CAD EX.RATE 0.857876 WITH CITIBANK N.A.	336.96	16 Dec 14				0.00	336.96	336.96	0.00
FX DEAL TRANSACTED ON 16 DEC 2014 USD / EUR EX.RATE 1.2516 WITH CITIBANK N.A.	1,860.44	16 Dec 14				0.00	1,860.44	1,860.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 JAN 2015 USD / CAD EX.RATE 0.8314 WITH CITIBANK N.A.	326.56	16 Jan 15				0.00	326.56	326.56	0.00
FX DEAL TRANSACTED ON 16 JAN 2015 USD / CAD EX.RATE 0.8314 WITH CITIBANK N.A.	622.78	16 Jan 15				0.00	622.78	622.78	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 COP / USD EX.RATE 2531.72 WITH CITIBANK N.A.	-448,347.13	16 Jun 15				0.00	-448,347.13	-448,347.13	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 USD / COP EX.RATE 0.000395 WITH CITIBANK N.A.	448,347.13	16 Jun 15				0.00	448,347.13	448,347.13	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 USD / DKK EX.RATE 0.150658 WITH CITIBANK N.A.	5,434.54	16 Jun 15				0.00	5,434.54	5,434.54	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 USD / GBP EX.RATE 1.5631 WITH CITIBANK N.A.	1,415.39	16 Jun 15				0.00	1,415.39	1,415.39	0.00
FX DEAL TRANSACTED ON 16 SEP 2015 USD / CAD EX.RATE 0.756876 WITH CITIBANK N.A.	296.98	16 Sep 15				0.00	296.98	296.98	0.00
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.819477 WITH CITIBANK N.A.	40,794.33	17 Dec 14				0.00	40,794.33	40,794.33	0.00
FX DEAL TRANSACTED ON 17 FEB 2015 USD / CAD EX.RATE 0.807873 WITH CITIBANK N.A.	605.15	17 Feb 15				0.00	605.15	605.15	0.00
FX DEAL TRANSACTED ON 17 FEB 2015 USD / CAD EX.RATE 0.807873 WITH CITIBANK N.A.	317.32	17 Feb 15				0.00	317.32	317.32	0.00
FX DEAL TRANSACTED ON 17 FEB 2015 USD / MXN EX.RATE 0.067288 WITH CITIBANK N.A.	1,599.11	17 Feb 15				0.00	1,599.11	1,599.11	0.00
FX DEAL TRANSACTED ON 18 AUG 2015 USD / JPY EX.RATE 0.008044 WITH CITIBANK N.A.	29,046.53	18 Aug 15				0.00	29,046.53	29,046.53	0.00
FX DEAL TRANSACTED ON 18 DEC 2014 HKD / USD EX.RATE 7.7560264 WITH CITIBANK N.A.	-53,282.45	18 Dec 14				0.00	-53,282.45	-53,282.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 FEB 2015 USD / SGD EX.RATE 0.73512 WITH CITIBANK N.A.	11,548.79	18 Feb 15				0.00	11,548.79	11,548.79	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2457905 WITH CITIBANK N.A.	-144,682.93	18 May 15				0.00	-144,682.93	-144,682.93	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2457905 WITH CITIBANK N.A.	-104,576.56	18 May 15				0.00	-104,576.56	-104,576.56	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 USD / CHF EX.RATE 1.08446 WITH CITIBANK N.A.	2,524.95	18 May 15				0.00	2,524.95	2,524.95	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 USD / SEK EX.RATE 0.121515 WITH CITIBANK N.A.	1,991.96	18 May 15				0.00	1,991.96	1,991.96	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 EUR / USD EX.RATE 0.9058086 WITH CITIBANK N.A.	-2,042.88	19 Aug 15				0.00	-2,042.88	-2,042.88	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	-75,219.33	19 Feb 15				0.00	-75,219.33	-75,219.33	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	-75,710.31	19 Feb 15				0.00	-75,710.31	-75,710.31	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 EUR / USD EX.RATE 0.8786227 WITH CITIBANK N.A.	-75,213.64	19 Feb 15				0.00	-75,213.64	-75,213.64	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 USD / EUR EX.RATE 1.13855 WITH CITIBANK N.A.	130,386.76	19 Feb 15				0.00	130,386.76	130,386.76	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 GBP / USD EX.RATE 0.6448202 WITH CITIBANK N.A.	-24,238.06	19 May 15				0.00	-24,238.06	-24,238.06	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 USD / EUR EX.RATE 1.115426 WITH CITIBANK N.A.	835.24	19 May 15				0.00	835.24	835.24	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133033 WITH CITIBANK N.A.	139,237.10	19 May 15				0.00	139,237.10	139,237.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133364 WITH CITIBANK N.A.	13,993.19	19 May 15				0.00	13,993.19	13,993.19	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 USD / NOK EX.RATE 0.133364 WITH CITIBANK N.A.	8,986.75	19 May 15				0.00	8,986.75	8,986.75	0.00
FX DEAL TRANSACTED ON 20 JAN 2015 USD / SGD EX.RATE 0.747518 WITH CITIBANK N.A.	27,909.48	20 Jan 15				0.00	27,909.48	27,909.48	0.00
FX DEAL TRANSACTED ON 20 MAY 2015 EUR / USD EX.RATE 0.8979095 WITH CITIBANK N.A.	-411,674.01	20 May 15				0.00	-411,674.01	-411,674.01	0.00
FX DEAL TRANSACTED ON 20 MAY 2015 USD / NOK EX.RATE 0.13252 WITH CITIBANK N.A.	54,597.69	20 May 15				0.00	54,597.69	54,597.69	0.00
FX DEAL TRANSACTED ON 21 JAN 2015 USD / SGD EX.RATE 0.749941 WITH CITIBANK N.A.	36,240.02	21 Jan 15				0.00	36,240.02	36,240.02	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.132497 WITH CITIBANK N.A.	65,202.86	21 May 15				0.00	65,202.86	65,202.86	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.132502 WITH CITIBANK N.A.	66,440.16	21 May 15				0.00	66,440.16	66,440.16	0.00
FX DEAL TRANSACTED ON 21 OCT 2015 JPY / USD EX.RATE 119.9472232 WITH CITIBANK	-39,715.33	21 Oct 15				0.00	-39,715.33	-39,715.33	0.00
FX DEAL TRANSACTED ON 21 SEP 2015 USD / GBP EX.RATE 1.553336 WITH CITIBANK N.A.	5,347.95	21 Sep 15				0.00	5,347.95	5,347.95	0.00
FX DEAL TRANSACTED ON 22 DEC 2014 EUR / USD EX.RATE 0.8159269 WITH CITIBANK N.A.	-8,000,716.80	22 Dec 14				0.00	-8,000,716.80	-8,000,716.80	0.00
FX DEAL TRANSACTED ON 22 DEC 2014 USD / EUR EX.RATE 1.22594 WITH CITIBANK N.A.	8,002,936.32	22 Dec 14				0.00	8,002,936.32	8,002,936.32	0.00
FX DEAL TRANSACTED ON 22 JAN 2015 USD / SGD EX.RATE 0.749906 WITH CITIBANK N.A.	59,602.83	22 Jan 15				0.00	59,602.83	59,602.83	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 JUL 2015 USD / COP EX.RATE 0.0003582 WITH CITIBANK N.A.	597,853.92	22 Jul 15				0.00	597,853.92	597,853.92	0.00
FX DEAL TRANSACTED ON 22 MAY 2015 EUR / USD EX.RATE 0.9076304 WITH CITIBANK N.A.	-81,236.71	22 May 15				0.00	-81,236.71	-81,236.71	0.00
FX DEAL TRANSACTED ON 22 MAY 2015 USD / NOK EX.RATE 0.130871 WITH CITIBANK N.A.	32,406.94	22 May 15				0.00	32,406.94	32,406.94	0.00
FX DEAL TRANSACTED ON 22 OCT 2015 EUR / USD EX.RATE 0.8981329 WITH CITIBANK N.A.	-120,319.41	22 Oct 15				0.00	-120,319.41	-120,319.41	0.00
FX DEAL TRANSACTED ON 22 OCT 2015 USD / EUR EX.RATE 1.113421 WITH CITIBANK N.A.	25.79	22 Oct 15				0.00	25.79	25.79	0.00
FX DEAL TRANSACTED ON 22 OCT 2015 USD / NOK EX.RATE 0.120819 WITH CITIBANK N.A.	135,597.02	22 Oct 15				0.00	135,597.02	135,597.02	0.00
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	4,465.47	22 Sep 15				0.00	4,465.47	4,465.47	0.00
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	12,670.16	22 Sep 15				0.00	12,670.16	12,670.16	0.00
FX DEAL TRANSACTED ON 22 SEP 2015 USD / EUR EX.RATE 1.114255 WITH CITIBANK N.A.	4,446.25	22 Sep 15				0.00	4,446.25	4,446.25	0.00
FX DEAL TRANSACTED ON 23 APR 2015 USD / CHF EX.RATE 1.037865 WITH CITIBANK N.A.	19,282.03	23 Apr 15				0.00	19,282.03	19,282.03	0.00
FX DEAL TRANSACTED ON 23 DEC 2014 USD / AED EX.RATE 0.272237 WITH CITIBANK N.A.	20,547.20	23 Dec 14				0.00	20,547.20	20,547.20	0.00
FX DEAL TRANSACTED ON 23 JAN 2015 USD / EUR EX.RATE 1.127439 WITH CITIBANK N.A.	597.94	23 Jan 15				0.00	597.94	597.94	0.00
FX DEAL TRANSACTED ON 23 JAN 2015 USD / EUR EX.RATE 1.127439 WITH CITIBANK N.A.	1,201.47	23 Jan 15				0.00	1,201.47	1,201.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.11682 WITH CITIBANK N.A.	64,922.56	23 Jun 15				0.00	64,922.56	64,922.56	0.00
FX DEAL TRANSACTED ON 23 JUN 2015 USD / HKD EX.RATE 0.128983 WITH CITIBANK N.A.	168,920.29	23 Jun 15				0.00	168,920.29	168,920.29	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 NOK / USD EX.RATE 7.8819598 WITH CITIBANK N.A.	-120,848.70	23 Mar 15				0.00	-120,848.70	-120,848.70	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / DKK EX.RATE 0.146748 WITH CITIBANK N.A.	108,126.52	23 Mar 15				0.00	108,126.52	108,126.52	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / GBP EX.RATE 1.488981 WITH CITIBANK N.A.	13,889.72	23 Mar 15				0.00	13,889.72	13,889.72	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / GBP EX.RATE 1.488981 WITH CITIBANK N.A.	7,843.74	23 Mar 15				0.00	7,843.74	7,843.74	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / JPY EX.RATE 0.008352 WITH CITIBANK N.A.	135,084.39	23 Mar 15				0.00	135,084.39	135,084.39	0.00
FX DEAL TRANSACTED ON 23 OCT 2015 JPY / USD EX.RATE 120.9482342 WITH CITIBANK	-17,546.83	23 Oct 15				0.00	-17,546.83	-17,546.83	0.00
FX DEAL TRANSACTED ON 23 SEP 2015 USD / CHF EX.RATE 1.022329 WITH CITIBANK N.A.	665.79	23 Sep 15				0.00	665.79	665.79	0.00
FX DEAL TRANSACTED ON 23 SEP 2015 USD / CHF EX.RATE 1.022329 WITH CITIBANK N.A.	1,527.85	23 Sep 15				0.00	1,527.85	1,527.85	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 JPY / USD EX.RATE 119.6888091 WITH CITIBANK	-124,962.19	24 Mar 15				0.00	-124,962.19	-124,962.19	0.00
FX DEAL TRANSACTED ON 24 NOV 2015 HKD / USD EX.RATE 7.7500756 WITH CITIBANK N.A.	-13,018.05	24 Nov 15				0.00	-13,018.05	-13,018.05	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.8811458 WITH CITIBANK N.A.	-309,071.28	25 Feb 15				0.00	-309,071.28	-309,071.28	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 FEB 2015 JPY / USD EX.RATE 119.0051172 WITH CITIBANK	-155,883.61	25 Feb 15				0.00	-155,883.61	-155,883.61	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.134886 WITH CITIBANK N.A.	184,708.81	25 Feb 15				0.00	184,708.81	184,708.81	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.135537 WITH CITIBANK N.A.	187,142.60	25 Feb 15				0.00	187,142.60	187,142.60	0.00
FX DEAL TRANSACTED ON 25 JUN 2015 JPY / USD EX.RATE 123.685838 WITH CITIBANK	-2,388.26	25 Jun 15				0.00	-2,388.26	-2,388.26	0.00
FX DEAL TRANSACTED ON 25 JUN 2015 USD / JPY EX.RATE 0.008085 WITH CITIBANK N.A.	8,136.47	25 Jun 15				0.00	8,136.47	8,136.47	0.00
FX DEAL TRANSACTED ON 25 JUN 2015 USD / JPY EX.RATE 0.008085 WITH CITIBANK N.A.	3,072.20	25 Jun 15				0.00	3,072.20	3,072.20	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 NOK / USD EX.RATE 7.8347802 WITH CITIBANK N.A.	-192,120.31	25 Mar 15				0.00	-192,120.31	-192,120.31	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 USD / DKK EX.RATE 0.146855 WITH CITIBANK N.A.	7,705.81	25 Mar 15				0.00	7,705.81	7,705.81	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 USD / HKD EX.RATE 0.12894 WITH CITIBANK N.A.	132,844.22	25 Mar 15				0.00	132,844.22	132,844.22	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.6463071 WITH CITIBANK N.A.	-12,582.27	26 Aug 15				0.00	-12,582.27	-12,582.27	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.6463121 WITH CITIBANK N.A.	-12,354.08	26 Aug 15				0.00	-12,354.08	-12,354.08	0.00
FX DEAL TRANSACTED ON 26 DEC 2014 USD / CAD EX.RATE 0.861185 WITH CITIBANK N.A.	3,725.49	26 Dec 14				0.00	3,725.49	3,725.49	0.00
FX DEAL TRANSACTED ON 26 JAN 2015 USD / SGD EX.RATE 0.744738 WITH CITIBANK N.A.	46,047.78	26 Jan 15				0.00	46,047.78	46,047.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUN 2015 USD / GBP EX.RATE 1.572455 WITH CITIBANK N.A.	17,990.15	26 Jun 15				0.00	17,990.15	17,990.15	0.00
FX DEAL TRANSACTED ON 26 MAR 2015 USD / HKD EX.RATE 0.128955 WITH CITIBANK N.A.	163,183.86	26 Mar 15				0.00	163,183.86	163,183.86	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4322009 WITH CITIBANK N.A.	-15,874.62	26 May 15				0.00	-15,874.62	-15,874.62	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4322009 WITH CITIBANK N.A.	-42,094.12	26 May 15				0.00	-42,094.12	-42,094.12	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 HKD / USD EX.RATE 7.7500155 WITH CITIBANK N.A.	-30,538.42	27 Aug 15				0.00	-30,538.42	-30,538.42	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 USD / AUD EX.RATE 0.71432 WITH CITIBANK N.A.	1,719.75	27 Aug 15				0.00	1,719.75	1,719.75	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 USD / COP EX.RATE 0.0003151 WITH CITIBANK N.A.	289,651.62	27 Aug 15				0.00	289,651.62	289,651.62	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 USD / NOK EX.RATE 0.120493 WITH CITIBANK N.A.	26,182.52	27 Aug 15				0.00	26,182.52	26,182.52	0.00
FX DEAL TRANSACTED ON 27 FEB 2015 USD / SGD EX.RATE 0.734322 WITH CITIBANK N.A.	91,877.59	27 Feb 15				0.00	91,877.59	91,877.59	0.00
FX DEAL TRANSACTED ON 27 JAN 2015 USD / GBP EX.RATE 1.52035 WITH CITIBANK N.A.	98,501.17	27 Jan 15				0.00	98,501.17	98,501.17	0.00
FX DEAL TRANSACTED ON 27 JAN 2015 USD / SGD EX.RATE 0.746372 WITH CITIBANK N.A.	23,493.68	27 Jan 15				0.00	23,493.68	23,493.68	0.00
FX DEAL TRANSACTED ON 27 MAR 2015 USD / EUR EX.RATE 1.087556 WITH CITIBANK N.A.	7,929.33	27 Mar 15				0.00	7,929.33	7,929.33	0.00
FX DEAL TRANSACTED ON 27 MAR 2015 USD / HKD EX.RATE 0.12896 WITH CITIBANK N.A.	71,358.06	27 Mar 15				0.00	71,358.06	71,358.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 MAY 2015 SEK / USD EX.RATE 8.5024615 WITH CITIBANK N.A.	-34,831.86	27 May 15				0.00	-34,831.86	-34,831.86	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 SGD / USD EX.RATE 1.35234 WITH CITIBANK N.A.	-33,266.00	27 May 15				0.00	-33,266.00	-33,266.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 USD / HKD EX.RATE 0.128952 WITH CITIBANK N.A.	42,140.71	27 May 15				0.00	42,140.71	42,140.71	0.00
FX DEAL TRANSACTED ON 27 OCT 2015 BRL / USD EX.RATE 3.9075 WITH CITIBANK N.A.	-424,835.39	27 Oct 15				0.00	-424,835.39	-424,835.39	0.00
FX DEAL TRANSACTED ON 27 OCT 2015 EUR / USD EX.RATE 0.9049774 WITH CITIBANK N.A.	-12,444,510.00	27 Oct 15				0.00	-12,444,510.00	-12,444,510.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2015 USD / BRL EX.RATE 0.2533056 WITH CITIBANK N.A.	420,498.58	27 Oct 15				0.00	420,498.58	420,498.58	0.00
FX DEAL TRANSACTED ON 27 OCT 2015 USD / EUR EX.RATE 1.105427 WITH CITIBANK N.A.	12,449,318.87	27 Oct 15				0.00	12,449,318.87	12,449,318.87	0.00
FX DEAL TRANSACTED ON 28 APR 2015 USD / MXN EX.RATE 0.065742 WITH CITIBANK N.A.	2,256.80	28 Apr 15				0.00	2,256.80	2,256.80	0.00
FX DEAL TRANSACTED ON 28 JAN 2015 USD / SGD EX.RATE 0.738915 WITH CITIBANK N.A.	25,737.77	28 Jan 15				0.00	25,737.77	25,737.77	0.00
FX DEAL TRANSACTED ON 28 MAY 2015 SGD / USD EX.RATE 1.3507125 WITH CITIBANK N.A.	-95,047.91	28 May 15				0.00	-95,047.91	-95,047.91	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 COP / USD EX.RATE 3096.98 WITH CITIBANK N.A.	-296,855.08	28 Sep 15				0.00	-296,855.08	-296,855.08	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 USD / CAD EX.RATE 0.748525 WITH CITIBANK N.A.	160.00	28 Sep 15				0.00	160.00	160.00	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 USD / CAD EX.RATE 0.748525 WITH CITIBANK N.A.	1,383.84	28 Sep 15				0.00	1,383.84	1,383.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 SEP 2015 USD / EUR EX.RATE 1.116836 WITH CITIBANK N.A.	198.20	28 Sep 15				0.00	198.20	198.20	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 USD / GBP EX.RATE 1.519497 WITH CITIBANK N.A.	3,011.37	28 Sep 15				0.00	3,011.37	3,011.37	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 SGD / USD EX.RATE 1.3479432 WITH CITIBANK N.A.	-198,102.30	29 May 15				0.00	-198,102.30	-198,102.30	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 USD / NOK EX.RATE 0.128262 WITH CITIBANK N.A.	38,667.42	29 May 15				0.00	38,667.42	38,667.42	0.00
FX DEAL TRANSACTED ON 29 OCT 2015 JPY / USD EX.RATE 121.0507203 WITH CITIBANK	-10,555.65	29 Oct 15				0.00	-10,555.65	-10,555.65	0.00
FX DEAL TRANSACTED ON 30 APR 2015 AUD / USD EX.RATE 1.2679591 WITH CITIBANK N.A.	-2,981,066.65	30 Apr 15				0.00	-2,981,066.65	-2,981,066.65	0.00
FX DEAL TRANSACTED ON 30 APR 2015 CAD / USD EX.RATE 1.211314 WITH CITIBANK N.A.	-4,232,520.56	30 Apr 15				0.00	-4,232,520.56	-4,232,520.56	0.00
FX DEAL TRANSACTED ON 30 APR 2015 CHF / USD EX.RATE 0.9369 WITH CITIBANK N.A.	-2,065,160.63	30 Apr 15				0.00	-2,065,160.63	-2,065,160.63	0.00
FX DEAL TRANSACTED ON 30 APR 2015 DKK / USD EX.RATE 6.66 WITH CITIBANK N.A.	-456,246.89	30 Apr 15				0.00	-456,246.89	-456,246.89	0.00
FX DEAL TRANSACTED ON 30 APR 2015 EUR / USD EX.RATE 0.8924189 WITH CITIBANK N.A.	-1,158,604.10	30 Apr 15				0.00	-1,158,604.10	-1,158,604.10	0.00
FX DEAL TRANSACTED ON 30 APR 2015 ILS / USD EX.RATE 3.863744 WITH CITIBANK N.A.	-49,219.24	30 Apr 15				0.00	-49,219.24	-49,219.24	0.00
FX DEAL TRANSACTED ON 30 APR 2015 NZD / USD EX.RATE 1.3137066 WITH CITIBANK N.A.	-90,537.00	30 Apr 15				0.00	-90,537.00	-90,537.00	0.00
FX DEAL TRANSACTED ON 30 APR 2015 SEK / USD EX.RATE 8.35035 WITH CITIBANK N.A.	-351,396.53	30 Apr 15				0.00	-351,396.53	-351,396.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 APR 2015 USD / CZK EX.RATE 0.0408529 WITH CITIBANK N.A.	186,160.36	30 Apr 15				0.00	186,160.36	186,160.36	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / GBP EX.RATE 1.53675 WITH CITIBANK N.A.	878,215.57	30 Apr 15				0.00	878,215.57	878,215.57	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / HKD EX.RATE 0.1290131 WITH CITIBANK N.A.	9,658,892.55	30 Apr 15				0.00	9,658,892.55	9,658,892.55	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / ILS EX.RATE 0.258429 WITH CITIBANK N.A.	3,709.54	30 Apr 15				0.00	3,709.54	3,709.54	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / MXN EX.RATE 0.0650951 WITH CITIBANK N.A.	121,693.58	30 Apr 15				0.00	121,693.58	121,693.58	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / NOK EX.RATE 0.1327007 WITH CITIBANK N.A.	2,499,160.08	30 Apr 15				0.00	2,499,160.08	2,499,160.08	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / SGD EX.RATE 0.7549477 WITH CITIBANK N.A.	239,662.69	30 Apr 15				0.00	239,662.69	239,662.69	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / TRY EX.RATE 0.3735874 WITH CITIBANK N.A.	433,392.36	30 Apr 15				0.00	433,392.36	433,392.36	0.00
FX DEAL TRANSACTED ON 30 APR 2015 USD / ZAR EX.RATE 0.0835534 WITH CITIBANK N.A.	678,773.03	30 Apr 15				0.00	678,773.03	678,773.03	0.00
FX DEAL TRANSACTED ON 30 DEC 2014 NOK / USD EX.RATE 7.4451294 WITH CITIBANK N.A.	-37,622.45	30 Dec 14				0.00	-37,622.45	-37,622.45	0.00
FX DEAL TRANSACTED ON 30 NOV 2015 BRL / USD EX.RATE 3.8506 WITH CITIBANK N.A.	-431,113.15	30 Nov 15				0.00	-431,113.15	-431,113.15	0.00
FX DEAL TRANSACTED ON 30 OCT 2015 JPY / USD EX.RATE 120.4529029 WITH CITIBANK	-6,642.53	30 Oct 15				0.00	-6,642.53	-6,642.53	0.00
FX DEAL TRANSACTED ON 30 OCT 2015 USD / BRL EX.RATE 0.2591412 WITH CITIBANK N.A.	430,185.88	30 Oct 15				0.00	430,185.88	430,185.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 SEP 2015 JPY / USD EX.RATE 119.7461382 WITH CITIBANK	-81,567.05	30 Sep 15				0.00	-81,567.05	-81,567.05	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 USD / GBP EX.RATE 1.53604 WITH CITIBANK N.A.	1,337.97	31 Aug 15				0.00	1,337.97	1,337.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082065 WITH CITIBANK N.A.	3,686.77	31 Mar 15				0.00	3,686.77	3,686.77	0.00
Total CITIBANK N.A.							**0.00**	**1,059,697.90**	**1,059,697.90**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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 08 OCT 2015 USD / AUD EX.RATE 0.71895 WITH DEUTSCHE BANK	-3,462.68	8 Oct 15				0.00	-2,489.49	-2,552.52	-63.03
FX DEAL TRANSACTED ON 09 NOV 2015 USD / AUD EX.RATE 0.7042 WITH DEUTSCHE BANK AG	-17,700.17	9 Nov 15				0.00	-12,464.46	-12,489.24	-24.78
FX DEAL TRANSACTED ON 13 NOV 2015 USD / AUD EX.RATE 0.711255 WITH DEUTSCHE BANK	-56,913.68	13 Nov 15				0.00	-40,480.14	-40,519.70	-39.56
FX DEAL TRANSACTED ON 14 APR 2015 USD / AUD EX.RATE 0.763251 WITH DEUTSCHE BANK	-105,778.91	14 Apr 15				0.00	-80,735.86	-82,195.50	-1,459.64
FX DEAL TRANSACTED ON 16 NOV 2015 AUD / USD EX.RATE 1.4115123 WITH DEUTSCHE BANK	1,298.04	16 Nov 15				0.00	919.61	919.08	-0.53
FX DEAL TRANSACTED ON 17 APR 2015 USD / AUD EX.RATE 0.777753 WITH DEUTSCHE BANK	-71,337.20	17 Apr 15				0.00	-55,482.72	-55,225.70	257.02
FX DEAL TRANSACTED ON 19 FEB 2015 AUD / USD EX.RATE 1.2850828 WITH DEUTSCHE BANK	58,125.71	19 Feb 15				0.00	45,231.10	45,367.12	136.02
FX DEAL TRANSACTED ON 21 MAY 2015 AUD / USD EX.RATE 1.2672874 WITH DEUTSCHE BANK	25,450.50	21 May 15				0.00	20,082.66	20,047.36	-35.30
FX DEAL TRANSACTED ON 24 MAR 2015 AUD / USD EX.RATE 1.2670176 WITH DEUTSCHE BANK	8,941.68	24 Mar 15				0.00	7,057.27	7,004.47	-52.80
FX DEAL TRANSACTED ON 26 OCT 2015 USD / AUD EX.RATE 0.725762 WITH DEUTSCHE BANK	-58,344.42	26 Oct 15				0.00	-42,344.16	-41,669.59	674.57
Brazilian real - BRL									
FX DEAL TRANSACTED ON 25 FEB 2015 BRL / USD EX.RATE 2.863 WITH DEUTSCHE BANK AG	594,783.16	25 Feb 15				0.00	207,748.22	206,697.77	-1,050.45
FX DEAL TRANSACTED ON 25 FEB 2015 USD / BRL EX.RATE 0.345919 WITH DEUTSCHE BANK	-594,783.16	25 Feb 15				0.00	-205,746.81	-188,589.55	17,157.26

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 27 AUG 2015 BRL / USD EX.RATE 3.585 WITH DEUTSCHE BANK AG	8,762,148.89	27 Aug 15				0.00	2,444,114.06	2,385,296.70	-58,817.36
FX DEAL TRANSACTED ON 27 AUG 2015 USD / BRL EX.RATE 0.2760677 WITH DEUTSCHE BANK	-8,584,454.43	27 Aug 15				0.00	-2,369,890.52	-2,163,530.02	206,360.50
FX DEAL TRANSACTED ON 27 FEB 2015 BRL / USD EX.RATE 2.8782 WITH DEUTSCHE BANK AG	594,783.16	27 Feb 15				0.00	206,651.09	206,697.77	46.68
FX DEAL TRANSACTED ON 27 FEB 2015 USD / BRL EX.RATE 0.3474394 WITH DEUTSCHE BANK	-594,783.16	27 Feb 15				0.00	-206,651.09	-206,697.77	-46.68
FX DEAL TRANSACTED ON 28 JAN 2015 BRL / USD EX.RATE 2.589 WITH DEUTSCHE BANK AG	594,783.16	28 Jan 15				0.00	229,734.71	220,465.62	-9,269.09
FX DEAL TRANSACTED ON 28 JAN 2015 USD / BRL EX.RATE 0.3834062 WITH DEUTSCHE BANK	-594,783.16	28 Jan 15				0.00	-228,043.54	-206,697.77	21,345.77
FX DEAL TRANSACTED ON 30 JAN 2015 USD / BRL EX.RATE 0.3756151 WITH DEUTSCHE BANK	-594,783.16	30 Jan 15				0.00	-223,409.52	-220,465.62	2,943.90
FX DEAL TRANSACTED ON 30 SEP 2015 BRL / USD EX.RATE 3.9729 WITH DEUTSCHE BANK AG	8,584,454.43	30 Sep 15				0.00	2,160,752.71	2,163,530.02	2,777.31
FX DEAL TRANSACTED ON 31 AUG 2015 USD / BRL EX.RATE 0.2742205 WITH DEUTSCHE BANK	-8,762,148.89	31 Aug 15				0.00	-2,402,761.10	-2,385,296.70	17,464.40
FX DEAL TRANSACTED ON 31 MAR 2015 BRL / USD EX.RATE 3.208 WITH DEUTSCHE BANK AG	594,783.16	31 Mar 15				0.00	185,406.22	188,589.55	3,183.33
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2015 USD / GBP EX.RATE 1.4825 WITH DEUTSCHE BANK AG	-282,314.70	1 Apr 15				0.00	-418,531.54	-422,808.58	-4,277.04
FX DEAL TRANSACTED ON 02 MAR 2015 GBP / USD EX.RATE 0.6510417 WITH DEUTSCHE BANK	9,997.35	2 Mar 15				0.00	15,355.93	15,366.93	11.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 APR 2015 USD / GBP EX.RATE 1.4721 WITH DEUTSCHE BANK AG	-9,602.12	9 Apr 15				0.00	-14,135.28	-14,070.47	64.81
FX DEAL TRANSACTED ON 09 SEP 2015 USD / GBP EX.RATE 1.53583 WITH DEUTSCHE BANK	-3,639.57	9 Sep 15				0.00	-5,589.76	-5,616.40	-26.64
FX DEAL TRANSACTED ON 10 APR 2015 USD / GBP EX.RATE 1.460689 WITH DEUTSCHE BANK	-22,243.80	10 Apr 15				0.00	-32,491.27	-32,594.95	-103.68
FX DEAL TRANSACTED ON 10 JUN 2015 GBP / USD EX.RATE 0.6440809 WITH DEUTSCHE BANK	61,457.55	10 Jun 15				0.00	95,418.99	95,256.13	-162.86
FX DEAL TRANSACTED ON 10 NOV 2015 USD / GBP EX.RATE 1.51079 WITH DEUTSCHE BANK	-5,224.05	10 Nov 15				0.00	-7,892.44	-7,939.77	-47.33
FX DEAL TRANSACTED ON 10 NOV 2015 USD / GBP EX.RATE 1.51079 WITH DEUTSCHE BANK	-1,848.27	10 Nov 15				0.00	-2,792.35	-2,809.09	-16.74
FX DEAL TRANSACTED ON 11 NOV 2015 USD / GBP EX.RATE 1.52 WITH DEUTSCHE BANK AG	-23,266.64	11 Nov 15				0.00	-35,365.29	-35,353.66	11.63
FX DEAL TRANSACTED ON 12 MAY 2015 GBP / USD EX.RATE 0.6376892 WITH DEUTSCHE BANK	217,000.00	12 May 15				0.00	340,291.15	339,897.96	-393.19
FX DEAL TRANSACTED ON 12 MAY 2015 USD / GBP EX.RATE 1.567927 WITH DEUTSCHE BANK	-217,000.00	12 May 15				0.00	-340,240.16	-330,046.16	10,194.00
FX DEAL TRANSACTED ON 12 OCT 2015 USD / GBP EX.RATE 1.5358 WITH DEUTSCHE BANK AG	-28,729.49	12 Oct 15				0.00	-44,122.75	-43,740.65	382.10
FX DEAL TRANSACTED ON 13 MAY 2015 GBP / USD EX.RATE 0.6351223 WITH DEUTSCHE BANK	23,469.54	13 May 15				0.00	36,952.79	36,980.95	28.16
FX DEAL TRANSACTED ON 13 NOV 2015 USD / GBP EX.RATE 1.5208 WITH DEUTSCHE BANK AG	-15,098.57	13 Nov 15				0.00	-22,961.91	-22,949.07	12.84
FX DEAL TRANSACTED ON 13 OCT 2015 USD / GBP EX.RATE 1.5245 WITH DEUTSCHE BANK AG	-26,924.35	13 Oct 15				0.00	-41,046.17	-41,559.08	-512.91

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 14 OCT 2015 GBP / USD EX.RATE 0.6468305 WITH DEUTSCHE BANK	5,227.95	14 Oct 15				0.00	8,082.41	8,083.20	0.79
FX DEAL TRANSACTED ON 15 JUN 2015 GBP / USD EX.RATE 0.642302 WITH DEUTSCHE BANK	24,272.81	15 Jun 15				0.00	37,790.34	37,926.27	135.93
FX DEAL TRANSACTED ON 15 OCT 2015 USD / GBP EX.RATE 1.5488 WITH DEUTSCHE BANK AG	-36,961.37	15 Oct 15				0.00	-57,245.77	-57,088.68	157.09
FX DEAL TRANSACTED ON 17 JUL 2015 USD / GBP EX.RATE 1.5624 WITH DEUTSCHE BANK AG	-573.78	17 Jul 15				0.00	-896.47	-894.49	1.98
FX DEAL TRANSACTED ON 17 MAR 2015 GBP / USD EX.RATE 0.6777823 WITH DEUTSCHE BANK	9,469.03	17 Mar 15				0.00	13,970.61	13,905.74	-64.87
FX DEAL TRANSACTED ON 17 NOV 2015 GBP / USD EX.RATE 0.657393 WITH DEUTSCHE BANK	5,144.62	17 Nov 15				0.00	7,825.79	7,824.97	-0.82
FX DEAL TRANSACTED ON 20 MAR 2015 USD / GBP EX.RATE 1.495 WITH DEUTSCHE BANK AG	-55,710.21	20 Mar 15				0.00	-83,286.76	-83,197.62	89.14
FX DEAL TRANSACTED ON 20 NOV 2015 USD / GBP EX.RATE 1.5199 WITH DEUTSCHE BANK AG	-112,614.99	20 Nov 15				0.00	-171,163.52	-170,420.27	743.25
FX DEAL TRANSACTED ON 23 JUN 2015 GBP / USD EX.RATE 0.6359705 WITH DEUTSCHE BANK	33,682.06	23 Jun 15				0.00	52,961.67	52,944.83	-16.84
FX DEAL TRANSACTED ON 25 MAR 2015 USD / GBP EX.RATE 1.4886 WITH DEUTSCHE BANK AG	-29,788.20	25 Mar 15				0.00	-44,342.71	-44,210.16	132.55
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.64612 WITH DEUTSCHE BANK	55,335.29	26 Aug 15				0.00	85,642.43	85,078.01	-564.42
FX DEAL TRANSACTED ON 26 OCT 2015 GBP / USD EX.RATE 0.6509993 WITH DEUTSCHE BANK	1,109.70	26 Oct 15				0.00	1,704.61	1,699.17	-5.44
FX DEAL TRANSACTED ON 27 JUL 2015 USD / GBP EX.RATE 1.5571 WITH DEUTSCHE BANK AG	-2,655.92	27 Jul 15				0.00	-4,135.53	-4,137.66	-2.13

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 28 OCT 2015 GBP / USD EX.RATE 0.6547073 WITH DEUTSCHE BANK	391.51	28 Oct 15				0.00	597.99	598.85	0.86
FX DEAL TRANSACTED ON 29 DEC 2014 USD / GBP EX.RATE 1.552 WITH DEUTSCHE BANK AG	-11,302.08	29 Dec 14				0.00	-17,540.83	-17,586.60	-45.77
FX DEAL TRANSACTED ON 30 JAN 2015 GBP / USD EX.RATE 0.6646506 WITH DEUTSCHE BANK	276,633.47	30 Jan 15				0.00	416,208.89	415,946.08	-262.81
FX DEAL TRANSACTED ON 30 SEP 2015 GBP / USD EX.RATE 0.6608512 WITH DEUTSCHE BANK	334.51	30 Sep 15				0.00	506.18	506.92	0.74
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 OCT 2015 USD / CAD EX.RATE 0.757312 WITH DEUTSCHE BANK	-1,580.62	2 Oct 15				0.00	-1,197.02	-1,196.26	0.76
FX DEAL TRANSACTED ON 09 SEP 2015 CAD / USD EX.RATE 1.321303 WITH DEUTSCHE BANK	9,212.36	9 Sep 15				0.00	6,972.18	6,949.84	-22.34
FX DEAL TRANSACTED ON 11 JUN 2015 USD / CAD EX.RATE 0.8123681 WITH DEUTSCHE BANK	-73.47	11 Jun 15				0.00	-59.68	-59.73	-0.05
FX DEAL TRANSACTED ON 12 MAY 2015 CAD / USD EX.RATE 1.204617 WITH DEUTSCHE BANK	48,178.00	12 May 15				0.00	39,994.45	40,227.11	232.66
FX DEAL TRANSACTED ON 15 JUL 2015 USD / CAD EX.RATE 0.7753014 WITH DEUTSCHE BANK	-18,521.18	15 Jul 15				0.00	-14,359.50	-14,324.19	35.31
FX DEAL TRANSACTED ON 21 APR 2015 CAD / USD EX.RATE 1.228616 WITH DEUTSCHE BANK	114,387.68	21 Apr 15				0.00	93,102.87	93,362.46	259.59
FX DEAL TRANSACTED ON 21 JUL 2015 USD / CAD EX.RATE 0.7718968 WITH DEUTSCHE BANK	-11,877.47	21 Jul 15				0.00	-9,168.18	-9,118.98	49.20
FX DEAL TRANSACTED ON 22 JUN 2015 USD / CAD EX.RATE 0.8161127 WITH DEUTSCHE BANK	-1,727.14	22 Jun 15				0.00	-1,409.54	-1,400.31	9.23

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Danish krone - DKK									
FX DEAL TRANSACTED ON 03 AUG 2015 USD / DKK EX.RATE 0.146845 WITH DEUTSCHE BANK	-62,470.62	3 Aug 15				0.00	-9,173.50	-9,176.40	-2.90
FX DEAL TRANSACTED ON 04 MAY 2015 DKK / USD EX.RATE 6.6958 WITH DEUTSCHE BANK AG	451,267.39	4 May 15				0.00	67,395.59	67,621.30	225.71
FX DEAL TRANSACTED ON 05 DEC 2014 USD / DKK EX.RATE 0.1653138 WITH DEUTSCHE BANK	-76,663.21	5 Dec 14				0.00	-12,673.49	-12,665.33	8.16
FX DEAL TRANSACTED ON 09 APR 2015 USD / DKK EX.RATE 0.142487 WITH DEUTSCHE BANK	-882,814.54	9 Apr 15				0.00	-125,789.31	-125,548.70	240.61
FX DEAL TRANSACTED ON 14 APR 2015 USD / DKK EX.RATE 0.142712 WITH DEUTSCHE BANK	-514,823.60	14 Apr 15				0.00	-73,471.71	-73,148.09	323.62
FX DEAL TRANSACTED ON 14 SEP 2015 DKK / USD EX.RATE 6.5914 WITH DEUTSCHE BANK AG	130,878.09	14 Sep 15				0.00	19,855.89	19,777.27	-78.62
FX DEAL TRANSACTED ON 15 SEP 2015 DKK / USD EX.RATE 6.62 WITH DEUTSCHE BANK AG	100,041.28	15 Sep 15				0.00	15,111.98	15,145.03	33.05
FX DEAL TRANSACTED ON 20 JAN 2015 DKK / USD EX.RATE 6.4367 WITH DEUTSCHE BANK AG	147,548.10	20 Jan 15				0.00	22,922.94	22,991.88	68.94
FX DEAL TRANSACTED ON 28 OCT 2015 DKK / USD EX.RATE 6.8166 WITH DEUTSCHE BANK AG	14,004.02	28 Oct 15				0.00	2,054.40	2,058.39	3.99
Euro - EUR									
FX DEAL TRANSACTED ON 02 MAR 2015 EUR / USD EX.RATE 0.8940449 WITH DEUTSCHE BANK	4,623.75	2 Mar 15				0.00	5,171.72	5,117.57	-54.15
FX DEAL TRANSACTED ON 03 AUG 2015 EUR / USD EX.RATE 0.912492 WITH DEUTSCHE BANK	158,856.67	3 Aug 15				0.00	174,091.02	174,114.86	23.84
FX DEAL TRANSACTED ON 03 AUG 2015 USD / EUR EX.RATE 1.095912 WITH DEUTSCHE BANK	-83,975.52	3 Aug 15				0.00	-92,029.78	-91,252.00	777.78

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Euro - EUR									
FX DEAL TRANSACTED ON 03 MAR 2015 USD / EUR EX.RATE 1.1199 WITH DEUTSCHE BANK AG	-90,120.90	3 Mar 15				0.00	-100,926.40	-99,745.81	1,180.59
FX DEAL TRANSACTED ON 05 NOV 2015 EUR / USD EX.RATE 0.9201325 WITH DEUTSCHE BANK	5,953.90	5 Nov 15				0.00	6,470.70	6,395.38	-75.32
FX DEAL TRANSACTED ON 05 NOV 2015 USD / EUR EX.RATE 1.086812 WITH DEUTSCHE BANK	-10,141.92	5 Nov 15				0.00	-11,022.36	-10,897.49	124.87
FX DEAL TRANSACTED ON 05 OCT 2015 EUR / USD EX.RATE 0.8945232 WITH DEUTSCHE BANK	26,147.79	5 Oct 15				0.00	29,230.98	29,382.27	151.29
FX DEAL TRANSACTED ON 05 OCT 2015 EUR / USD EX.RATE 0.8945344 WITH DEUTSCHE BANK	33,669.70	5 Oct 15				0.00	37,639.36	37,922.18	282.82
FX DEAL TRANSACTED ON 06 FEB 2015 EUR / USD EX.RATE 0.8833829 WITH DEUTSCHE BANK	1,991.20	6 Feb 15				0.00	2,254.06	2,254.84	0.78
FX DEAL TRANSACTED ON 06 FEB 2015 EUR / USD EX.RATE 0.8833922 WITH DEUTSCHE BANK	21,678.23	6 Feb 15				0.00	24,539.76	24,573.36	33.60
FX DEAL TRANSACTED ON 07 OCT 2015 EUR / USD EX.RATE 0.8885335 WITH DEUTSCHE BANK	120,072.42	7 Oct 15				0.00	135,135.51	135,411.66	276.15
FX DEAL TRANSACTED ON 09 DEC 2014 EUR / USD EX.RATE 0.8071025 WITH DEUTSCHE BANK	58,964.43	9 Dec 14				0.00	73,056.93	73,213.19	156.26
FX DEAL TRANSACTED ON 09 FEB 2015 EUR / USD EX.RATE 0.883148 WITH DEUTSCHE BANK	7,491.37	9 Feb 15				0.00	8,482.58	8,468.62	-13.96
FX DEAL TRANSACTED ON 09 FEB 2015 USD / EUR EX.RATE 1.1323 WITH DEUTSCHE BANK AG	-35,979.22	9 Feb 15				0.00	-40,739.27	-40,742.87	-3.60
FX DEAL TRANSACTED ON 10 DEC 2014 EUR / USD EX.RATE 0.8047642 WITH DEUTSCHE BANK	309.76	10 Dec 14				0.00	384.91	383.56	-1.35
FX DEAL TRANSACTED ON 10 JUN 2015 EUR / USD EX.RATE 0.8837045 WITH DEUTSCHE BANK	42,175.45	10 Jun 15				0.00	47,725.74	47,382.01	-343.73

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Euro - EUR									
FX DEAL TRANSACTED ON 10 JUN 2015 USD / EUR EX.RATE 1.131639 WITH DEUTSCHE BANK	-14,801.46	10 Jun 15				0.00	-16,749.91	-16,679.02	70.89
FX DEAL TRANSACTED ON 13 JAN 2015 EUR / USD EX.RATE 0.8491127 WITH DEUTSCHE BANK	8,361.15	13 Jan 15				0.00	9,846.93	9,855.71	8.78
FX DEAL TRANSACTED ON 13 MAY 2015 USD / EUR EX.RATE 1.135839 WITH DEUTSCHE BANK	-15,544.36	13 May 15				0.00	-17,655.89	-17,784.30	-128.41
FX DEAL TRANSACTED ON 13 OCT 2015 EUR / USD EX.RATE 0.8780294 WITH DEUTSCHE BANK	36,335.59	13 Oct 15				0.00	41,383.11	41,373.52	-9.59
FX DEAL TRANSACTED ON 14 OCT 2015 EUR / USD EX.RATE 0.8737119 WITH DEUTSCHE BANK	13,856.13	14 Oct 15				0.00	15,858.92	15,764.12	-94.80
FX DEAL TRANSACTED ON 14 OCT 2015 EUR / USD EX.RATE 0.873744 WITH DEUTSCHE BANK	26,974.73	14 Oct 15				0.00	30,872.58	30,714.78	-157.80
FX DEAL TRANSACTED ON 14 SEP 2015 EUR / USD EX.RATE 0.8840951 WITH DEUTSCHE BANK	45,781.66	14 Sep 15				0.00	51,783.64	51,618.82	-164.82
FX DEAL TRANSACTED ON 14 SEP 2015 USD / EUR EX.RATE 1.131115 WITH DEUTSCHE BANK	-26,062.41	14 Sep 15				0.00	-29,479.58	-29,438.80	40.78
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.9302213 WITH DEUTSCHE BANK	30,877.34	16 Apr 15				0.00	33,193.54	33,207.04	13.50
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.9302326 WITH DEUTSCHE BANK	172,276.27	16 Apr 15				0.00	185,196.99	185,619.07	422.08
FX DEAL TRANSACTED ON 16 JUN 2015 EUR / USD EX.RATE 0.888464 WITH DEUTSCHE BANK	56,000.00	16 Jun 15				0.00	63,030.13	62,913.20	-116.93
FX DEAL TRANSACTED ON 16 NOV 2015 USD / EUR EX.RATE 1.07 WITH DEUTSCHE BANK AG	-42,672.58	16 Nov 15				0.00	-45,659.66	-45,448.43	211.23
FX DEAL TRANSACTED ON 16 SEP 2015 EUR / USD EX.RATE 0.8852299 WITH DEUTSCHE BANK	25,748.36	16 Sep 15				0.00	29,086.63	29,138.13	51.50

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Euro - EUR									
FX DEAL TRANSACTED ON 16 SEP 2015 USD / EUR EX.RATE 1.1297 WITH DEUTSCHE BANK AG	-15,796.42	16 Sep 15				0.00	-17,845.22	-17,971.59	-126.37
FX DEAL TRANSACTED ON 18 JUN 2015 EUR / USD EX.RATE 0.8793528 WITH DEUTSCHE BANK	4,659.16	18 Jun 15				0.00	5,298.40	5,278.36	-20.04
FX DEAL TRANSACTED ON 19 AUG 2015 EUR / USD EX.RATE 0.9038322 WITH DEUTSCHE BANK	18,799.43	19 Aug 15				0.00	20,799.69	21,052.54	252.85
FX DEAL TRANSACTED ON 19 AUG 2015 USD / EUR EX.RATE 1.106441 WITH DEUTSCHE BANK	-35,031.22	19 Aug 15				0.00	-38,759.98	-39,634.32	-874.34
FX DEAL TRANSACTED ON 19 DEC 2014 USD / EUR EX.RATE 1.2229 WITH DEUTSCHE BANK AG	-94,188.60	19 Dec 14				0.00	-115,183.24	-115,451.68	-268.44
FX DEAL TRANSACTED ON 20 MAR 2015 USD / EUR EX.RATE 1.0828 WITH DEUTSCHE BANK AG	-59,734.46	20 Mar 15				0.00	-64,680.47	-65,268.85	-588.38
FX DEAL TRANSACTED ON 23 FEB 2015 EUR / USD EX.RATE 0.8829539 WITH DEUTSCHE BANK	4,373.48	23 Feb 15				0.00	4,953.24	4,967.18	13.94
FX DEAL TRANSACTED ON 26 MAR 2015 USD / EUR EX.RATE 1.0881 WITH DEUTSCHE BANK AG	-23,396.02	26 Mar 15				0.00	-25,457.21	-25,479.44	-22.23
FX DEAL TRANSACTED ON 27 AUG 2015 EUR / USD EX.RATE 0.8896797 WITH DEUTSCHE BANK	78,130.50	27 Aug 15				0.00	87,818.68	87,674.14	-144.54
FX DEAL TRANSACTED ON 27 AUG 2015 USD / EUR EX.RATE 1.124015 WITH DEUTSCHE BANK	-2,888.53	27 Aug 15				0.00	-3,246.75	-3,236.60	10.15
FX DEAL TRANSACTED ON 27 MAR 2015 USD / EUR EX.RATE 1.0915 WITH DEUTSCHE BANK AG	-44,819.91	27 Mar 15				0.00	-48,920.93	-48,539.96	380.97
FX DEAL TRANSACTED ON 27 MAY 2015 EUR / USD EX.RATE 0.9175154 WITH DEUTSCHE BANK	17,097.74	27 May 15				0.00	18,634.83	18,668.17	33.34
FX DEAL TRANSACTED ON 28 APR 2015 EUR / USD EX.RATE 0.9109891 WITH DEUTSCHE BANK	326,000.00	28 Apr 15				0.00	357,852.81	355,258.49	-2,594.32

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Euro - EUR									
FX DEAL TRANSACTED ON 28 APR 2015 EUR / USD EX.RATE 0.9186955 WITH DEUTSCHE BANK	10,927,000.00	28 Apr 15				0.00	11,894,039.50	12,224,580.55	330,541.05
FX DEAL TRANSACTED ON 28 APR 2015 USD / EUR EX.RATE 1.088866 WITH DEUTSCHE BANK	-10,927,000.00	28 Apr 15				0.00	-11,898,038.78	-11,907,697.74	-9,658.96
FX DEAL TRANSACTED ON 28 APR 2015 USD / EUR EX.RATE 1.097248 WITH DEUTSCHE BANK	-326,000.00	28 Apr 15				0.00	-357,702.85	-357,996.90	-294.05
FX DEAL TRANSACTED ON 28 OCT 2015 USD / EUR EX.RATE 1.0938 WITH DEUTSCHE BANK AG	-6,427.77	28 Oct 15				0.00	-7,030.69	-7,045.16	-14.47
FX DEAL TRANSACTED ON 30 SEP 2015 EUR / USD EX.RATE 0.8942944 WITH DEUTSCHE BANK	11,050.67	30 Sep 15				0.00	12,356.86	12,381.17	24.31
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 DEC 2014 HKD / USD EX.RATE 7.7551 WITH DEUTSCHE BANK AG	445,472.19	1 Dec 14				0.00	57,442.48	57,444.33	1.85
FX DEAL TRANSACTED ON 02 DEC 2014 HKD / USD EX.RATE 7.7548 WITH DEUTSCHE BANK AG	265,629.44	2 Dec 14				0.00	34,253.55	34,259.74	6.19
FX DEAL TRANSACTED ON 02 OCT 2015 USD / HKD EX.RATE 0.129031 WITH DEUTSCHE BANK	-209,572.37	2 Oct 15				0.00	-27,041.42	-27,041.42	0.00
FX DEAL TRANSACTED ON 02 OCT 2015 USD / HKD EX.RATE 0.129031 WITH DEUTSCHE BANK	-276,047.87	2 Oct 15				0.00	-35,618.85	-35,618.85	0.00
FX DEAL TRANSACTED ON 03 NOV 2015 HKD / USD EX.RATE 7.7501 WITH DEUTSCHE BANK AG	95,911.96	3 Nov 15				0.00	12,375.58	12,375.02	-0.56
FX DEAL TRANSACTED ON 04 MAR 2015 USD / HKD EX.RATE 0.1289441 WITH DEUTSCHE BANK	-361,427.73	4 Mar 15				0.00	-46,603.97	-46,597.06	6.91
FX DEAL TRANSACTED ON 04 MAY 2015 HKD / USD EX.RATE 7.7525 WITH DEUTSCHE BANK AG	787,120.10	4 May 15				0.00	101,531.13	101,542.27	11.14

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 05 DEC 2014 HKD / USD EX.RATE 7.7509 WITH DEUTSCHE BANK AG	1,235,510.19	5 Dec 14				0.00	159,402.16	159,399.07	-3.09
FX DEAL TRANSACTED ON 05 MAY 2015 HKD / USD EX.RATE 7.7506 WITH DEUTSCHE BANK AG	336,634.30	5 May 15				0.00	43,433.32	43,425.48	-7.84
FX DEAL TRANSACTED ON 07 SEP 2015 HKD / USD EX.RATE 7.7500155 WITH DEUTSCHE BANK	159,004.64	7 Sep 15				0.00	20,516.73	20,514.21	-2.52
FX DEAL TRANSACTED ON 10 DEC 2014 HKD / USD EX.RATE 7.751 WITH DEUTSCHE BANK AG	396,378.26	10 Dec 14				0.00	51,138.98	51,137.33	-1.65
FX DEAL TRANSACTED ON 10 JUL 2015 USD / HKD EX.RATE 0.1290173 WITH DEUTSCHE BANK	-1,756,940.31	10 Jul 15				0.00	-226,675.65	-226,637.64	38.01
FX DEAL TRANSACTED ON 10 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH DEUTSCHE BANK	82,552.94	10 Sep 15				0.00	10,651.92	10,651.86	-0.06
FX DEAL TRANSACTED ON 11 JUN 2015 USD / HKD EX.RATE 0.128979 WITH DEUTSCHE BANK	-1,014,837.90	11 Jun 15				0.00	-130,892.78	-130,889.40	3.38
FX DEAL TRANSACTED ON 12 DEC 2014 HKD / USD EX.RATE 7.7522 WITH DEUTSCHE BANK AG	46,114.57	12 Dec 14				0.00	5,948.58	5,948.12	-0.46
FX DEAL TRANSACTED ON 12 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	85,670.90	12 Oct 15				0.00	11,054.31	11,054.31	0.00
FX DEAL TRANSACTED ON 13 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	260,659.18	13 Oct 15				0.00	33,633.44	33,633.23	-0.21
FX DEAL TRANSACTED ON 14 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH DEUTSCHE BANK	164,510.04	14 Sep 15				0.00	21,226.96	21,226.83	-0.13
FX DEAL TRANSACTED ON 15 APR 2015 HKD / USD EX.RATE 7.752 WITH DEUTSCHE BANK AG	93,582.24	15 Apr 15				0.00	12,072.01	12,072.87	0.86
FX DEAL TRANSACTED ON 15 DEC 2014 HKD / USD EX.RATE 7.753 WITH DEUTSCHE BANK AG	135,281.31	15 Dec 14				0.00	17,448.90	17,446.76	-2.14

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 15 JUN 2015 USD / HKD EX.RATE 0.128989 WITH DEUTSCHE BANK	-178,201.65	15 Jun 15				0.00	-22,986.05	-22,983.83	2.22
FX DEAL TRANSACTED ON 15 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	479,919.55	15 Oct 15				0.00	61,925.10	61,925.10	0.00
FX DEAL TRANSACTED ON 16 NOV 2015 HKD / USD EX.RATE 7.7506162 WITH DEUTSCHE BANK	261,542.71	16 Nov 15				0.00	33,744.83	33,745.92	1.09
FX DEAL TRANSACTED ON 17 APR 2015 HKD / USD EX.RATE 7.751 WITH DEUTSCHE BANK AG	82,452.53	17 Apr 15				0.00	10,637.66	10,638.97	1.31
FX DEAL TRANSACTED ON 21 APR 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	912,168.67	21 Apr 15				0.00	117,699.18	117,696.91	-2.27
FX DEAL TRANSACTED ON 22 JUN 2015 USD / HKD EX.RATE 0.129004 WITH DEUTSCHE BANK	-941,032.01	22 Jun 15				0.00	-121,396.86	-121,377.28	19.58
FX DEAL TRANSACTED ON 22 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	46,015.68	22 Oct 15				0.00	5,937.51	5,937.47	-0.04
FX DEAL TRANSACTED ON 25 NOV 2015 HKD / USD EX.RATE 7.750436 WITH DEUTSCHE BANK	124,193.91	25 Nov 15				0.00	16,024.09	16,024.40	0.31
FX DEAL TRANSACTED ON 26 AUG 2015 HKD / USD EX.RATE 7.752 WITH DEUTSCHE BANK AG	816,985.64	26 Aug 15				0.00	105,390.30	105,411.38	21.08
FX DEAL TRANSACTED ON 26 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	72,595.28	26 Oct 15				0.00	9,367.13	9,367.07	-0.06
FX DEAL TRANSACTED ON 28 JUL 2015 USD / HKD EX.RATE 0.129009 WITH DEUTSCHE BANK	-1,109,544.31	28 Jul 15				0.00	-143,141.15	-143,138.38	2.77
FX DEAL TRANSACTED ON 29 JUL 2015 USD / HKD EX.RATE 0.1290081 WITH DEUTSCHE BANK	-85,887.96	29 Jul 15				0.00	-11,080.24	-11,079.24	1.00
FX DEAL TRANSACTED ON 29 JUN 2015 USD / HKD EX.RATE 0.1289823 WITH DEUTSCHE BANK	-76,596.61	29 Jun 15				0.00	-9,879.61	-9,880.44	-0.83

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 29 MAY 2015 USD / HKD EX.RATE 0.1290073 WITH DEUTSCHE BANK	-400,377.60	29 May 15				0.00	-51,651.63	-51,618.67	32.96
FX DEAL TRANSACTED ON 30 NOV 2015 HKD / USD EX.RATE 7.7501957 WITH DEUTSCHE BANK	251,656.48	30 Nov 15				0.00	32,470.97	32,463.64	-7.33
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 FEB 2015 USD / IDR EX.RATE 0.000079 WITH DEUTSCHE BANK	-2,776,935,063.00	4 Feb 15				0.00	-219,329.84	-216,314.32	3,015.52
FX DEAL TRANSACTED ON 25 FEB 2015 IDR / USD EX.RATE 12887.0 WITH DEUTSCHE BANK	2,776,935,063.00	25 Feb 15				0.00	215,483.44	216,314.32	830.88
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 SEP 2015 JPY / USD EX.RATE 120.01911 WITH DEUTSCHE BANK	278,285.00	1 Sep 15				0.00	2,318.67	2,313.74	-4.93
FX DEAL TRANSACTED ON 05 MAR 2015 JPY / USD EX.RATE 120.0793 WITH DEUTSCHE BANK	2,216,934.00	5 Mar 15				0.00	18,462.25	18,289.27	-172.98
FX DEAL TRANSACTED ON 06 NOV 2015 USD / JPY EX.RATE 0.0081157 WITH DEUTSCHE BANK	-4,530,466.00	6 Nov 15				0.00	-36,767.70	-36,860.03	-92.33
FX DEAL TRANSACTED ON 07 OCT 2015 USD / JPY EX.RATE 0.0083321 WITH DEUTSCHE BANK	-13,685,392.00	7 Oct 15				0.00	-114,028.50	-114,125.77	-97.27
FX DEAL TRANSACTED ON 08 JAN 2015 USD / JPY EX.RATE 0.0083655 WITH DEUTSCHE BANK	-1,006,406.00	8 Jan 15				0.00	-8,419.09	-8,492.52	-73.43
FX DEAL TRANSACTED ON 08 SEP 2015 JPY / USD EX.RATE 119.95848 WITH DEUTSCHE BANK	3,348,416.00	8 Sep 15				0.00	27,913.12	27,715.23	-197.89
FX DEAL TRANSACTED ON 08 SEP 2015 JPY / USD EX.RATE 119.96 WITH DEUTSCHE BANK AG	3,383,207.00	8 Sep 15				0.00	28,202.79	27,968.48	-234.31

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 NOV 2015 USD / JPY EX.RATE 0.0081103 WITH DEUTSCHE BANK	-1,118,811.00	9 Nov 15				0.00	-9,073.89	-9,102.69	-28.80
FX DEAL TRANSACTED ON 12 MAY 2015 JPY / USD EX.RATE 120.10909 WITH DEUTSCHE BANK	201,390.00	12 May 15				0.00	1,676.73	1,689.16	12.43
FX DEAL TRANSACTED ON 14 AUG 2015 JPY / USD EX.RATE 124.3089 WITH DEUTSCHE BANK	13,233,976.00	14 Aug 15				0.00	106,460.41	106,369.62	-90.79
FX DEAL TRANSACTED ON 15 OCT 2015 USD / JPY EX.RATE 0.0084332 WITH DEUTSCHE BANK	-7,456,170.00	15 Oct 15				0.00	-62,879.17	-62,407.78	471.39
FX DEAL TRANSACTED ON 16 APR 2015 USD / JPY EX.RATE 0.0083992 WITH DEUTSCHE BANK	-8,118,560.00	16 Apr 15				0.00	-68,189.09	-68,077.31	111.78
FX DEAL TRANSACTED ON 17 APR 2015 JPY / USD EX.RATE 119.0495 WITH DEUTSCHE BANK	4,146,393.00	17 Apr 15				0.00	34,829.15	34,686.24	-142.91
FX DEAL TRANSACTED ON 18 AUG 2015 JPY / USD EX.RATE 124.37901 WITH DEUTSCHE BANK	1,453,829.00	18 Aug 15				0.00	11,688.70	11,759.99	71.29
FX DEAL TRANSACTED ON 21 APR 2015 USD / JPY EX.RATE 0.0083549 WITH DEUTSCHE BANK	-34,366,886.00	21 Apr 15				0.00	-287,133.22	-287,192.46	-59.24
FX DEAL TRANSACTED ON 22 APR 2015 USD / JPY EX.RATE 0.0083515 WITH DEUTSCHE BANK	-8,413,276.00	22 Apr 15				0.00	-70,263.57	-70,702.77	-439.20
FX DEAL TRANSACTED ON 23 JAN 2015 USD / JPY EX.RATE 0.0084919 WITH DEUTSCHE BANK	-10,857,917.00	23 Jan 15				0.00	-92,204.32	-92,411.74	-207.42
FX DEAL TRANSACTED ON 23 JUL 2015 JPY / USD EX.RATE 124.01915 WITH DEUTSCHE BANK	5,113,525.00	23 Jul 15				0.00	41,231.74	41,532.85	301.11
FX DEAL TRANSACTED ON 24 NOV 2015 JPY / USD EX.RATE 122.54 WITH DEUTSCHE BANK AG	1,313,284.00	24 Nov 15				0.00	10,717.19	10,715.88	-1.31
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	-140,000.00	26 Jun 15				0.00	-1,131.65	-1,129.44	2.21

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	-72,000.00	26 Jun 15				0.00	-581.99	-580.86	1.13
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	-920,500.00	26 Jun 15				0.00	-7,440.61	-7,426.08	14.53
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	-939,600.00	26 Jun 15				0.00	-7,595.00	-7,580.17	14.83
FX DEAL TRANSACTED ON 28 OCT 2015 JPY / USD EX.RATE 120.36784 WITH DEUTSCHE BANK	338,719.00	28 Oct 15				0.00	2,814.03	2,806.87	-7.16
FX DEAL TRANSACTED ON 29 MAY 2015 JPY / USD EX.RATE 124.07928 WITH DEUTSCHE BANK	877,201.00	29 May 15				0.00	7,069.68	7,068.22	-1.46
FX DEAL TRANSACTED ON 30 NOV 2015 JPY / USD EX.RATE 123.1874 WITH DEUTSCHE BANK	77,982.00	30 Nov 15				0.00	633.04	632.59	-0.45
FX DEAL TRANSACTED ON 30 SEP 2015 USD / JPY EX.RATE 0.0083315 WITH DEUTSCHE BANK	-2,320,925.00	30 Sep 15				0.00	-19,336.83	-19,466.77	-129.94
Mexican peso - MXN									
FX DEAL TRANSACTED ON 20 FEB 2015 MXN / USD EX.RATE 15.058 WITH DEUTSCHE BANK AG	83,288.79	20 Feb 15				0.00	5,531.20	5,527.80	-3.40
FX DEAL TRANSACTED ON 26 MAY 2015 USD / MXN EX.RATE 0.0653245 WITH DEUTSCHE BANK	-359,653.06	26 May 15				0.00	-23,494.14	-23,402.72	91.42
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 11 SEP 2015 USD / ILS EX.RATE 0.258445 WITH DEUTSCHE BANK	-5,812.97	11 Sep 15				0.00	-1,502.33	-1,496.49	5.84
FX DEAL TRANSACTED ON 24 JUN 2015 USD / ILS EX.RATE 0.265706 WITH DEUTSCHE BANK	-17,724.89	24 Jun 15				0.00	-4,709.61	-4,722.42	-12.81
Norwegian krone - NOK									

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 05 MAR 2015 USD / NOK EX.RATE 0.1292541 WITH DEUTSCHE BANK	-292,332.15	5 Mar 15				0.00	-37,785.12	-37,120.84	664.28
FX DEAL TRANSACTED ON 15 JUL 2015 NOK / USD EX.RATE 8.1585 WITH DEUTSCHE BANK AG	99,445.10	15 Jul 15				0.00	12,189.14	12,216.92	27.78
FX DEAL TRANSACTED ON 17 JUL 2015 NOK / USD EX.RATE 8.1592 WITH DEUTSCHE BANK AG	435,450.33	17 Jul 15				0.00	53,369.24	52,970.63	-398.61
FX DEAL TRANSACTED ON 18 FEB 2015 USD / NOK EX.RATE 0.132626 WITH DEUTSCHE BANK	-756,619.54	18 Feb 15				0.00	-100,347.42	-99,856.09	491.33
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.1323675 WITH DEUTSCHE BANK	-4,701.00	21 May 15				0.00	-622.26	-621.77	0.49
FX DEAL TRANSACTED ON 22 OCT 2015 USD / NOK EX.RATE 0.120799 WITH DEUTSCHE BANK	-931,874.16	22 Oct 15				0.00	-112,569.66	-111,261.91	1,307.75
FX DEAL TRANSACTED ON 24 FEB 2015 USD / NOK EX.RATE 0.1314302 WITH DEUTSCHE BANK	-173,267.90	24 Feb 15				0.00	-22,772.64	-22,875.61	-102.97
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 11 JUN 2015 SGD / USD EX.RATE 1.346687 WITH DEUTSCHE BANK	55,269.34	11 Jun 15				0.00	41,040.97	41,042.10	1.13
FX DEAL TRANSACTED ON 12 OCT 2015 SGD / USD EX.RATE 1.397151 WITH DEUTSCHE BANK	33,376.19	12 Oct 15				0.00	23,888.75	24,106.16	217.41
FX DEAL TRANSACTED ON 13 OCT 2015 SGD / USD EX.RATE 1.400749 WITH DEUTSCHE BANK	39,002.90	13 Oct 15				0.00	27,844.32	28,267.07	422.75
FX DEAL TRANSACTED ON 15 JUL 2015 SGD / USD EX.RATE 1.364708 WITH DEUTSCHE BANK	12,726.41	15 Jul 15				0.00	9,325.37	9,280.54	-44.83
FX DEAL TRANSACTED ON 15 OCT 2015 SGD / USD EX.RATE 1.381547 WITH DEUTSCHE BANK	33,528.37	15 Oct 15				0.00	24,268.71	24,193.36	-75.35

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 21 MAY 2015 USD / SGD EX.RATE 0.7484862 WITH DEUTSCHE BANK	-26,371.00	21 May 15				0.00	-19,738.33	-19,718.85	19.48
South African rand - ZAR									
FX DEAL TRANSACTED ON 04 MAY 2015 ZAR / USD EX.RATE 12.059907 WITH DEUTSCHE BANK	85,827.05	4 May 15				0.00	7,116.73	7,185.94	69.21
FX DEAL TRANSACTED ON 11 FEB 2015 ZAR / USD EX.RATE 11.888536 WITH DEUTSCHE BANK	86,513.68	11 Feb 15				0.00	7,277.07	7,423.20	146.13
FX DEAL TRANSACTED ON 12 JAN 2015 ZAR / USD EX.RATE 11.501418 WITH DEUTSCHE BANK	549,078.72	12 Jan 15				0.00	47,740.09	47,735.60	-4.49
FX DEAL TRANSACTED ON 13 APR 2015 ZAR / USD EX.RATE 12.125509 WITH DEUTSCHE BANK	208,779.51	13 Apr 15				0.00	17,218.21	17,295.24	77.03
FX DEAL TRANSACTED ON 21 JUL 2015 ZAR / USD EX.RATE 12.344256 WITH DEUTSCHE BANK	98,697.30	21 Jul 15				0.00	7,995.40	7,809.63	-185.77
FX DEAL TRANSACTED ON 23 FEB 2015 USD / ZAR EX.RATE 0.0859244 WITH DEUTSCHE BANK	-235,436.20	23 Feb 15				0.00	-20,229.73	-20,203.91	25.82
FX DEAL TRANSACTED ON 23 MAR 2015 ZAR / USD EX.RATE 11.923113 WITH DEUTSCHE BANK	7,943.55	23 Mar 15				0.00	666.23	661.01	-5.22
FX DEAL TRANSACTED ON 24 AUG 2015 ZAR / USD EX.RATE 13.137265 WITH DEUTSCHE BANK	98,654.78	24 Aug 15				0.00	7,509.54	7,453.80	-55.74
FX DEAL TRANSACTED ON 28 OCT 2015 USD / ZAR EX.RATE 0.0725965 WITH DEUTSCHE BANK	-155,962.22	28 Oct 15				0.00	-11,322.31	-11,263.45	58.86
FX DEAL TRANSACTED ON 29 OCT 2015 USD / ZAR EX.RATE 0.0721071 WITH DEUTSCHE BANK	-448,039.03	29 Oct 15				0.00	-32,306.82	-32,138.80	168.02
FX DEAL TRANSACTED ON 29 SEP 2015 ZAR / USD EX.RATE 14.00067 WITH DEUTSCHE BANK	14,959.42	29 Sep 15				0.00	1,068.48	1,097.79	29.31

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 05 NOV 2015 SEK / USD EX.RATE 8.645 WITH DEUTSCHE BANK AG	277,758.24	5 Nov 15				0.00	32,129.35	31,823.08	-306.27
FX DEAL TRANSACTED ON 17 SEP 2015 SEK / USD EX.RATE 8.2676 WITH DEUTSCHE BANK AG	226,522.39	17 Sep 15				0.00	27,398.81	27,634.79	235.98
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2215207 WITH DEUTSCHE BANK	1,107,936.13	18 May 15				0.00	134,760.83	132,468.03	-2,292.80
FX DEAL TRANSACTED ON 21 MAY 2015 USD / SEK EX.RATE 0.1199337 WITH DEUTSCHE BANK	-34,074.58	21 May 15				0.00	-4,086.69	-4,093.19	-6.50
FX DEAL TRANSACTED ON 30 MAR 2015 USD / SEK EX.RATE 0.1162899 WITH DEUTSCHE BANK	-778,367.28	30 Mar 15				0.00	-90,516.24	-90,255.42	260.82
Swiss franc - CHF									
FX DEAL TRANSACTED ON 04 FEB 2015 USD / CHF EX.RATE 1.0831889 WITH DEUTSCHE BANK	-102,581.46	4 Feb 15				0.00	-111,115.10	-110,892.88	222.22
FX DEAL TRANSACTED ON 14 OCT 2015 CHF / USD EX.RATE 0.951 WITH DEUTSCHE BANK AG	53,730.42	14 Oct 15				0.00	56,498.86	56,531.56	32.70
FX DEAL TRANSACTED ON 15 OCT 2015 CHF / USD EX.RATE 0.9511 WITH DEUTSCHE BANK AG	38,406.29	15 Oct 15				0.00	40,380.92	40,374.55	-6.37
FX DEAL TRANSACTED ON 21 MAY 2015 USD / CHF EX.RATE 1.0678011 WITH DEUTSCHE BANK	-10,379.10	21 May 15				0.00	-11,082.81	-11,088.19	-5.38
FX DEAL TRANSACTED ON 23 MAR 2015 USD / CHF EX.RATE 1.0329511 WITH DEUTSCHE BANK	-19,321.75	23 Mar 15				0.00	-19,958.42	-20,157.27	-198.85
FX DEAL TRANSACTED ON 25 AUG 2015 USD / CHF EX.RATE 1.0558547 WITH DEUTSCHE BANK	-4,471.25	25 Aug 15				0.00	-4,720.99	-4,726.23	-5.24
FX DEAL TRANSACTED ON 27 MAY 2015 CHF / USD EX.RATE 0.95 WITH DEUTSCHE BANK AG	37,785.94	27 May 15				0.00	39,774.67	39,955.53	180.86

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 05 AUG 2015 USD / TRY EX.RATE 0.3583972 WITH DEUTSCHE BANK	-4,952.84	5 Aug 15				0.00	-1,775.08	-1,781.53	-6.45
FX DEAL TRANSACTED ON 20 MAY 2015 USD / TRY EX.RATE 0.387301 WITH DEUTSCHE BANK	-3,557.08	20 May 15				0.00	-1,377.66	-1,373.63	4.03
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 07 SEP 2015 USD / AED EX.RATE 0.272253 WITH DEUTSCHE BANK	-41,889.88	7 Sep 15				0.00	-11,404.66	-11,404.81	-0.15
FX DEAL TRANSACTED ON 08 JUN 2015 AED / USD EX.RATE 3.6729867 WITH DEUTSCHE BANK	3,959.88	8 Jun 15				0.00	1,078.11	1,078.09	-0.02
FX DEAL TRANSACTED ON 08 SEP 2015 USD / AED EX.RATE 0.272253 WITH DEUTSCHE BANK	-64,139.33	8 Sep 15				0.00	-17,462.14	-17,462.86	-0.72
FX DEAL TRANSACTED ON 09 JUN 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	56,344.52	9 Jun 15				0.00	15,340.40	15,339.98	-0.42
FX DEAL TRANSACTED ON 10 SEP 2015 USD / AED EX.RATE 0.27225 WITH DEUTSCHE BANK	-46,500.80	10 Sep 15				0.00	-12,659.82	-12,661.03	-1.21
FX DEAL TRANSACTED ON 11 MAY 2015 AED / USD EX.RATE 3.6728787 WITH DEUTSCHE BANK	6,924.55	11 May 15				0.00	1,885.32	1,885.23	-0.09
FX DEAL TRANSACTED ON 12 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	21,171.20	12 May 15				0.00	5,764.09	5,763.93	-0.16
FX DEAL TRANSACTED ON 14 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	10,310.49	14 May 15				0.00	2,807.14	2,807.07	-0.07
FX DEAL TRANSACTED ON 14 SEP 2015 USD / AED EX.RATE 0.272259 WITH DEUTSCHE BANK	-17,705.29	14 Sep 15				0.00	-4,820.43	-4,820.26	0.17
FX DEAL TRANSACTED ON 15 SEP 2015 USD / AED EX.RATE 0.272258 WITH DEUTSCHE BANK	-18,367.31	15 Sep 15				0.00	-5,000.64	-5,000.49	0.15

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

Security Description / Asset ID	Shares/PAR	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									
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 18 MAY 2015 AED / USD EX.RATE 3.6729867 WITH DEUTSCHE BANK	11,350.12	18 May 15				0.00	3,090.17	3,090.11	-0.06
FX DEAL TRANSACTED ON 19 MAY 2015 AED / USD EX.RATE 3.6729327 WITH DEUTSCHE BANK	25,122.06	19 May 15				0.00	6,839.79	6,839.56	-0.23
FX DEAL TRANSACTED ON 21 MAY 2015 AED / USD EX.RATE 3.6729327 WITH DEUTSCHE BANK	13,181.48	21 May 15				0.00	3,588.82	3,588.70	-0.12
FX DEAL TRANSACTED ON 28 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	30,694.88	28 May 15				0.00	8,357.01	8,356.78	-0.23
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2015 USD / GBP EX.RATE 1.4825 WITH DEUTSCHE BANK AG	418,531.54	1 Apr 15				0.00	418,531.54	418,531.54	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 HKD / USD EX.RATE 7.7551 WITH DEUTSCHE BANK AG	-57,442.48	1 Dec 14				0.00	-57,442.48	-57,442.48	0.00
FX DEAL TRANSACTED ON 01 SEP 2015 JPY / USD EX.RATE 120.01911 WITH DEUTSCHE BANK	-2,318.67	1 Sep 15				0.00	-2,318.67	-2,318.67	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 HKD / USD EX.RATE 7.7548 WITH DEUTSCHE BANK AG	-34,253.55	2 Dec 14				0.00	-34,253.55	-34,253.55	0.00
FX DEAL TRANSACTED ON 02 MAR 2015 EUR / USD EX.RATE 0.8940449 WITH DEUTSCHE BANK	-5,171.72	2 Mar 15				0.00	-5,171.72	-5,171.72	0.00
FX DEAL TRANSACTED ON 02 MAR 2015 GBP / USD EX.RATE 0.6510417 WITH DEUTSCHE BANK	-15,355.93	2 Mar 15				0.00	-15,355.93	-15,355.93	0.00
FX DEAL TRANSACTED ON 02 OCT 2015 USD / CAD EX.RATE 0.757312 WITH DEUTSCHE BANK	1,197.02	2 Oct 15				0.00	1,197.02	1,197.02	0.00
FX DEAL TRANSACTED ON 02 OCT 2015 USD / HKD EX.RATE 0.129031 WITH DEUTSCHE BANK	35,618.85	2 Oct 15				0.00	35,618.85	35,618.85	0.00

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Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 OCT 2015 USD / HKD EX.RATE 0.129031 WITH DEUTSCHE BANK	27,041.42	2 Oct 15				0.00	27,041.42	27,041.42	0.00
FX DEAL TRANSACTED ON 03 AUG 2015 EUR / USD EX.RATE 0.912492 WITH DEUTSCHE BANK	-174,091.02	3 Aug 15				0.00	-174,091.02	-174,091.02	0.00
FX DEAL TRANSACTED ON 03 AUG 2015 USD / DKK EX.RATE 0.146845 WITH DEUTSCHE BANK	9,173.50	3 Aug 15				0.00	9,173.50	9,173.50	0.00
FX DEAL TRANSACTED ON 03 AUG 2015 USD / EUR EX.RATE 1.095912 WITH DEUTSCHE BANK	92,029.78	3 Aug 15				0.00	92,029.78	92,029.78	0.00
FX DEAL TRANSACTED ON 03 MAR 2015 USD / EUR EX.RATE 1.1199 WITH DEUTSCHE BANK AG	100,926.40	3 Mar 15				0.00	100,926.40	100,926.40	0.00
FX DEAL TRANSACTED ON 03 NOV 2015 HKD / USD EX.RATE 7.7501 WITH DEUTSCHE BANK AG	-12,375.58	3 Nov 15				0.00	-12,375.58	-12,375.58	0.00
FX DEAL TRANSACTED ON 04 FEB 2015 USD / CHF EX.RATE 1.0831889 WITH DEUTSCHE BANK	111,115.10	4 Feb 15				0.00	111,115.10	111,115.10	0.00
FX DEAL TRANSACTED ON 04 FEB 2015 USD / IDR EX.RATE 0.000079 WITH DEUTSCHE BANK	219,329.84	4 Feb 15				0.00	219,329.84	219,329.84	0.00
FX DEAL TRANSACTED ON 04 MAR 2015 USD / HKD EX.RATE 0.1289441 WITH DEUTSCHE BANK	46,603.97	4 Mar 15				0.00	46,603.97	46,603.97	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 DKK / USD EX.RATE 6.6958 WITH DEUTSCHE BANK AG	-67,395.59	4 May 15				0.00	-67,395.59	-67,395.59	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 HKD / USD EX.RATE 7.7525 WITH DEUTSCHE BANK AG	-101,531.13	4 May 15				0.00	-101,531.13	-101,531.13	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 ZAR / USD EX.RATE 12.059907 WITH DEUTSCHE BANK	-7,116.73	4 May 15				0.00	-7,116.73	-7,116.73	0.00
FX DEAL TRANSACTED ON 05 AUG 2015 USD / TRY EX.RATE 0.3583972 WITH DEUTSCHE BANK	1,775.08	5 Aug 15				0.00	1,775.08	1,775.08	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 DEC 2014 HKD / USD EX.RATE 7.7509 WITH DEUTSCHE BANK AG	-159,402.16	5 Dec 14				0.00	-159,402.16	-159,402.16	0.00
FX DEAL TRANSACTED ON 05 DEC 2014 USD / DKK EX.RATE 0.1653138 WITH DEUTSCHE BANK	12,673.49	5 Dec 14				0.00	12,673.49	12,673.49	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 JPY / USD EX.RATE 120.0793 WITH DEUTSCHE BANK	-18,462.25	5 Mar 15				0.00	-18,462.25	-18,462.25	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 USD / NOK EX.RATE 0.1292541 WITH DEUTSCHE BANK	37,785.12	5 Mar 15				0.00	37,785.12	37,785.12	0.00
FX DEAL TRANSACTED ON 05 MAY 2015 HKD / USD EX.RATE 7.7506 WITH DEUTSCHE BANK AG	-43,433.32	5 May 15				0.00	-43,433.32	-43,433.32	0.00
FX DEAL TRANSACTED ON 05 NOV 2015 EUR / USD EX.RATE 0.9201325 WITH DEUTSCHE BANK	-6,470.70	5 Nov 15				0.00	-6,470.70	-6,470.70	0.00
FX DEAL TRANSACTED ON 05 NOV 2015 SEK / USD EX.RATE 8.645 WITH DEUTSCHE BANK AG	-32,129.35	5 Nov 15				0.00	-32,129.35	-32,129.35	0.00
FX DEAL TRANSACTED ON 05 NOV 2015 USD / EUR EX.RATE 1.086812 WITH DEUTSCHE BANK	11,022.36	5 Nov 15				0.00	11,022.36	11,022.36	0.00
FX DEAL TRANSACTED ON 05 OCT 2015 EUR / USD EX.RATE 0.8945232 WITH DEUTSCHE BANK	-29,230.98	5 Oct 15				0.00	-29,230.98	-29,230.98	0.00
FX DEAL TRANSACTED ON 05 OCT 2015 EUR / USD EX.RATE 0.8945344 WITH DEUTSCHE BANK	-37,639.36	5 Oct 15				0.00	-37,639.36	-37,639.36	0.00
FX DEAL TRANSACTED ON 06 FEB 2015 EUR / USD EX.RATE 0.8833829 WITH DEUTSCHE BANK	-2,254.06	6 Feb 15				0.00	-2,254.06	-2,254.06	0.00
FX DEAL TRANSACTED ON 06 FEB 2015 EUR / USD EX.RATE 0.8833922 WITH DEUTSCHE BANK	-24,539.76	6 Feb 15				0.00	-24,539.76	-24,539.76	0.00
FX DEAL TRANSACTED ON 06 NOV 2015 USD / JPY EX.RATE 0.0081157 WITH DEUTSCHE BANK	36,767.70	6 Nov 15				0.00	36,767.70	36,767.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 OCT 2015 EUR / USD EX.RATE 0.8885335 WITH DEUTSCHE BANK	-135,135.51	7 Oct 15				0.00	-135,135.51	-135,135.51	0.00
FX DEAL TRANSACTED ON 07 OCT 2015 USD / JPY EX.RATE 0.0083321 WITH DEUTSCHE BANK	114,028.50	7 Oct 15				0.00	114,028.50	114,028.50	0.00
FX DEAL TRANSACTED ON 07 SEP 2015 HKD / USD EX.RATE 7.7500155 WITH DEUTSCHE BANK	-20,516.73	7 Sep 15				0.00	-20,516.73	-20,516.73	0.00
FX DEAL TRANSACTED ON 07 SEP 2015 USD / AED EX.RATE 0.272253 WITH DEUTSCHE BANK	11,404.66	7 Sep 15				0.00	11,404.66	11,404.66	0.00
FX DEAL TRANSACTED ON 08 JAN 2015 USD / JPY EX.RATE 0.0083655 WITH DEUTSCHE BANK	8,419.09	8 Jan 15				0.00	8,419.09	8,419.09	0.00
FX DEAL TRANSACTED ON 08 JUN 2015 AED / USD EX.RATE 3.6729867 WITH DEUTSCHE BANK	-1,078.11	8 Jun 15				0.00	-1,078.11	-1,078.11	0.00
FX DEAL TRANSACTED ON 08 OCT 2015 USD / AUD EX.RATE 0.71895 WITH DEUTSCHE BANK	2,489.49	8 Oct 15				0.00	2,489.49	2,489.49	0.00
FX DEAL TRANSACTED ON 08 SEP 2015 JPY / USD EX.RATE 119.95848 WITH DEUTSCHE BANK	-27,913.12	8 Sep 15				0.00	-27,913.12	-27,913.12	0.00
FX DEAL TRANSACTED ON 08 SEP 2015 JPY / USD EX.RATE 119.96 WITH DEUTSCHE BANK AG	-28,202.79	8 Sep 15				0.00	-28,202.79	-28,202.79	0.00
FX DEAL TRANSACTED ON 08 SEP 2015 USD / AED EX.RATE 0.272253 WITH DEUTSCHE BANK	17,462.14	8 Sep 15				0.00	17,462.14	17,462.14	0.00
FX DEAL TRANSACTED ON 09 APR 2015 USD / DKK EX.RATE 0.142487 WITH DEUTSCHE BANK	125,789.31	9 Apr 15				0.00	125,789.31	125,789.31	0.00
FX DEAL TRANSACTED ON 09 APR 2015 USD / GBP EX.RATE 1.4721 WITH DEUTSCHE BANK AG	14,135.28	9 Apr 15				0.00	14,135.28	14,135.28	0.00
FX DEAL TRANSACTED ON 09 DEC 2014 EUR / USD EX.RATE 0.8071025 WITH DEUTSCHE BANK	-73,056.93	9 Dec 14				0.00	-73,056.93	-73,056.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 FEB 2015 EUR / USD EX.RATE 0.883148 WITH DEUTSCHE BANK	-8,482.58	9 Feb 15				0.00	-8,482.58	-8,482.58	0.00
FX DEAL TRANSACTED ON 09 FEB 2015 USD / EUR EX.RATE 1.1323 WITH DEUTSCHE BANK AG	40,739.27	9 Feb 15				0.00	40,739.27	40,739.27	0.00
FX DEAL TRANSACTED ON 09 JUN 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	-15,340.40	9 Jun 15				0.00	-15,340.40	-15,340.40	0.00
FX DEAL TRANSACTED ON 09 NOV 2015 USD / AUD EX.RATE 0.7042 WITH DEUTSCHE BANK AG	12,464.46	9 Nov 15				0.00	12,464.46	12,464.46	0.00
FX DEAL TRANSACTED ON 09 NOV 2015 USD / JPY EX.RATE 0.0081103 WITH DEUTSCHE BANK	9,073.89	9 Nov 15				0.00	9,073.89	9,073.89	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 CAD / USD EX.RATE 1.321303 WITH DEUTSCHE BANK	-6,972.18	9 Sep 15				0.00	-6,972.18	-6,972.18	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 USD / GBP EX.RATE 1.53583 WITH DEUTSCHE BANK	5,589.76	9 Sep 15				0.00	5,589.76	5,589.76	0.00
FX DEAL TRANSACTED ON 10 APR 2015 USD / GBP EX.RATE 1.460689 WITH DEUTSCHE BANK	32,491.27	10 Apr 15				0.00	32,491.27	32,491.27	0.00
FX DEAL TRANSACTED ON 10 DEC 2014 EUR / USD EX.RATE 0.8047642 WITH DEUTSCHE BANK	-384.91	10 Dec 14				0.00	-384.91	-384.91	0.00
FX DEAL TRANSACTED ON 10 DEC 2014 HKD / USD EX.RATE 7.751 WITH DEUTSCHE BANK AG	-51,138.98	10 Dec 14				0.00	-51,138.98	-51,138.98	0.00
FX DEAL TRANSACTED ON 10 JUL 2015 USD / HKD EX.RATE 0.1290173 WITH DEUTSCHE BANK	226,675.65	10 Jul 15				0.00	226,675.65	226,675.65	0.00
FX DEAL TRANSACTED ON 10 JUN 2015 EUR / USD EX.RATE 0.8837045 WITH DEUTSCHE BANK	-47,725.74	10 Jun 15				0.00	-47,725.74	-47,725.74	0.00
FX DEAL TRANSACTED ON 10 JUN 2015 GBP / USD EX.RATE 0.6440809 WITH DEUTSCHE BANK	-95,418.99	10 Jun 15				0.00	-95,418.99	-95,418.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 10 JUN 2015 USD / EUR EX.RATE 1.131639 WITH DEUTSCHE BANK	16,749.91	10 Jun 15				0.00	16,749.91	16,749.91	0.00
FX DEAL TRANSACTED ON 10 NOV 2015 USD / GBP EX.RATE 1.51079 WITH DEUTSCHE BANK	7,892.44	10 Nov 15				0.00	7,892.44	7,892.44	0.00
FX DEAL TRANSACTED ON 10 NOV 2015 USD / GBP EX.RATE 1.51079 WITH DEUTSCHE BANK	2,792.35	10 Nov 15				0.00	2,792.35	2,792.35	0.00
FX DEAL TRANSACTED ON 10 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH DEUTSCHE BANK	-10,651.92	10 Sep 15				0.00	-10,651.92	-10,651.92	0.00
FX DEAL TRANSACTED ON 10 SEP 2015 USD / AED EX.RATE 0.27225 WITH DEUTSCHE BANK	12,659.82	10 Sep 15				0.00	12,659.82	12,659.82	0.00
FX DEAL TRANSACTED ON 11 FEB 2015 ZAR / USD EX.RATE 11.888536 WITH DEUTSCHE BANK	-7,277.07	11 Feb 15				0.00	-7,277.07	-7,277.07	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 SGD / USD EX.RATE 1.346687 WITH DEUTSCHE BANK	-41,040.97	11 Jun 15				0.00	-41,040.97	-41,040.97	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / CAD EX.RATE 0.8123681 WITH DEUTSCHE BANK	59.68	11 Jun 15				0.00	59.68	59.68	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / HKD EX.RATE 0.128979 WITH DEUTSCHE BANK	130,892.78	11 Jun 15				0.00	130,892.78	130,892.78	0.00
FX DEAL TRANSACTED ON 11 MAY 2015 AED / USD EX.RATE 3.6728787 WITH DEUTSCHE BANK	-1,885.32	11 May 15				0.00	-1,885.32	-1,885.32	0.00
FX DEAL TRANSACTED ON 11 NOV 2015 USD / GBP EX.RATE 1.52 WITH DEUTSCHE BANK AG	35,365.29	11 Nov 15				0.00	35,365.29	35,365.29	0.00
FX DEAL TRANSACTED ON 11 SEP 2015 USD / ILS EX.RATE 0.258445 WITH DEUTSCHE BANK	1,502.33	11 Sep 15				0.00	1,502.33	1,502.33	0.00
FX DEAL TRANSACTED ON 12 DEC 2014 HKD / USD EX.RATE 7.7522 WITH DEUTSCHE BANK AG	-5,948.58	12 Dec 14				0.00	-5,948.58	-5,948.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JAN 2015 ZAR / USD EX.RATE 11.501418 WITH DEUTSCHE BANK	-47,740.09	12 Jan 15				0.00	-47,740.09	-47,740.09	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	-5,764.09	12 May 15				0.00	-5,764.09	-5,764.09	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 CAD / USD EX.RATE 1.204617 WITH DEUTSCHE BANK	-39,994.45	12 May 15				0.00	-39,994.45	-39,994.45	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 GBP / USD EX.RATE 0.6376892 WITH DEUTSCHE BANK	-340,291.15	12 May 15				0.00	-340,291.15	-340,291.15	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 JPY / USD EX.RATE 120.10909 WITH DEUTSCHE BANK	-1,676.73	12 May 15				0.00	-1,676.73	-1,676.73	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 USD / GBP EX.RATE 1.567927 WITH DEUTSCHE BANK	340,240.16	12 May 15				0.00	340,240.16	340,240.16	0.00
FX DEAL TRANSACTED ON 12 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-11,054.31	12 Oct 15				0.00	-11,054.31	-11,054.31	0.00
FX DEAL TRANSACTED ON 12 OCT 2015 SGD / USD EX.RATE 1.397151 WITH DEUTSCHE BANK	-23,888.75	12 Oct 15				0.00	-23,888.75	-23,888.75	0.00
FX DEAL TRANSACTED ON 12 OCT 2015 USD / GBP EX.RATE 1.5358 WITH DEUTSCHE BANK AG	44,122.75	12 Oct 15				0.00	44,122.75	44,122.75	0.00
FX DEAL TRANSACTED ON 13 APR 2015 ZAR / USD EX.RATE 12.125509 WITH DEUTSCHE BANK	-17,218.21	13 Apr 15				0.00	-17,218.21	-17,218.21	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 EUR / USD EX.RATE 0.8491127 WITH DEUTSCHE BANK	-9,846.93	13 Jan 15				0.00	-9,846.93	-9,846.93	0.00
FX DEAL TRANSACTED ON 13 MAY 2015 GBP / USD EX.RATE 0.6351223 WITH DEUTSCHE BANK	-36,952.79	13 May 15				0.00	-36,952.79	-36,952.79	0.00
FX DEAL TRANSACTED ON 13 MAY 2015 USD / EUR EX.RATE 1.135839 WITH DEUTSCHE BANK	17,655.89	13 May 15				0.00	17,655.89	17,655.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 NOV 2015 USD / AUD EX.RATE 0.711255 WITH DEUTSCHE BANK	40,480.14	13 Nov 15				0.00	40,480.14	40,480.14	0.00
FX DEAL TRANSACTED ON 13 NOV 2015 USD / GBP EX.RATE 1.5208 WITH DEUTSCHE BANK AG	22,961.91	13 Nov 15				0.00	22,961.91	22,961.91	0.00
FX DEAL TRANSACTED ON 13 OCT 2015 EUR / USD EX.RATE 0.8780294 WITH DEUTSCHE BANK	-41,383.11	13 Oct 15				0.00	-41,383.11	-41,383.11	0.00
FX DEAL TRANSACTED ON 13 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-33,633.44	13 Oct 15				0.00	-33,633.44	-33,633.44	0.00
FX DEAL TRANSACTED ON 13 OCT 2015 SGD / USD EX.RATE 1.400749 WITH DEUTSCHE BANK	-27,844.32	13 Oct 15				0.00	-27,844.32	-27,844.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2015 USD / GBP EX.RATE 1.5245 WITH DEUTSCHE BANK AG	41,046.17	13 Oct 15				0.00	41,046.17	41,046.17	0.00
FX DEAL TRANSACTED ON 14 APR 2015 USD / AUD EX.RATE 0.763251 WITH DEUTSCHE BANK	80,735.86	14 Apr 15				0.00	80,735.86	80,735.86	0.00
FX DEAL TRANSACTED ON 14 APR 2015 USD / DKK EX.RATE 0.142712 WITH DEUTSCHE BANK	73,471.71	14 Apr 15				0.00	73,471.71	73,471.71	0.00
FX DEAL TRANSACTED ON 14 AUG 2015 JPY / USD EX.RATE 124.3089 WITH DEUTSCHE BANK	-106,460.41	14 Aug 15				0.00	-106,460.41	-106,460.41	0.00
FX DEAL TRANSACTED ON 14 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	-2,807.14	14 May 15				0.00	-2,807.14	-2,807.14	0.00
FX DEAL TRANSACTED ON 14 OCT 2015 CHF / USD EX.RATE 0.951 WITH DEUTSCHE BANK AG	-56,498.86	14 Oct 15				0.00	-56,498.86	-56,498.86	0.00
FX DEAL TRANSACTED ON 14 OCT 2015 EUR / USD EX.RATE 0.8737119 WITH DEUTSCHE BANK	-15,858.92	14 Oct 15				0.00	-15,858.92	-15,858.92	0.00
FX DEAL TRANSACTED ON 14 OCT 2015 EUR / USD EX.RATE 0.873744 WITH DEUTSCHE BANK	-30,872.58	14 Oct 15				0.00	-30,872.58	-30,872.58	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2015 GBP / USD EX.RATE 0.6468305 WITH DEUTSCHE BANK	-8,082.41	14 Oct 15				0.00	-8,082.41	-8,082.41	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 DKK / USD EX.RATE 6.5914 WITH DEUTSCHE BANK AG	-19,855.89	14 Sep 15				0.00	-19,855.89	-19,855.89	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 EUR / USD EX.RATE 0.8840951 WITH DEUTSCHE BANK	-51,783.64	14 Sep 15				0.00	-51,783.64	-51,783.64	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 HKD / USD EX.RATE 7.7500756 WITH DEUTSCHE BANK	-21,226.96	14 Sep 15				0.00	-21,226.96	-21,226.96	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 USD / AED EX.RATE 0.272259 WITH DEUTSCHE BANK	4,820.43	14 Sep 15				0.00	4,820.43	4,820.43	0.00
FX DEAL TRANSACTED ON 14 SEP 2015 USD / EUR EX.RATE 1.131115 WITH DEUTSCHE BANK	29,479.58	14 Sep 15				0.00	29,479.58	29,479.58	0.00
FX DEAL TRANSACTED ON 15 APR 2015 HKD / USD EX.RATE 7.752 WITH DEUTSCHE BANK AG	-12,072.01	15 Apr 15				0.00	-12,072.01	-12,072.01	0.00
FX DEAL TRANSACTED ON 15 DEC 2014 HKD / USD EX.RATE 7.753 WITH DEUTSCHE BANK AG	-17,448.90	15 Dec 14				0.00	-17,448.90	-17,448.90	0.00
FX DEAL TRANSACTED ON 15 JUL 2015 NOK / USD EX.RATE 8.1585 WITH DEUTSCHE BANK AG	-12,189.14	15 Jul 15				0.00	-12,189.14	-12,189.14	0.00
FX DEAL TRANSACTED ON 15 JUL 2015 SGD / USD EX.RATE 1.364708 WITH DEUTSCHE BANK	-9,325.37	15 Jul 15				0.00	-9,325.37	-9,325.37	0.00
FX DEAL TRANSACTED ON 15 JUL 2015 USD / CAD EX.RATE 0.7753014 WITH DEUTSCHE BANK	14,359.50	15 Jul 15				0.00	14,359.50	14,359.50	0.00
FX DEAL TRANSACTED ON 15 JUN 2015 GBP / USD EX.RATE 0.642302 WITH DEUTSCHE BANK	-37,790.34	15 Jun 15				0.00	-37,790.34	-37,790.34	0.00
FX DEAL TRANSACTED ON 15 JUN 2015 USD / HKD EX.RATE 0.128989 WITH DEUTSCHE BANK	22,986.05	15 Jun 15				0.00	22,986.05	22,986.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 OCT 2015 CHF / USD EX.RATE 0.9511 WITH DEUTSCHE BANK AG	-40,380.92	15 Oct 15				0.00	-40,380.92	-40,380.92	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-61,925.10	15 Oct 15				0.00	-61,925.10	-61,925.10	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 SGD / USD EX.RATE 1.381547 WITH DEUTSCHE BANK	-24,268.71	15 Oct 15				0.00	-24,268.71	-24,268.71	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 USD / GBP EX.RATE 1.5488 WITH DEUTSCHE BANK AG	57,245.77	15 Oct 15				0.00	57,245.77	57,245.77	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 USD / JPY EX.RATE 0.0084332 WITH DEUTSCHE BANK	62,879.17	15 Oct 15				0.00	62,879.17	62,879.17	0.00
FX DEAL TRANSACTED ON 15 SEP 2015 DKK / USD EX.RATE 6.62 WITH DEUTSCHE BANK AG	-15,111.98	15 Sep 15				0.00	-15,111.98	-15,111.98	0.00
FX DEAL TRANSACTED ON 15 SEP 2015 USD / AED EX.RATE 0.272258 WITH DEUTSCHE BANK	5,000.64	15 Sep 15				0.00	5,000.64	5,000.64	0.00
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.9302213 WITH DEUTSCHE BANK	-33,193.54	16 Apr 15				0.00	-33,193.54	-33,193.54	0.00
FX DEAL TRANSACTED ON 16 APR 2015 EUR / USD EX.RATE 0.9302326 WITH DEUTSCHE BANK	-185,196.99	16 Apr 15				0.00	-185,196.99	-185,196.99	0.00
FX DEAL TRANSACTED ON 16 APR 2015 USD / JPY EX.RATE 0.0083992 WITH DEUTSCHE BANK	68,189.09	16 Apr 15				0.00	68,189.09	68,189.09	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 EUR / USD EX.RATE 0.888464 WITH DEUTSCHE BANK	-63,030.13	16 Jun 15				0.00	-63,030.13	-63,030.13	0.00
FX DEAL TRANSACTED ON 16 NOV 2015 AUD / USD EX.RATE 1.4115123 WITH DEUTSCHE BANK	-919.61	16 Nov 15				0.00	-919.61	-919.61	0.00
FX DEAL TRANSACTED ON 16 NOV 2015 HKD / USD EX.RATE 7.7506162 WITH DEUTSCHE BANK	-33,744.83	16 Nov 15				0.00	-33,744.83	-33,744.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 NOV 2015 USD / EUR EX.RATE 1.07 WITH DEUTSCHE BANK AG	45,659.66	16 Nov 15				0.00	45,659.66	45,659.66	0.00
FX DEAL TRANSACTED ON 16 SEP 2015 EUR / USD EX.RATE 0.8852299 WITH DEUTSCHE BANK	-29,086.63	16 Sep 15				0.00	-29,086.63	-29,086.63	0.00
FX DEAL TRANSACTED ON 16 SEP 2015 USD / EUR EX.RATE 1.1297 WITH DEUTSCHE BANK AG	17,845.22	16 Sep 15				0.00	17,845.22	17,845.22	0.00
FX DEAL TRANSACTED ON 17 APR 2015 HKD / USD EX.RATE 7.751 WITH DEUTSCHE BANK AG	-10,637.66	17 Apr 15				0.00	-10,637.66	-10,637.66	0.00
FX DEAL TRANSACTED ON 17 APR 2015 JPY / USD EX.RATE 119.0495 WITH DEUTSCHE BANK	-34,829.15	17 Apr 15				0.00	-34,829.15	-34,829.15	0.00
FX DEAL TRANSACTED ON 17 APR 2015 USD / AUD EX.RATE 0.777753 WITH DEUTSCHE BANK	55,482.72	17 Apr 15				0.00	55,482.72	55,482.72	0.00
FX DEAL TRANSACTED ON 17 JUL 2015 NOK / USD EX.RATE 8.1592 WITH DEUTSCHE BANK AG	-53,369.24	17 Jul 15				0.00	-53,369.24	-53,369.24	0.00
FX DEAL TRANSACTED ON 17 JUL 2015 USD / GBP EX.RATE 1.5624 WITH DEUTSCHE BANK AG	896.47	17 Jul 15				0.00	896.47	896.47	0.00
FX DEAL TRANSACTED ON 17 MAR 2015 GBP / USD EX.RATE 0.6777823 WITH DEUTSCHE BANK	-13,970.61	17 Mar 15				0.00	-13,970.61	-13,970.61	0.00
FX DEAL TRANSACTED ON 17 NOV 2015 GBP / USD EX.RATE 0.657393 WITH DEUTSCHE BANK	-7,825.79	17 Nov 15				0.00	-7,825.79	-7,825.79	0.00
FX DEAL TRANSACTED ON 17 SEP 2015 SEK / USD EX.RATE 8.2676 WITH DEUTSCHE BANK AG	-27,398.81	17 Sep 15				0.00	-27,398.81	-27,398.81	0.00
FX DEAL TRANSACTED ON 18 AUG 2015 JPY / USD EX.RATE 124.37901 WITH DEUTSCHE BANK	-11,688.70	18 Aug 15				0.00	-11,688.70	-11,688.70	0.00
FX DEAL TRANSACTED ON 18 FEB 2015 USD / NOK EX.RATE 0.132626 WITH DEUTSCHE BANK	100,347.42	18 Feb 15				0.00	100,347.42	100,347.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUN 2015 EUR / USD EX.RATE 0.8793528 WITH DEUTSCHE BANK	-5,298.40	18 Jun 15				0.00	-5,298.40	-5,298.40	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 AED / USD EX.RATE 3.6729867 WITH DEUTSCHE BANK	-3,090.17	18 May 15				0.00	-3,090.17	-3,090.17	0.00
FX DEAL TRANSACTED ON 18 MAY 2015 SEK / USD EX.RATE 8.2215207 WITH DEUTSCHE BANK	-134,760.83	18 May 15				0.00	-134,760.83	-134,760.83	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 EUR / USD EX.RATE 0.9038322 WITH DEUTSCHE BANK	-20,799.69	19 Aug 15				0.00	-20,799.69	-20,799.69	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 USD / EUR EX.RATE 1.106441 WITH DEUTSCHE BANK	38,759.98	19 Aug 15				0.00	38,759.98	38,759.98	0.00
FX DEAL TRANSACTED ON 19 DEC 2014 USD / EUR EX.RATE 1.2229 WITH DEUTSCHE BANK AG	115,183.24	19 Dec 14				0.00	115,183.24	115,183.24	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 AUD / USD EX.RATE 1.2850828 WITH DEUTSCHE BANK	-45,231.10	19 Feb 15				0.00	-45,231.10	-45,231.10	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 AED / USD EX.RATE 3.6729327 WITH DEUTSCHE BANK	-6,839.79	19 May 15				0.00	-6,839.79	-6,839.79	0.00
FX DEAL TRANSACTED ON 20 FEB 2015 MXN / USD EX.RATE 15.058 WITH DEUTSCHE BANK AG	-5,531.20	20 Feb 15				0.00	-5,531.20	-5,531.20	0.00
FX DEAL TRANSACTED ON 20 JAN 2015 DKK / USD EX.RATE 6.4367 WITH DEUTSCHE BANK AG	-22,922.94	20 Jan 15				0.00	-22,922.94	-22,922.94	0.00
FX DEAL TRANSACTED ON 20 MAR 2015 USD / EUR EX.RATE 1.0828 WITH DEUTSCHE BANK AG	64,680.47	20 Mar 15				0.00	64,680.47	64,680.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2015 USD / GBP EX.RATE 1.495 WITH DEUTSCHE BANK AG	83,286.76	20 Mar 15				0.00	83,286.76	83,286.76	0.00
FX DEAL TRANSACTED ON 20 MAY 2015 USD / TRY EX.RATE 0.387301 WITH DEUTSCHE BANK	1,377.66	20 May 15				0.00	1,377.66	1,377.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 NOV 2015 USD / GBP EX.RATE 1.5199 WITH DEUTSCHE BANK AG	171,163.52	20 Nov 15				0.00	171,163.52	171,163.52	0.00
FX DEAL TRANSACTED ON 21 APR 2015 CAD / USD EX.RATE 1.228616 WITH DEUTSCHE BANK	-93,102.87	21 Apr 15				0.00	-93,102.87	-93,102.87	0.00
FX DEAL TRANSACTED ON 21 APR 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-117,699.18	21 Apr 15				0.00	-117,699.18	-117,699.18	0.00
FX DEAL TRANSACTED ON 21 APR 2015 USD / JPY EX.RATE 0.0083549 WITH DEUTSCHE BANK	287,133.22	21 Apr 15				0.00	287,133.22	287,133.22	0.00
FX DEAL TRANSACTED ON 21 JUL 2015 USD / CAD EX.RATE 0.7718968 WITH DEUTSCHE BANK	9,168.18	21 Jul 15				0.00	9,168.18	9,168.18	0.00
FX DEAL TRANSACTED ON 21 JUL 2015 ZAR / USD EX.RATE 12.344256 WITH DEUTSCHE BANK	-7,995.40	21 Jul 15				0.00	-7,995.40	-7,995.40	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 AED / USD EX.RATE 3.6729327 WITH DEUTSCHE BANK	-3,588.82	21 May 15				0.00	-3,588.82	-3,588.82	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 AUD / USD EX.RATE 1.2672874 WITH DEUTSCHE BANK	-20,082.66	21 May 15				0.00	-20,082.66	-20,082.66	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / CHF EX.RATE 1.0678011 WITH DEUTSCHE BANK	11,082.81	21 May 15				0.00	11,082.81	11,082.81	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / NOK EX.RATE 0.1323675 WITH DEUTSCHE BANK	622.26	21 May 15				0.00	622.26	622.26	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / SEK EX.RATE 0.1199337 WITH DEUTSCHE BANK	4,086.69	21 May 15				0.00	4,086.69	4,086.69	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / SGD EX.RATE 0.7484862 WITH DEUTSCHE BANK	19,738.33	21 May 15				0.00	19,738.33	19,738.33	0.00
FX DEAL TRANSACTED ON 22 APR 2015 USD / JPY EX.RATE 0.0083515 WITH DEUTSCHE BANK	70,263.57	22 Apr 15				0.00	70,263.57	70,263.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 JUN 2015 USD / CAD EX.RATE 0.8161127 WITH DEUTSCHE BANK	1,409.54	22 Jun 15				0.00	1,409.54	1,409.54	0.00
FX DEAL TRANSACTED ON 22 JUN 2015 USD / HKD EX.RATE 0.129004 WITH DEUTSCHE BANK	121,396.86	22 Jun 15				0.00	121,396.86	121,396.86	0.00
FX DEAL TRANSACTED ON 22 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-5,937.51	22 Oct 15				0.00	-5,937.51	-5,937.51	0.00
FX DEAL TRANSACTED ON 22 OCT 2015 USD / NOK EX.RATE 0.120799 WITH DEUTSCHE BANK	112,569.66	22 Oct 15				0.00	112,569.66	112,569.66	0.00
FX DEAL TRANSACTED ON 23 FEB 2015 EUR / USD EX.RATE 0.8829539 WITH DEUTSCHE BANK	-4,953.24	23 Feb 15				0.00	-4,953.24	-4,953.24	0.00
FX DEAL TRANSACTED ON 23 FEB 2015 USD / ZAR EX.RATE 0.0859244 WITH DEUTSCHE BANK	20,229.73	23 Feb 15				0.00	20,229.73	20,229.73	0.00
FX DEAL TRANSACTED ON 23 JAN 2015 USD / JPY EX.RATE 0.0084919 WITH DEUTSCHE BANK	92,204.32	23 Jan 15				0.00	92,204.32	92,204.32	0.00
FX DEAL TRANSACTED ON 23 JUL 2015 JPY / USD EX.RATE 124.01915 WITH DEUTSCHE BANK	-41,231.74	23 Jul 15				0.00	-41,231.74	-41,231.74	0.00
FX DEAL TRANSACTED ON 23 JUN 2015 GBP / USD EX.RATE 0.6359705 WITH DEUTSCHE BANK	-52,961.67	23 Jun 15				0.00	-52,961.67	-52,961.67	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / CHF EX.RATE 1.0329511 WITH DEUTSCHE BANK	19,958.42	23 Mar 15				0.00	19,958.42	19,958.42	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 ZAR / USD EX.RATE 11.923113 WITH DEUTSCHE BANK	-666.23	23 Mar 15				0.00	-666.23	-666.23	0.00
FX DEAL TRANSACTED ON 24 AUG 2015 ZAR / USD EX.RATE 13.137265 WITH DEUTSCHE BANK	-7,509.54	24 Aug 15				0.00	-7,509.54	-7,509.54	0.00
FX DEAL TRANSACTED ON 24 FEB 2015 USD / NOK EX.RATE 0.1314302 WITH DEUTSCHE BANK	22,772.64	24 Feb 15				0.00	22,772.64	22,772.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2015 USD / ILS EX.RATE 0.265706 WITH DEUTSCHE BANK	4,709.61	24 Jun 15				0.00	4,709.61	4,709.61	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 AUD / USD EX.RATE 1.2670176 WITH DEUTSCHE BANK	-7,057.27	24 Mar 15				0.00	-7,057.27	-7,057.27	0.00
FX DEAL TRANSACTED ON 24 NOV 2015 JPY / USD EX.RATE 122.54 WITH DEUTSCHE BANK AG	-10,717.19	24 Nov 15				0.00	-10,717.19	-10,717.19	0.00
FX DEAL TRANSACTED ON 25 AUG 2015 USD / CHF EX.RATE 1.0558547 WITH DEUTSCHE BANK	4,720.99	25 Aug 15				0.00	4,720.99	4,720.99	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 BRL / USD EX.RATE 2.863 WITH DEUTSCHE BANK AG	-207,748.22	25 Feb 15				0.00	-207,748.22	-207,748.22	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 IDR / USD EX.RATE 12887.0 WITH DEUTSCHE BANK	-215,483.44	25 Feb 15				0.00	-215,483.44	-215,483.44	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 USD / BRL EX.RATE 0.345919 WITH DEUTSCHE BANK	205,746.81	25 Feb 15				0.00	205,746.81	205,746.81	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 USD / GBP EX.RATE 1.4886 WITH DEUTSCHE BANK AG	44,342.71	25 Mar 15				0.00	44,342.71	44,342.71	0.00
FX DEAL TRANSACTED ON 25 NOV 2015 HKD / USD EX.RATE 7.750436 WITH DEUTSCHE BANK	-16,024.09	25 Nov 15				0.00	-16,024.09	-16,024.09	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 GBP / USD EX.RATE 0.64612 WITH DEUTSCHE BANK	-85,642.43	26 Aug 15				0.00	-85,642.43	-85,642.43	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 HKD / USD EX.RATE 7.752 WITH DEUTSCHE BANK AG	-105,390.30	26 Aug 15				0.00	-105,390.30	-105,390.30	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	1,131.65	26 Jun 15				0.00	1,131.65	1,131.65	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	581.99	26 Jun 15				0.00	581.99	581.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	7,440.61	26 Jun 15				0.00	7,440.61	7,440.61	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 USD / JPY EX.RATE 0.008083 WITH DEUTSCHE BANK	7,595.00	26 Jun 15				0.00	7,595.00	7,595.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2015 USD / EUR EX.RATE 1.0881 WITH DEUTSCHE BANK AG	25,457.21	26 Mar 15				0.00	25,457.21	25,457.21	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 USD / MXN EX.RATE 0.0653245 WITH DEUTSCHE BANK	23,494.14	26 May 15				0.00	23,494.14	23,494.14	0.00
FX DEAL TRANSACTED ON 26 OCT 2015 GBP / USD EX.RATE 0.6509993 WITH DEUTSCHE BANK	-1,704.61	26 Oct 15				0.00	-1,704.61	-1,704.61	0.00
FX DEAL TRANSACTED ON 26 OCT 2015 HKD / USD EX.RATE 7.75 WITH DEUTSCHE BANK AG	-9,367.13	26 Oct 15				0.00	-9,367.13	-9,367.13	0.00
FX DEAL TRANSACTED ON 26 OCT 2015 USD / AUD EX.RATE 0.725762 WITH DEUTSCHE BANK	42,344.16	26 Oct 15				0.00	42,344.16	42,344.16	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 BRL / USD EX.RATE 3.585 WITH DEUTSCHE BANK AG	-2,444,114.06	27 Aug 15				0.00	-2,444,114.06	-2,444,114.06	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 EUR / USD EX.RATE 0.8896797 WITH DEUTSCHE BANK	-87,818.68	27 Aug 15				0.00	-87,818.68	-87,818.68	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 USD / BRL EX.RATE 0.2760677 WITH DEUTSCHE BANK	2,369,890.52	27 Aug 15				0.00	2,369,890.52	2,369,890.52	0.00
FX DEAL TRANSACTED ON 27 AUG 2015 USD / EUR EX.RATE 1.124015 WITH DEUTSCHE BANK	3,246.75	27 Aug 15				0.00	3,246.75	3,246.75	0.00
FX DEAL TRANSACTED ON 27 FEB 2015 BRL / USD EX.RATE 2.8782 WITH DEUTSCHE BANK AG	-206,651.09	27 Feb 15				0.00	-206,651.09	-206,651.09	0.00
FX DEAL TRANSACTED ON 27 FEB 2015 USD / BRL EX.RATE 0.3474394 WITH DEUTSCHE BANK	206,651.09	27 Feb 15				0.00	206,651.09	206,651.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 JUL 2015 USD / GBP EX.RATE 1.5571 WITH DEUTSCHE BANK AG	4,135.53	27 Jul 15				0.00	4,135.53	4,135.53	0.00
FX DEAL TRANSACTED ON 27 MAR 2015 USD / EUR EX.RATE 1.0915 WITH DEUTSCHE BANK AG	48,920.93	27 Mar 15				0.00	48,920.93	48,920.93	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 CHF / USD EX.RATE 0.95 WITH DEUTSCHE BANK AG	-39,774.67	27 May 15				0.00	-39,774.67	-39,774.67	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 EUR / USD EX.RATE 0.9175154 WITH DEUTSCHE BANK	-18,634.83	27 May 15				0.00	-18,634.83	-18,634.83	0.00
FX DEAL TRANSACTED ON 28 APR 2015 EUR / USD EX.RATE 0.9109891 WITH DEUTSCHE BANK	-357,852.81	28 Apr 15				0.00	-357,852.81	-357,852.81	0.00
FX DEAL TRANSACTED ON 28 APR 2015 EUR / USD EX.RATE 0.9186955 WITH DEUTSCHE BANK	-11,894,039.50	28 Apr 15				0.00	-11,894,039.50	-11,894,039.50	0.00
FX DEAL TRANSACTED ON 28 APR 2015 USD / EUR EX.RATE 1.088866 WITH DEUTSCHE BANK	11,898,038.78	28 Apr 15				0.00	11,898,038.78	11,898,038.78	0.00
FX DEAL TRANSACTED ON 28 APR 2015 USD / EUR EX.RATE 1.097248 WITH DEUTSCHE BANK	357,702.85	28 Apr 15				0.00	357,702.85	357,702.85	0.00
FX DEAL TRANSACTED ON 28 JAN 2015 BRL / USD EX.RATE 2.589 WITH DEUTSCHE BANK AG	-229,734.71	28 Jan 15				0.00	-229,734.71	-229,734.71	0.00
FX DEAL TRANSACTED ON 28 JAN 2015 USD / BRL EX.RATE 0.3834062 WITH DEUTSCHE BANK	228,043.54	28 Jan 15				0.00	228,043.54	228,043.54	0.00
FX DEAL TRANSACTED ON 28 JUL 2015 USD / HKD EX.RATE 0.129009 WITH DEUTSCHE BANK	143,141.15	28 Jul 15				0.00	143,141.15	143,141.15	0.00
FX DEAL TRANSACTED ON 28 MAY 2015 AED / USD EX.RATE 3.6729462 WITH DEUTSCHE BANK	-8,357.01	28 May 15				0.00	-8,357.01	-8,357.01	0.00
FX DEAL TRANSACTED ON 28 OCT 2015 DKK / USD EX.RATE 6.8166 WITH DEUTSCHE BANK AG	-2,054.40	28 Oct 15				0.00	-2,054.40	-2,054.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2015 GBP / USD EX.RATE 0.6547073 WITH DEUTSCHE BANK	-597.99	28 Oct 15				0.00	-597.99	-597.99	0.00
FX DEAL TRANSACTED ON 28 OCT 2015 JPY / USD EX.RATE 120.36784 WITH DEUTSCHE BANK	-2,814.03	28 Oct 15				0.00	-2,814.03	-2,814.03	0.00
FX DEAL TRANSACTED ON 28 OCT 2015 USD / EUR EX.RATE 1.0938 WITH DEUTSCHE BANK AG	7,030.69	28 Oct 15				0.00	7,030.69	7,030.69	0.00
FX DEAL TRANSACTED ON 28 OCT 2015 USD / ZAR EX.RATE 0.0725965 WITH DEUTSCHE BANK	11,322.31	28 Oct 15				0.00	11,322.31	11,322.31	0.00
FX DEAL TRANSACTED ON 29 DEC 2014 USD / GBP EX.RATE 1.552 WITH DEUTSCHE BANK AG	17,540.83	29 Dec 14				0.00	17,540.83	17,540.83	0.00
FX DEAL TRANSACTED ON 29 JUL 2015 USD / HKD EX.RATE 0.1290081 WITH DEUTSCHE BANK	11,080.24	29 Jul 15				0.00	11,080.24	11,080.24	0.00
FX DEAL TRANSACTED ON 29 JUN 2015 USD / HKD EX.RATE 0.1289823 WITH DEUTSCHE BANK	9,879.61	29 Jun 15				0.00	9,879.61	9,879.61	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 JPY / USD EX.RATE 124.07928 WITH DEUTSCHE BANK	-7,069.68	29 May 15				0.00	-7,069.68	-7,069.68	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 USD / HKD EX.RATE 0.1290073 WITH DEUTSCHE BANK	51,651.63	29 May 15				0.00	51,651.63	51,651.63	0.00
FX DEAL TRANSACTED ON 29 OCT 2015 USD / ZAR EX.RATE 0.0721071 WITH DEUTSCHE BANK	32,306.82	29 Oct 15				0.00	32,306.82	32,306.82	0.00
FX DEAL TRANSACTED ON 29 SEP 2015 ZAR / USD EX.RATE 14.00067 WITH DEUTSCHE BANK	-1,068.48	29 Sep 15				0.00	-1,068.48	-1,068.48	0.00
FX DEAL TRANSACTED ON 30 JAN 2015 GBP / USD EX.RATE 0.6646506 WITH DEUTSCHE BANK	-416,208.89	30 Jan 15				0.00	-416,208.89	-416,208.89	0.00
FX DEAL TRANSACTED ON 30 JAN 2015 USD / BRL EX.RATE 0.3756151 WITH DEUTSCHE BANK	223,409.52	30 Jan 15				0.00	223,409.52	223,409.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 MAR 2015 USD / SEK EX.RATE 0.1162899 WITH DEUTSCHE BANK	90,516.24	30 Mar 15				0.00	90,516.24	90,516.24	0.00
FX DEAL TRANSACTED ON 30 NOV 2015 HKD / USD EX.RATE 7.7501957 WITH DEUTSCHE BANK	-32,470.97	30 Nov 15				0.00	-32,470.97	-32,470.97	0.00
FX DEAL TRANSACTED ON 30 NOV 2015 JPY / USD EX.RATE 123.1874 WITH DEUTSCHE BANK	-633.04	30 Nov 15				0.00	-633.04	-633.04	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 BRL / USD EX.RATE 3.9729 WITH DEUTSCHE BANK AG	-2,160,752.71	30 Sep 15				0.00	-2,160,752.71	-2,160,752.71	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 EUR / USD EX.RATE 0.8942944 WITH DEUTSCHE BANK	-12,356.86	30 Sep 15				0.00	-12,356.86	-12,356.86	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 GBP / USD EX.RATE 0.6608512 WITH DEUTSCHE BANK	-506.18	30 Sep 15				0.00	-506.18	-506.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 USD / JPY EX.RATE 0.0083315 WITH DEUTSCHE BANK	19,336.83	30 Sep 15				0.00	19,336.83	19,336.83	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 USD / BRL EX.RATE 0.2742205 WITH DEUTSCHE BANK	2,402,761.10	31 Aug 15				0.00	2,402,761.10	2,402,761.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2015 BRL / USD EX.RATE 3.208 WITH DEUTSCHE BANK AG	-185,406.22	31 Mar 15				0.00	-185,406.22	-185,406.22	0.00
Total DEUTSCHE BANK AG							**0.00**	**531,677.78**	**531,677.78**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 DEC 2014 AUD / USD EX.RATE 1.1779864 WITH GOLDMAN SACHS	168,000.00	1 Dec 14				0.00	142,616.24	142,657.20	40.96
FX DEAL TRANSACTED ON 01 DEC 2014 USD / AUD EX.RATE 0.8469151 WITH GOLDMAN SACHS	-168,000.00	1 Dec 14				0.00	-142,281.74	-136,483.20	5,798.54
FX DEAL TRANSACTED ON 17 DEC 2014 AUD / USD EX.RATE 1.2218809 WITH GOLDMAN SACHS	242,000.00	17 Dec 14				0.00	198,055.32	197,605.09	-450.23
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.8173345 WITH GOLDMAN SACHS	-242,000.00	17 Dec 14				0.00	-197,794.95	-196,600.81	1,194.14
Brazilian real - BRL									
FX DEAL TRANSACTED ON 03 JUN 2015 USD / BRL EX.RATE 0.3164757 WITH GOLDMAN SACHS	-1,203,123.60	3 Jun 15				0.00	-380,759.42	-385,938.15	-5,178.73
FX DEAL TRANSACTED ON 03 SEP 2015 BRL / USD EX.RATE 3.785 WITH GOLDMAN SACHS	1,111,109.58	3 Sep 15				0.00	293,556.03	280,031.65	-13,524.38
FX DEAL TRANSACTED ON 04 SEP 2015 USD / BRL EX.RATE 0.2616774 WITH GOLDMAN SACHS	-857,971.23	4 Sep 15				0.00	-224,511.64	-216,233.49	8,278.15
FX DEAL TRANSACTED ON 05 NOV 2015 USD / BRL EX.RATE 0.2629849 WITH GOLDMAN SACHS	-200,032.41	5 Nov 15				0.00	-52,605.50	-51,043.65	1,561.85
FX DEAL TRANSACTED ON 07 AUG 2015 USD / BRL EX.RATE 0.2815157 WITH GOLDMAN SACHS	-1,105,267.42	7 Aug 15				0.00	-311,150.11	-300,884.04	10,266.07
FX DEAL TRANSACTED ON 08 APR 2015 USD / BRL EX.RATE 0.3223727 WITH GOLDMAN SACHS	-765,619.32	8 Apr 15				0.00	-246,814.74	-248,795.80	-1,981.06
FX DEAL TRANSACTED ON 08 JUL 2015 BRL / USD EX.RATE 3.256 WITH GOLDMAN SACHS	1,047,466.13	8 Jul 15				0.00	321,703.36	304,005.49	-17,697.87
FX DEAL TRANSACTED ON 08 MAY 2015 USD / BRL EX.RATE 0.3332334 WITH GOLDMAN SACHS	-441,279.38	8 May 15				0.00	-147,049.01	-138,836.96	8,212.05

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 11 JUN 2015 USD / BRL EX.RATE 0.3197851 WITH GOLDMAN SACHS	-2,689,899.80	11 Jun 15				0.00	-860,189.89	-862,866.43	-2,676.54
FX DEAL TRANSACTED ON 14 APR 2015 USD / BRL EX.RATE 0.3231227 WITH GOLDMAN SACHS	-1,158,424.07	14 Apr 15				0.00	-374,313.06	-376,441.71	-2,128.65
FX DEAL TRANSACTED ON 14 AUG 2015 USD / BRL EX.RATE 0.2863934 WITH GOLDMAN SACHS	-114,762.04	14 Aug 15				0.00	-32,867.10	-31,241.37	1,625.73
FX DEAL TRANSACTED ON 14 MAY 2015 USD / BRL EX.RATE 0.3321266 WITH GOLDMAN SACHS	-1,054,931.19	14 May 15				0.00	-350,370.72	-331,906.37	18,464.35
FX DEAL TRANSACTED ON 15 SEP 2015 BRL / USD EX.RATE 3.8885 WITH GOLDMAN SACHS	557,232.60	15 Sep 15				0.00	143,302.71	140,438.68	-2,864.03
FX DEAL TRANSACTED ON 18 JUN 2015 USD / BRL EX.RATE 0.3262643 WITH GOLDMAN SACHS	-1,387,962.40	18 Jun 15				0.00	-452,842.54	-445,230.77	7,611.77
FX DEAL TRANSACTED ON 19 AUG 2015 BRL / USD EX.RATE 3.4985 WITH GOLDMAN SACHS	1,615,461.88	19 Aug 15				0.00	461,758.43	439,772.93	-21,985.50
FX DEAL TRANSACTED ON 19 MAY 2015 USD / BRL EX.RATE 0.3289582 WITH GOLDMAN SACHS	-1,025,408.91	19 May 15				0.00	-337,316.66	-322,617.96	14,698.70
FX DEAL TRANSACTED ON 22 DEC 2014 BRL / USD EX.RATE 2.655 WITH GOLDMAN SACHS	594,783.16	22 Dec 14				0.00	224,023.79	220,940.61	-3,083.18
FX DEAL TRANSACTED ON 22 DEC 2014 USD / BRL EX.RATE 0.37342 WITH GOLDMAN SACHS	-594,783.16	22 Dec 14				0.00	-222,103.91	-220,465.62	1,638.29
FX DEAL TRANSACTED ON 22 SEP 2015 BRL / USD EX.RATE 4.0646 WITH GOLDMAN SACHS	800,569.11	22 Sep 15				0.00	196,961.35	201,766.50	4,805.15
FX DEAL TRANSACTED ON 24 JUL 2015 USD / BRL EX.RATE 0.2993161 WITH GOLDMAN SACHS	-353,466.92	24 Jul 15				0.00	-105,798.33	-102,586.50	3,211.83
FX DEAL TRANSACTED ON 24 JUL 2015 USD / BRL EX.RATE 0.2993161 WITH GOLDMAN SACHS	-827,448.39	24 Jul 15				0.00	-247,668.59	-240,149.87	7,518.72

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 25 SEP 2015 BRL / USD EX.RATE 3.977 WITH GOLDMAN SACHS	4,739,695.97	25 Sep 15				0.00	1,191,776.71	1,194,540.04	2,763.33
FX DEAL TRANSACTED ON 27 JUL 2015 USD / BRL EX.RATE 0.2975022 WITH GOLDMAN SACHS	-764,347.56	27 Jul 15				0.00	-227,395.06	-221,836.15	5,558.91
FX DEAL TRANSACTED ON 27 MAY 2015 BRL / USD EX.RATE 3.2095 WITH GOLDMAN SACHS	1,376,577.53	27 May 15				0.00	428,907.16	441,578.73	12,671.57
FX DEAL TRANSACTED ON 28 JUL 2015 BRL / USD EX.RATE 3.3915 WITH GOLDMAN SACHS	7,659,412.51	28 Jul 15				0.00	2,258,414.42	2,222,986.90	-35,427.52
FX DEAL TRANSACTED ON 28 JUL 2015 USD / BRL EX.RATE 0.2917536 WITH GOLDMAN SACHS	-7,659,412.51	28 Jul 15				0.00	-2,234,661.06	-2,085,101.68	149,559.38
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	1,054,931.19	29 May 15				0.00	331,864.60	331,906.37	41.77
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	441,279.38	29 May 15				0.00	138,819.49	138,836.96	17.47
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	1,025,408.91	29 May 15				0.00	322,577.36	322,617.96	40.60
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH GOLDMAN SACHS	1,158,424.07	30 Apr 15				0.00	386,966.89	376,441.71	-10,525.18
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH GOLDMAN SACHS	765,619.32	30 Apr 15				0.00	255,752.04	248,795.80	-6,956.24
FX DEAL TRANSACTED ON 30 JAN 2015 BRL / USD EX.RATE 2.6623 WITH GOLDMAN SACHS	594,783.16	30 Jan 15				0.00	223,409.52	220,465.62	-2,943.90
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	1,203,123.60	30 Jun 15				0.00	387,779.15	385,938.15	-1,841.00
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	1,387,962.40	30 Jun 15				0.00	447,354.61	445,230.77	-2,123.84

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	2,689,899.80	30 Jun 15				0.00	866,982.47	862,866.43	-4,116.04
FX DEAL TRANSACTED ON 30 JUN 2015 USD / BRL EX.RATE 0.3223103 WITH GOLDMAN SACHS	-1,376,577.53	30 Jun 15				0.00	-443,685.14	-441,578.73	2,106.41
FX DEAL TRANSACTED ON 30 NOV 2015 BRL / USD EX.RATE 3.8506 WITH GOLDMAN SACHS	200,032.41	30 Nov 15				0.00	51,948.37	51,043.65	-904.72
FX DEAL TRANSACTED ON 30 SEP 2015 BRL / USD EX.RATE 3.9729 WITH GOLDMAN SACHS	857,971.23	30 Sep 15				0.00	215,955.91	216,233.49	277.58
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	-557,232.60	30 Sep 15				0.00	-140,258.40	-140,438.68	-180.28
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	-1,111,109.58	30 Sep 15				0.00	-279,672.17	-280,031.65	-359.48
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	-4,739,695.97	30 Sep 15				0.00	-1,193,006.61	-1,194,540.04	-1,533.43
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	-800,569.11	30 Sep 15				0.00	-201,507.49	-201,766.50	-259.01
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	1,105,267.42	31 Aug 15				0.00	303,087.02	300,884.04	-2,202.98
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	114,762.04	31 Aug 15				0.00	31,470.11	31,241.37	-228.74
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	7,659,412.51	31 Aug 15				0.00	2,100,368.14	2,085,101.68	-15,266.46
FX DEAL TRANSACTED ON 31 AUG 2015 USD / BRL EX.RATE 0.2742205 WITH GOLDMAN SACHS	-1,615,461.88	31 Aug 15				0.00	-442,992.81	-439,772.93	3,219.88
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	468,981.35	31 Dec 14				0.00	176,561.01	174,209.75	-2,351.26

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	49,509.50	31 Dec 14				0.00	18,639.22	18,391.00	-248.22
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	25,773.55	31 Dec 14				0.00	9,703.17	9,573.95	-129.22
FX DEAL TRANSACTED ON 31 DEC 2014 USD / BRL EX.RATE 0.3764777 WITH GOLDMAN SACHS	-594,783.16	31 Dec 14				0.00	-223,922.58	-220,940.61	2,981.97
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	764,347.56	31 Jul 15				0.00	225,205.53	221,836.15	-3,369.38
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	353,466.92	31 Jul 15				0.00	104,144.64	102,586.50	-1,558.14
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	827,448.39	31 Jul 15				0.00	243,797.40	240,149.87	-3,647.53
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH GOLDMAN SACHS	-1,047,466.13	31 Jul 15				0.00	-308,622.90	-304,005.49	4,617.41
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH GOLDMAN SACHS	-7,659,412.51	31 Jul 15				0.00	-2,256,750.89	-2,222,986.90	33,763.99
Colombian peso - COP									
FX DEAL TRANSACTED ON 16 APR 2015 COP / USD EX.RATE 2493.93 WITH GOLDMAN SACHS	1,127,179,133.00	16 Apr 15				0.00	451,969.03	451,205.55	-763.48
FX DEAL TRANSACTED ON 16 MAR 2015 COP / USD EX.RATE 2674.0 WITH GOLDMAN SACHS	1,127,179,133.00	16 Mar 15				0.00	421,532.96	424,406.51	2,873.55
FX DEAL TRANSACTED ON 16 MAR 2015 USD / COP EX.RATE 0.0003727 WITH GOLDMAN SACHS	-1,127,179,133.00	16 Mar 15				0.00	-420,118.95	-451,205.55	-31,086.60
FX DEAL TRANSACTED ON 17 MAR 2015 USD / COP EX.RATE 0.0003734 WITH GOLDMAN SACHS	-1,127,179,133.00	17 Mar 15				0.00	-420,908.05	-424,406.51	-3,498.46

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 AUG 2015 EUR / USD EX.RATE 0.9118132 WITH GOLDMAN SACHS	46,000.00	4 Aug 15				0.00	50,448.93	50,418.30	-30.63
FX DEAL TRANSACTED ON 04 AUG 2015 USD / EUR EX.RATE 1.0971048 WITH GOLDMAN SACHS	-46,000.00	4 Aug 15				0.00	-50,466.82	-51,789.10	-1,322.28
FX DEAL TRANSACTED ON 08 JUL 2015 EUR / USD EX.RATE 0.9077198 WITH GOLDMAN SACHS	122,000.00	8 Jul 15				0.00	134,402.70	134,993.00	590.30
FX DEAL TRANSACTED ON 08 JUL 2015 USD / EUR EX.RATE 1.1020516 WITH GOLDMAN SACHS	-122,000.00	8 Jul 15				0.00	-134,450.30	-133,864.51	585.79
FX DEAL TRANSACTED ON 24 MAR 2015 EUR / USD EX.RATE 0.9102096 WITH GOLDMAN SACHS	176,000.00	24 Mar 15				0.00	193,362.07	191,954.41	-1,407.66
FX DEAL TRANSACTED ON 24 MAR 2015 USD / EUR EX.RATE 1.098754 WITH GOLDMAN SACHS	-176,000.00	24 Mar 15				0.00	-193,380.70	-189,340.80	4,039.90
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.8795455 WITH GOLDMAN SACHS	10,781,000.00	25 Feb 15				0.00	12,257,466.57	12,069,868.88	-187,597.69
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.1373192 WITH GOLDMAN SACHS	-10,781,000.00	25 Feb 15				0.00	-12,261,438.30	-11,598,199.89	663,238.41
FX DEAL TRANSACTED ON 27 FEB 2015 EUR / USD EX.RATE 0.8905544 WITH GOLDMAN SACHS	111,000.00	27 Feb 15				0.00	124,641.46	119,413.80	-5,227.66
FX DEAL TRANSACTED ON 27 FEB 2015 USD / EUR EX.RATE 1.1225075 WITH GOLDMAN SACHS	-111,000.00	27 Feb 15				0.00	-124,598.33	-124,503.15	95.18
Indian rupee - INR									
FX DEAL TRANSACTED ON 09 SEP 2015 INR / USD EX.RATE 66.2945 WITH GOLDMAN SACHS	14,901,143.41	9 Sep 15				0.00	224,771.94	224,245.95	-525.99
FX DEAL TRANSACTED ON 29 JUL 2015 USD / INR EX.RATE 0.01554 WITH GOLDMAN SACHS	-14,901,143.41	29 Jul 15				0.00	-231,564.00	-224,245.95	7,318.05

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 07 JUL 2015 IDR / USD EX.RATE 13350.0 WITH GOLDMAN SACHS	7,316,045,660.00	7 Jul 15				0.00	548,018.40	548,593.71	575.31
FX DEAL TRANSACTED ON 07 JUL 2015 USD / IDR EX.RATE 0.0000743 WITH GOLDMAN SACHS	-7,316,045,660.00	7 Jul 15				0.00	-543,337.96	-527,472.65	15,865.31
FX DEAL TRANSACTED ON 07 OCT 2015 IDR / USD EX.RATE 14065.0 WITH GOLDMAN SACHS	7,335,782,249.00	7 Oct 15				0.00	521,562.90	528,990.97	7,428.07
FX DEAL TRANSACTED ON 08 JUL 2015 USD / IDR EX.RATE 0.0000749 WITH GOLDMAN SACHS	-7,316,045,660.00	8 Jul 15				0.00	-548,182.65	-548,593.71	-411.06
FX DEAL TRANSACTED ON 09 DEC 2014 USD / IDR EX.RATE 0.0000802 WITH GOLDMAN SACHS	-2,734,714,767.00	9 Dec 14				0.00	-219,391.48	-217,732.07	1,659.41
FX DEAL TRANSACTED ON 13 JAN 2015 IDR / USD EX.RATE 12600.0 WITH GOLDMAN SACHS	4,539,110,597.00	13 Jan 15				0.00	360,246.87	361,394.16	1,147.29
FX DEAL TRANSACTED ON 13 JAN 2015 USD / IDR EX.RATE 0.0000788 WITH GOLDMAN SACHS	-4,539,110,597.00	13 Jan 15				0.00	-357,691.93	-353,582.13	4,109.80
FX DEAL TRANSACTED ON 13 JUL 2015 IDR / USD EX.RATE 13390.0 WITH GOLDMAN SACHS	6,217,357,367.00	13 Jul 15				0.00	464,328.41	448,259.36	-16,069.05
FX DEAL TRANSACTED ON 14 JAN 2015 IDR / USD EX.RATE 12580.0 WITH GOLDMAN SACHS	4,435,920,200.00	14 Jan 15				0.00	352,616.87	353,178.36	561.49
FX DEAL TRANSACTED ON 14 JAN 2015 IDR / USD EX.RATE 12580.0 WITH GOLDMAN SACHS	2,734,714,767.00	14 Jan 15				0.00	217,385.91	217,732.07	346.16
FX DEAL TRANSACTED ON 14 JAN 2015 USD / IDR EX.RATE 0.0000795 WITH GOLDMAN SACHS	-4,539,110,597.00	14 Jan 15				0.00	-360,819.60	-361,394.16	-574.56
FX DEAL TRANSACTED ON 14 JAN 2015 USD / IDR EX.RATE 0.0000795 WITH GOLDMAN SACHS	-2,631,524,370.00	14 Jan 15				0.00	-209,183.18	-209,516.27	-333.09
FX DEAL TRANSACTED ON 18 AUG 2015 IDR / USD EX.RATE 13845.0 WITH GOLDMAN SACHS	7,335,782,249.00	18 Aug 15				0.00	529,850.65	528,895.62	-955.03

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 18 AUG 2015 USD / IDR EX.RATE 0.0000707 WITH GOLDMAN SACHS	-7,335,782,249.00	18 Aug 15				0.00	-518,429.84	-528,990.97	-10,561.13
FX DEAL TRANSACTED ON 19 AUG 2015 IDR / USD EX.RATE 13824.0 WITH GOLDMAN SACHS	7,316,045,660.00	19 Aug 15				0.00	529,227.84	527,472.65	-1,755.19
FX DEAL TRANSACTED ON 19 AUG 2015 USD / IDR EX.RATE 0.0000723 WITH GOLDMAN SACHS	-7,335,782,249.00	19 Aug 15				0.00	-530,655.54	-528,895.62	1,759.92
FX DEAL TRANSACTED ON 19 AUG 2015 USD / IDR EX.RATE 0.0000723 WITH GOLDMAN SACHS	-6,217,357,367.00	19 Aug 15				0.00	-449,750.97	-448,259.36	1,491.61
FX DEAL TRANSACTED ON 25 FEB 2015 IDR / USD EX.RATE 12887.0 WITH GOLDMAN SACHS	4,539,110,597.00	25 Feb 15				0.00	352,223.99	353,582.13	1,358.14
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 FEB 2015 MXN / USD EX.RATE 14.697 WITH GOLDMAN SACHS	3,511,955.33	3 Feb 15				0.00	238,957.29	234,591.72	-4,365.57
FX DEAL TRANSACTED ON 14 APR 2015 MXN / USD EX.RATE 15.22 WITH GOLDMAN SACHS	6,886,090.80	14 Apr 15				0.00	452,436.98	447,217.00	-5,219.98
FX DEAL TRANSACTED ON 14 APR 2015 USD / MXN EX.RATE 0.0655029 WITH GOLDMAN SACHS	-6,886,090.80	14 Apr 15				0.00	-451,058.91	-448,079.83	2,979.08
FX DEAL TRANSACTED ON 21 MAY 2015 USD / MXN EX.RATE 0.0656501 WITH GOLDMAN SACHS	-7,028,482.10	21 May 15				0.00	-461,420.83	-458,845.59	2,575.24
Russian ruble - RUB									
FX DEAL TRANSACTED ON 04 SEP 2015 RUB / USD EX.RATE 67.65 WITH GOLDMAN SACHS	13,849,104.82	4 Sep 15				0.00	204,717.00	203,317.97	-1,399.03
FX DEAL TRANSACTED ON 04 SEP 2015 USD / RUB EX.RATE 0.0146124 WITH GOLDMAN SACHS	-13,849,104.82	4 Sep 15				0.00	-202,368.74	-222,569.43	-20,200.69

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 05 OCT 2015 RUB / USD EX.RATE 64.86 WITH GOLDMAN SACHS	13,821,707.74	5 Oct 15				0.00	213,100.64	222,129.14	9,028.50
FX DEAL TRANSACTED ON 09 SEP 2015 RUB / USD EX.RATE 67.7443 WITH GOLDMAN SACHS	13,849,104.82	9 Sep 15				0.00	204,432.03	203,317.97	-1,114.06
FX DEAL TRANSACTED ON 09 SEP 2015 USD / RUB EX.RATE 0.0147614 WITH GOLDMAN SACHS	-13,849,104.82	9 Sep 15				0.00	-204,432.03	-203,317.97	1,114.06
FX DEAL TRANSACTED ON 15 OCT 2015 RUB / USD EX.RATE 61.929 WITH GOLDMAN SACHS	13,849,104.82	15 Oct 15				0.00	223,628.75	222,569.43	-1,059.32
FX DEAL TRANSACTED ON 15 OCT 2015 USD / RUB EX.RATE 0.0161475 WITH GOLDMAN SACHS	-13,821,707.74	15 Oct 15				0.00	-223,186.35	-222,129.14	1,057.21
FX DEAL TRANSACTED ON 28 JUL 2015 USD / RUB EX.RATE 0.0162522 WITH GOLDMAN SACHS	-13,849,104.82	28 Jul 15				0.00	-225,078.90	-203,317.97	21,760.93
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2014 AUD / USD EX.RATE 1.1779864 WITH GOLDMAN SACHS	-142,616.24	1 Dec 14				0.00	-142,616.24	-142,616.24	0.00
FX DEAL TRANSACTED ON 01 DEC 2014 USD / AUD EX.RATE 0.8469151 WITH GOLDMAN SACHS	142,281.74	1 Dec 14				0.00	142,281.74	142,281.74	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 MXN / USD EX.RATE 14.697 WITH GOLDMAN SACHS	-238,957.29	3 Feb 15				0.00	-238,957.29	-238,957.29	0.00
FX DEAL TRANSACTED ON 03 JUN 2015 USD / BRL EX.RATE 0.3164757 WITH GOLDMAN SACHS	380,759.42	3 Jun 15				0.00	380,759.42	380,759.42	0.00
FX DEAL TRANSACTED ON 03 SEP 2015 BRL / USD EX.RATE 3.785 WITH GOLDMAN SACHS	-293,556.03	3 Sep 15				0.00	-293,556.03	-293,556.03	0.00
FX DEAL TRANSACTED ON 04 AUG 2015 EUR / USD EX.RATE 0.9118132 WITH GOLDMAN SACHS	-50,448.93	4 Aug 15				0.00	-50,448.93	-50,448.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 AUG 2015 USD / EUR EX.RATE 1.0971048 WITH GOLDMAN SACHS	50,466.82	4 Aug 15				0.00	50,466.82	50,466.82	0.00
FX DEAL TRANSACTED ON 04 SEP 2015 RUB / USD EX.RATE 67.65 WITH GOLDMAN SACHS	-204,717.00	4 Sep 15				0.00	-204,717.00	-204,717.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2015 USD / BRL EX.RATE 0.2616774 WITH GOLDMAN SACHS	224,511.64	4 Sep 15				0.00	224,511.64	224,511.64	0.00
FX DEAL TRANSACTED ON 04 SEP 2015 USD / RUB EX.RATE 0.0146124 WITH GOLDMAN SACHS	202,368.74	4 Sep 15				0.00	202,368.74	202,368.74	0.00
FX DEAL TRANSACTED ON 05 NOV 2015 USD / BRL EX.RATE 0.2629849 WITH GOLDMAN SACHS	52,605.50	5 Nov 15				0.00	52,605.50	52,605.50	0.00
FX DEAL TRANSACTED ON 05 OCT 2015 RUB / USD EX.RATE 64.86 WITH GOLDMAN SACHS	-213,100.64	5 Oct 15				0.00	-213,100.64	-213,100.64	0.00
FX DEAL TRANSACTED ON 07 AUG 2015 USD / BRL EX.RATE 0.2815157 WITH GOLDMAN SACHS	311,150.11	7 Aug 15				0.00	311,150.11	311,150.11	0.00
FX DEAL TRANSACTED ON 07 JUL 2015 IDR / USD EX.RATE 13350.0 WITH GOLDMAN SACHS	-548,018.40	7 Jul 15				0.00	-548,018.40	-548,018.40	0.00
FX DEAL TRANSACTED ON 07 JUL 2015 USD / IDR EX.RATE 0.0000743 WITH GOLDMAN SACHS	543,337.96	7 Jul 15				0.00	543,337.96	543,337.96	0.00
FX DEAL TRANSACTED ON 07 OCT 2015 IDR / USD EX.RATE 14065.0 WITH GOLDMAN SACHS	-521,562.90	7 Oct 15				0.00	-521,562.90	-521,562.90	0.00
FX DEAL TRANSACTED ON 08 APR 2015 USD / BRL EX.RATE 0.3223727 WITH GOLDMAN SACHS	246,814.74	8 Apr 15				0.00	246,814.74	246,814.74	0.00
FX DEAL TRANSACTED ON 08 JUL 2015 BRL / USD EX.RATE 3.256 WITH GOLDMAN SACHS	-321,703.36	8 Jul 15				0.00	-321,703.36	-321,703.36	0.00
FX DEAL TRANSACTED ON 08 JUL 2015 EUR / USD EX.RATE 0.9077198 WITH GOLDMAN SACHS	-134,402.70	8 Jul 15				0.00	-134,402.70	-134,402.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JUL 2015 USD / EUR EX.RATE 1.1020516 WITH GOLDMAN SACHS	134,450.30	8 Jul 15				0.00	134,450.30	134,450.30	0.00
FX DEAL TRANSACTED ON 08 JUL 2015 USD / IDR EX.RATE 0.0000749 WITH GOLDMAN SACHS	548,182.65	8 Jul 15				0.00	548,182.65	548,182.65	0.00
FX DEAL TRANSACTED ON 08 MAY 2015 USD / BRL EX.RATE 0.3332334 WITH GOLDMAN SACHS	147,049.01	8 May 15				0.00	147,049.01	147,049.01	0.00
FX DEAL TRANSACTED ON 09 DEC 2014 USD / IDR EX.RATE 0.0000802 WITH GOLDMAN SACHS	219,391.48	9 Dec 14				0.00	219,391.48	219,391.48	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 INR / USD EX.RATE 66.2945 WITH GOLDMAN SACHS	-224,771.94	9 Sep 15				0.00	-224,771.94	-224,771.94	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 RUB / USD EX.RATE 67.7443 WITH GOLDMAN SACHS	-204,432.03	9 Sep 15				0.00	-204,432.03	-204,432.03	0.00
FX DEAL TRANSACTED ON 09 SEP 2015 USD / RUB EX.RATE 0.0147614 WITH GOLDMAN SACHS	204,432.03	9 Sep 15				0.00	204,432.03	204,432.03	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / BRL EX.RATE 0.3197851 WITH GOLDMAN SACHS	860,189.89	11 Jun 15				0.00	860,189.89	860,189.89	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 IDR / USD EX.RATE 12600.0 WITH GOLDMAN SACHS	-360,246.87	13 Jan 15				0.00	-360,246.87	-360,246.87	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 USD / IDR EX.RATE 0.0000788 WITH GOLDMAN SACHS	357,691.93	13 Jan 15				0.00	357,691.93	357,691.93	0.00
FX DEAL TRANSACTED ON 13 JUL 2015 IDR / USD EX.RATE 13390.0 WITH GOLDMAN SACHS	-464,328.41	13 Jul 15				0.00	-464,328.41	-464,328.41	0.00
FX DEAL TRANSACTED ON 14 APR 2015 MXN / USD EX.RATE 15.22 WITH GOLDMAN SACHS	-452,436.98	14 Apr 15				0.00	-452,436.98	-452,436.98	0.00
FX DEAL TRANSACTED ON 14 APR 2015 USD / BRL EX.RATE 0.3231227 WITH GOLDMAN SACHS	374,313.06	14 Apr 15				0.00	374,313.06	374,313.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 APR 2015 USD / MXN EX.RATE 0.0655029 WITH GOLDMAN SACHS	451,058.91	14 Apr 15				0.00	451,058.91	451,058.91	0.00
FX DEAL TRANSACTED ON 14 AUG 2015 USD / BRL EX.RATE 0.2863934 WITH GOLDMAN SACHS	32,867.10	14 Aug 15				0.00	32,867.10	32,867.10	0.00
FX DEAL TRANSACTED ON 14 JAN 2015 IDR / USD EX.RATE 12580.0 WITH GOLDMAN SACHS	-217,385.91	14 Jan 15				0.00	-217,385.91	-217,385.91	0.00
FX DEAL TRANSACTED ON 14 JAN 2015 IDR / USD EX.RATE 12580.0 WITH GOLDMAN SACHS	-352,616.87	14 Jan 15				0.00	-352,616.87	-352,616.87	0.00
FX DEAL TRANSACTED ON 14 JAN 2015 USD / IDR EX.RATE 0.0000795 WITH GOLDMAN SACHS	209,183.18	14 Jan 15				0.00	209,183.18	209,183.18	0.00
FX DEAL TRANSACTED ON 14 JAN 2015 USD / IDR EX.RATE 0.0000795 WITH GOLDMAN SACHS	360,819.60	14 Jan 15				0.00	360,819.60	360,819.60	0.00
FX DEAL TRANSACTED ON 14 MAY 2015 USD / BRL EX.RATE 0.3321266 WITH GOLDMAN SACHS	350,370.72	14 May 15				0.00	350,370.72	350,370.72	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 RUB / USD EX.RATE 61.929 WITH GOLDMAN SACHS	-223,628.75	15 Oct 15				0.00	-223,628.75	-223,628.75	0.00
FX DEAL TRANSACTED ON 15 OCT 2015 USD / RUB EX.RATE 0.0161475 WITH GOLDMAN SACHS	223,186.35	15 Oct 15				0.00	223,186.35	223,186.35	0.00
FX DEAL TRANSACTED ON 15 SEP 2015 BRL / USD EX.RATE 3.8885 WITH GOLDMAN SACHS	-143,302.71	15 Sep 15				0.00	-143,302.71	-143,302.71	0.00
FX DEAL TRANSACTED ON 16 APR 2015 COP / USD EX.RATE 2493.93 WITH GOLDMAN SACHS	-451,969.03	16 Apr 15				0.00	-451,969.03	-451,969.03	0.00
FX DEAL TRANSACTED ON 16 MAR 2015 COP / USD EX.RATE 2674.0 WITH GOLDMAN SACHS	-421,532.96	16 Mar 15				0.00	-421,532.96	-421,532.96	0.00
FX DEAL TRANSACTED ON 16 MAR 2015 USD / COP EX.RATE 0.0003727 WITH GOLDMAN SACHS	420,118.95	16 Mar 15				0.00	420,118.95	420,118.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 DEC 2014 AUD / USD EX.RATE 1.2218809 WITH GOLDMAN SACHS	-198,055.32	17 Dec 14				0.00	-198,055.32	-198,055.32	0.00
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.8173345 WITH GOLDMAN SACHS	197,794.95	17 Dec 14				0.00	197,794.95	197,794.95	0.00
FX DEAL TRANSACTED ON 17 MAR 2015 USD / COP EX.RATE 0.0003734 WITH GOLDMAN SACHS	420,908.05	17 Mar 15				0.00	420,908.05	420,908.05	0.00
FX DEAL TRANSACTED ON 18 AUG 2015 IDR / USD EX.RATE 13845.0 WITH GOLDMAN SACHS	-529,850.65	18 Aug 15				0.00	-529,850.65	-529,850.65	0.00
FX DEAL TRANSACTED ON 18 AUG 2015 USD / IDR EX.RATE 0.0000707 WITH GOLDMAN SACHS	518,429.84	18 Aug 15				0.00	518,429.84	518,429.84	0.00
FX DEAL TRANSACTED ON 18 JUN 2015 USD / BRL EX.RATE 0.3262643 WITH GOLDMAN SACHS	452,842.54	18 Jun 15				0.00	452,842.54	452,842.54	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 BRL / USD EX.RATE 3.4985 WITH GOLDMAN SACHS	-461,758.43	19 Aug 15				0.00	-461,758.43	-461,758.43	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 IDR / USD EX.RATE 13824.0 WITH GOLDMAN SACHS	-529,227.84	19 Aug 15				0.00	-529,227.84	-529,227.84	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 USD / IDR EX.RATE 0.0000723 WITH GOLDMAN SACHS	530,655.54	19 Aug 15				0.00	530,655.54	530,655.54	0.00
FX DEAL TRANSACTED ON 19 AUG 2015 USD / IDR EX.RATE 0.0000723 WITH GOLDMAN SACHS	449,750.97	19 Aug 15				0.00	449,750.97	449,750.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 USD / BRL EX.RATE 0.3289582 WITH GOLDMAN SACHS	337,316.66	19 May 15				0.00	337,316.66	337,316.66	0.00
FX DEAL TRANSACTED ON 21 MAY 2015 USD / MXN EX.RATE 0.0656501 WITH GOLDMAN SACHS	461,420.83	21 May 15				0.00	461,420.83	461,420.83	0.00
FX DEAL TRANSACTED ON 22 DEC 2014 BRL / USD EX.RATE 2.655 WITH GOLDMAN SACHS	-224,023.79	22 Dec 14				0.00	-224,023.79	-224,023.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 DEC 2014 USD / BRL EX.RATE 0.37342 WITH GOLDMAN SACHS	222,103.91	22 Dec 14				0.00	222,103.91	222,103.91	0.00
FX DEAL TRANSACTED ON 22 SEP 2015 BRL / USD EX.RATE 4.0646 WITH GOLDMAN SACHS	-196,961.35	22 Sep 15				0.00	-196,961.35	-196,961.35	0.00
FX DEAL TRANSACTED ON 24 JUL 2015 USD / BRL EX.RATE 0.2993161 WITH GOLDMAN SACHS	247,668.59	24 Jul 15				0.00	247,668.59	247,668.59	0.00
FX DEAL TRANSACTED ON 24 JUL 2015 USD / BRL EX.RATE 0.2993161 WITH GOLDMAN SACHS	105,798.33	24 Jul 15				0.00	105,798.33	105,798.33	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 EUR / USD EX.RATE 0.9102096 WITH GOLDMAN SACHS	-193,362.07	24 Mar 15				0.00	-193,362.07	-193,362.07	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 USD / EUR EX.RATE 1.098754 WITH GOLDMAN SACHS	193,380.70	24 Mar 15				0.00	193,380.70	193,380.70	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.8795455 WITH GOLDMAN SACHS	-12,257,466.57	25 Feb 15				0.00	-12,257,466.57	-12,257,466.57	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 IDR / USD EX.RATE 12887.0 WITH GOLDMAN SACHS	-352,223.99	25 Feb 15				0.00	-352,223.99	-352,223.99	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 USD / EUR EX.RATE 1.1373192 WITH GOLDMAN SACHS	12,261,438.30	25 Feb 15				0.00	12,261,438.30	12,261,438.30	0.00
FX DEAL TRANSACTED ON 25 SEP 2015 BRL / USD EX.RATE 3.977 WITH GOLDMAN SACHS	-1,191,776.71	25 Sep 15				0.00	-1,191,776.71	-1,191,776.71	0.00
FX DEAL TRANSACTED ON 27 FEB 2015 EUR / USD EX.RATE 0.8905544 WITH GOLDMAN SACHS	-124,641.46	27 Feb 15				0.00	-124,641.46	-124,641.46	0.00
FX DEAL TRANSACTED ON 27 FEB 2015 USD / EUR EX.RATE 1.1225075 WITH GOLDMAN SACHS	124,598.33	27 Feb 15				0.00	124,598.33	124,598.33	0.00
FX DEAL TRANSACTED ON 27 JUL 2015 USD / BRL EX.RATE 0.2975022 WITH GOLDMAN SACHS	227,395.06	27 Jul 15				0.00	227,395.06	227,395.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 MAY 2015 BRL / USD EX.RATE 3.2095 WITH GOLDMAN SACHS	-428,907.16	27 May 15				0.00	-428,907.16	-428,907.16	0.00
FX DEAL TRANSACTED ON 28 JUL 2015 BRL / USD EX.RATE 3.3915 WITH GOLDMAN SACHS	-2,258,414.42	28 Jul 15				0.00	-2,258,414.42	-2,258,414.42	0.00
FX DEAL TRANSACTED ON 28 JUL 2015 USD / BRL EX.RATE 0.2917536 WITH GOLDMAN SACHS	2,234,661.06	28 Jul 15				0.00	2,234,661.06	2,234,661.06	0.00
FX DEAL TRANSACTED ON 28 JUL 2015 USD / RUB EX.RATE 0.0162522 WITH GOLDMAN SACHS	225,078.90	28 Jul 15				0.00	225,078.90	225,078.90	0.00
FX DEAL TRANSACTED ON 29 JUL 2015 USD / INR EX.RATE 0.01554 WITH GOLDMAN SACHS	231,564.00	29 Jul 15				0.00	231,564.00	231,564.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	-331,864.60	29 May 15				0.00	-331,864.60	-331,864.60	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	-322,577.36	29 May 15				0.00	-322,577.36	-322,577.36	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 BRL / USD EX.RATE 3.1788 WITH GOLDMAN SACHS	-138,819.49	29 May 15				0.00	-138,819.49	-138,819.49	0.00
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH GOLDMAN SACHS	-255,752.04	30 Apr 15				0.00	-255,752.04	-255,752.04	0.00
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH GOLDMAN SACHS	-386,966.89	30 Apr 15				0.00	-386,966.89	-386,966.89	0.00
FX DEAL TRANSACTED ON 30 JAN 2015 BRL / USD EX.RATE 2.6623 WITH GOLDMAN SACHS	-223,409.52	30 Jan 15				0.00	-223,409.52	-223,409.52	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	-387,779.15	30 Jun 15				0.00	-387,779.15	-387,779.15	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	-866,982.47	30 Jun 15				0.00	-866,982.47	-866,982.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH GOLDMAN SACHS	-447,354.61	30 Jun 15				0.00	-447,354.61	-447,354.61	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / BRL EX.RATE 0.3223103 WITH GOLDMAN SACHS	443,685.14	30 Jun 15				0.00	443,685.14	443,685.14	0.00
FX DEAL TRANSACTED ON 30 NOV 2015 BRL / USD EX.RATE 3.8506 WITH GOLDMAN SACHS	-51,948.37	30 Nov 15				0.00	-51,948.37	-51,948.37	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 BRL / USD EX.RATE 3.9729 WITH GOLDMAN SACHS	-215,955.91	30 Sep 15				0.00	-215,955.91	-215,955.91	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	140,258.40	30 Sep 15				0.00	140,258.40	140,258.40	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	279,672.17	30 Sep 15				0.00	279,672.17	279,672.17	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	201,507.49	30 Sep 15				0.00	201,507.49	201,507.49	0.00
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH GOLDMAN SACHS	1,193,006.61	30 Sep 15				0.00	1,193,006.61	1,193,006.61	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	-303,087.02	31 Aug 15				0.00	-303,087.02	-303,087.02	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	-2,100,368.14	31 Aug 15				0.00	-2,100,368.14	-2,100,368.14	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH GOLDMAN SACHS	-31,470.11	31 Aug 15				0.00	-31,470.11	-31,470.11	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 USD / BRL EX.RATE 0.2742205 WITH GOLDMAN SACHS	442,992.81	31 Aug 15				0.00	442,992.81	442,992.81	0.00
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	-176,561.01	31 Dec 14				0.00	-176,561.01	-176,561.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	-18,639.22	31 Dec 14				0.00	-18,639.22	-18,639.22	0.00
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH GOLDMAN SACHS	-9,703.17	31 Dec 14				0.00	-9,703.17	-9,703.17	0.00
FX DEAL TRANSACTED ON 31 DEC 2014 USD / BRL EX.RATE 0.3764777 WITH GOLDMAN SACHS	223,922.58	31 Dec 14				0.00	223,922.58	223,922.58	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	-225,205.53	31 Jul 15				0.00	-225,205.53	-225,205.53	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	-243,797.40	31 Jul 15				0.00	-243,797.40	-243,797.40	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 BRL / USD EX.RATE 3.394 WITH GOLDMAN SACHS	-104,144.64	31 Jul 15				0.00	-104,144.64	-104,144.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH GOLDMAN SACHS	2,256,750.89	31 Jul 15				0.00	2,256,750.89	2,256,750.89	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH GOLDMAN SACHS	308,622.90	31 Jul 15				0.00	308,622.90	308,622.90	0.00
Total GOLDMAN SACHS BANK USA.							**0.00**	**602,884.33**	**602,884.33**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 24 AUG 2015 USD / BRL EX.RATE 0.2802298 WITH HSBC BANK	-1,498,168.80	24 Aug 15				0.00	-419,831.53	-407,842.54	11,988.99
FX DEAL TRANSACTED ON 24 SEP 2015 BRL / USD EX.RATE 4.1844 WITH HSBC BANK USA,	573,774.12	24 Sep 15				0.00	137,122.20	144,607.62	7,485.42
FX DEAL TRANSACTED ON 26 MAY 2015 BRL / USD EX.RATE 3.154 WITH HSBC BANK USA,	4,266,315.82	26 May 15				0.00	1,352,668.30	1,342,284.11	-10,384.19
FX DEAL TRANSACTED ON 26 MAY 2015 USD / BRL EX.RATE 0.3139274 WITH HSBC BANK	-4,266,315.82	26 May 15				0.00	-1,339,313.38	-1,368,549.37	-29,235.99
FX DEAL TRANSACTED ON 29 JUN 2015 BRL / USD EX.RATE 3.176297 WITH HSBC BANK USA,	1,409,108.32	29 Jun 15				0.00	443,632.42	408,964.70	-34,667.72
FX DEAL TRANSACTED ON 29 MAY 2015 USD / BRL EX.RATE 0.3145841 WITH HSBC BANK	-4,266,315.82	29 May 15				0.00	-1,342,115.21	-1,342,284.11	-168.90
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH HSBC BANK USA,	4,266,315.82	30 Jun 15				0.00	1,375,077.62	1,368,549.37	-6,528.25
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH HSBC BANK	-573,774.12	30 Sep 15				0.00	-144,421.99	-144,607.62	-185.63
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH HSBC BANK USA,	1,498,168.80	31 Aug 15				0.00	410,828.64	407,842.54	-2,986.10
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH HSBC BANK USA,	50,518.76	31 Dec 14				0.00	19,019.19	18,765.91	-253.28
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH HSBC BANK	-1,409,108.32	31 Jul 15				0.00	-415,176.29	-408,964.70	6,211.59
Euro - EUR									
FX DEAL TRANSACTED ON 24 NOV 2015 EUR / USD EX.RATE 0.9394964 WITH HSBC BANK	11,351,000.00	24 Nov 15				0.00	12,082,004.40	11,988,358.69	-93,645.71

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 NOV 2015 USD / EUR EX.RATE 1.065675 WITH HSBC BANK USA,	-11,351,000.00	24 Nov 15				0.00	-12,096,476.93	-12,002,085.54	94,391.39
FX DEAL TRANSACTED ON 26 AUG 2015 EUR / USD EX.RATE 0.8778961 WITH HSBC BANK	11,262,000.00	26 Aug 15				0.00	12,828,397.79	12,679,322.57	-149,075.22
FX DEAL TRANSACTED ON 26 AUG 2015 USD / EUR EX.RATE 1.1395931 WITH HSBC BANK	-11,262,000.00	26 Aug 15				0.00	-12,834,097.49	-12,617,944.51	216,152.98
FX DEAL TRANSACTED ON 26 JUN 2015 EUR / USD EX.RATE 0.8972139 WITH HSBC BANK	11,305,000.00	26 Jun 15				0.00	12,600,116.63	12,550,811.08	-49,305.55
FX DEAL TRANSACTED ON 26 JUN 2015 USD / EUR EX.RATE 1.1150415 WITH HSBC BANK	-11,305,000.00	26 Jun 15				0.00	-12,605,544.16	-12,404,411.69	201,132.47
FX DEAL TRANSACTED ON 27 JAN 2015 EUR / USD EX.RATE 0.8793528 WITH HSBC BANK	6,528,000.00	27 Jan 15				0.00	7,423,641.60	7,405,037.04	-18,604.56
FX DEAL TRANSACTED ON 27 JAN 2015 USD / EUR EX.RATE 1.137485 WITH HSBC BANK USA,	-6,528,000.00	27 Jan 15				0.00	-7,425,502.08	-7,308,422.60	117,079.48
Turkish lira - TRY									
FX DEAL TRANSACTED ON 22 JUL 2015 TRY / USD EX.RATE 2.72032 WITH HSBC BANK USA,	644,356.59	22 Jul 15				0.00	236,867.94	231,151.02	-5,716.92
United States dollar - USD									
FX DEAL TRANSACTED ON 22 JUL 2015 TRY / USD EX.RATE 2.72032 WITH HSBC BANK USA,	-236,867.94	22 Jul 15				0.00	-236,867.94	-236,867.94	0.00
FX DEAL TRANSACTED ON 24 AUG 2015 USD / BRL EX.RATE 0.2802298 WITH HSBC BANK	419,831.53	24 Aug 15				0.00	419,831.53	419,831.53	0.00
FX DEAL TRANSACTED ON 24 NOV 2015 EUR / USD EX.RATE 0.9394964 WITH HSBC BANK	-12,082,004.40	24 Nov 15				0.00	-12,082,004.40	-12,082,004.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 NOV 2015 USD / EUR EX.RATE 1.065675 WITH HSBC BANK USA,	12,096,476.93	24 Nov 15				0.00	12,096,476.93	12,096,476.93	0.00
FX DEAL TRANSACTED ON 24 SEP 2015 BRL / USD EX.RATE 4.1844 WITH HSBC BANK USA,	-137,122.20	24 Sep 15				0.00	-137,122.20	-137,122.20	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 EUR / USD EX.RATE 0.8778961 WITH HSBC BANK	-12,828,397.79	26 Aug 15				0.00	-12,828,397.79	-12,828,397.79	0.00
FX DEAL TRANSACTED ON 26 AUG 2015 USD / EUR EX.RATE 1.1395931 WITH HSBC BANK	12,834,097.49	26 Aug 15				0.00	12,834,097.49	12,834,097.49	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 EUR / USD EX.RATE 0.8972139 WITH HSBC BANK	-12,600,116.63	26 Jun 15				0.00	-12,600,116.63	-12,600,116.63	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 USD / EUR EX.RATE 1.1150415 WITH HSBC BANK	12,605,544.16	26 Jun 15				0.00	12,605,544.16	12,605,544.16	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 BRL / USD EX.RATE 3.154 WITH HSBC BANK USA,	-1,352,668.30	26 May 15				0.00	-1,352,668.30	-1,352,668.30	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 USD / BRL EX.RATE 0.3139274 WITH HSBC BANK	1,339,313.38	26 May 15				0.00	1,339,313.38	1,339,313.38	0.00
FX DEAL TRANSACTED ON 27 JAN 2015 EUR / USD EX.RATE 0.8793528 WITH HSBC BANK	-7,423,641.60	27 Jan 15				0.00	-7,423,641.60	-7,423,641.60	0.00
FX DEAL TRANSACTED ON 27 JAN 2015 USD / EUR EX.RATE 1.137485 WITH HSBC BANK USA,	7,425,502.08	27 Jan 15				0.00	7,425,502.08	7,425,502.08	0.00
FX DEAL TRANSACTED ON 29 JUN 2015 BRL / USD EX.RATE 3.176297 WITH HSBC BANK USA,	-443,632.42	29 Jun 15				0.00	-443,632.42	-443,632.42	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 USD / BRL EX.RATE 0.3145841 WITH HSBC BANK	1,342,115.21	29 May 15				0.00	1,342,115.21	1,342,115.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 BRL / USD EX.RATE 3.1026 WITH HSBC BANK USA,	-1,375,077.62	30 Jun 15				0.00	-1,375,077.62	-1,375,077.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 SEP 2015 USD / BRL EX.RATE 0.2517053 WITH HSBC BANK	144,421.99	30 Sep 15				0.00	144,421.99	144,421.99	0.00
FX DEAL TRANSACTED ON 31 AUG 2015 BRL / USD EX.RATE 3.6467 WITH HSBC BANK USA,	-410,828.64	31 Aug 15				0.00	-410,828.64	-410,828.64	0.00
FX DEAL TRANSACTED ON 31 DEC 2014 BRL / USD EX.RATE 2.6562 WITH HSBC BANK USA,	-19,019.19	31 Dec 14				0.00	-19,019.19	-19,019.19	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / BRL EX.RATE 0.2946376 WITH HSBC BANK	415,176.29	31 Jul 15				0.00	415,176.29	415,176.29	0.00
Total HSBC BANK USA, N.A.							**0.00**	**253,684.30**	**253,684.30**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 MAR 2015 USD / AUD EX.RATE 0.77586 WITH UBS AG STAMFORD	-17,566.50	5 Mar 15				0.00	-13,629.14	-13,416.41	212.73
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.818284 WITH UBS AG	-19,874.00	17 Dec 14				0.00	-16,262.58	-16,228.11	34.47
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	-5,245.74	30 Mar 15				0.00	-4,019.65	-4,007.48	12.17
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	-0.01	30 Mar 15				0.00	-0.01	-0.01	0.00
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	-19,720.35	30 Mar 15				0.00	-15,111.11	-15,065.36	45.75
Brazilian real - BRL									
FX DEAL TRANSACTED ON 24 NOV 2015 BRL / USD EX.RATE 3.7085 WITH UBS AG STAMFORD	1,860,076.69	24 Nov 15				0.00	501,571.17	474,648.61	-26,922.56
FX DEAL TRANSACTED ON 24 NOV 2015 USD / BRL EX.RATE 0.2670405 WITH UBS AG	-1,860,076.69	24 Nov 15				0.00	-496,715.85	-470,214.04	26,501.81
FX DEAL TRANSACTED ON 26 MAR 2015 BRL / USD EX.RATE 3.182 WITH UBS AG STAMFORD	594,783.16	26 Mar 15				0.00	186,921.17	188,589.55	1,668.38
FX DEAL TRANSACTED ON 26 MAR 2015 USD / BRL EX.RATE 0.3116697 WITH UBS AG	-594,783.16	26 Mar 15				0.00	-185,375.88	-193,280.85	-7,904.97
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH UBS AG STAMFORD	594,783.16	30 Apr 15				0.00	198,684.91	193,280.85	-5,404.06
FX DEAL TRANSACTED ON 30 NOV 2015 USD / BRL EX.RATE 0.2596998 WITH UBS AG	-1,860,076.69	30 Nov 15				0.00	-483,061.52	-474,648.61	8,412.91
FX DEAL TRANSACTED ON 31 MAR 2015 USD / BRL EX.RATE 0.3117207 WITH UBS AG	-594,783.16	31 Mar 15				0.00	-185,406.22	-188,589.55	-3,183.33

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUN 2015 GBP / USD EX.RATE 0.6570432 WITH UBS AG	971,000.00	1 Jun 15				0.00	1,477,832.87	1,476,842.47	-990.40
FX DEAL TRANSACTED ON 01 JUN 2015 USD / GBP EX.RATE 1.521631 WITH UBS AG	-971,000.00	1 Jun 15				0.00	-1,477,503.70	-1,517,915.63	-40,411.93
FX DEAL TRANSACTED ON 02 DEC 2014 USD / GBP EX.RATE 1.563381 WITH UBS AG	-18,030.49	2 Dec 14				0.00	-28,188.53	-28,222.22	-33.69
FX DEAL TRANSACTED ON 02 DEC 2014 USD / GBP EX.RATE 1.563381 WITH UBS AG	-2,829.29	2 Dec 14				0.00	-4,423.26	-4,428.55	-5.29
FX DEAL TRANSACTED ON 05 FEB 2015 USD / GBP EX.RATE 1.529713 WITH UBS AG	-748.29	5 Feb 15				0.00	-1,144.67	-1,143.95	0.72
FX DEAL TRANSACTED ON 05 FEB 2015 USD / GBP EX.RATE 1.529713 WITH UBS AG	-470.67	5 Feb 15				0.00	-719.99	-719.54	0.45
FX DEAL TRANSACTED ON 07 SEP 2015 USD / GBP EX.RATE 1.526358 WITH UBS AG	-479.10	7 Sep 15				0.00	-731.28	-731.35	-0.07
FX DEAL TRANSACTED ON 07 SEP 2015 USD / GBP EX.RATE 1.526358 WITH UBS AG	-124.85	7 Sep 15				0.00	-190.57	-190.58	-0.01
FX DEAL TRANSACTED ON 12 JAN 2015 USD / GBP EX.RATE 1.515259 WITH UBS AG	-14,981.89	12 Jan 15				0.00	-22,701.44	-22,681.08	20.36
FX DEAL TRANSACTED ON 12 JAN 2015 USD / GBP EX.RATE 1.515259 WITH UBS AG	-1,690.42	12 Jan 15				0.00	-2,561.42	-2,559.13	2.29
FX DEAL TRANSACTED ON 12 MAR 2015 USD / GBP EX.RATE 1.499582 WITH UBS AG	-3,621.66	12 Mar 15				0.00	-5,430.98	-5,398.45	32.53
FX DEAL TRANSACTED ON 12 MAR 2015 USD / GBP EX.RATE 1.499582 WITH UBS AG	-2,631.78	12 Mar 15				0.00	-3,946.57	-3,922.93	23.64
FX DEAL TRANSACTED ON 14 MAY 2015 USD / GBP EX.RATE 1.57715 WITH UBS AG STAMFORD	-61,064.91	14 May 15				0.00	-96,308.52	-96,433.71	-125.19

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 15 DEC 2014 USD / GBP EX.RATE 1.565233 WITH UBS AG	-1,810.50	15 Dec 14				0.00	-2,833.85	-2,827.19	6.66
FX DEAL TRANSACTED ON 18 FEB 2015 USD / GBP EX.RATE 1.54251 WITH UBS AG STAMFORD	-31,584.52	18 Feb 15				0.00	-48,719.44	-48,796.51	-77.07
FX DEAL TRANSACTED ON 21 AUG 2015 GBP / USD EX.RATE 0.6373027 WITH UBS AG	8,349.05	21 Aug 15				0.00	13,100.60	13,081.71	-18.89
FX DEAL TRANSACTED ON 23 DEC 2014 USD / GBP EX.RATE 1.552065 WITH UBS AG	-16,239.90	23 Dec 14				0.00	-25,205.38	-25,206.76	-1.38
FX DEAL TRANSACTED ON 24 FEB 2015 USD / GBP EX.RATE 1.543229 WITH UBS AG	-4,181.45	24 Feb 15				0.00	-6,452.93	-6,463.27	-10.34
FX DEAL TRANSACTED ON 24 MAR 2015 USD / GBP EX.RATE 1.488099 WITH UBS AG	-7,045.00	24 Mar 15				0.00	-10,483.66	-10,475.56	8.10
FX DEAL TRANSACTED ON 29 JAN 2015 USD / GBP EX.RATE 1.50392 WITH UBS AG STAMFORD	-47,825.38	29 Jan 15				0.00	-71,925.55	-71,828.94	96.61
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 FEB 2015 USD / CAD EX.RATE 0.797754 WITH UBS AG	-1,732.89	3 Feb 15				0.00	-1,382.42	-1,387.48	-5.06
FX DEAL TRANSACTED ON 05 JAN 2015 USD / CAD EX.RATE 0.849935 WITH UBS AG	-2,391.36	5 Jan 15				0.00	-2,032.50	-2,028.55	3.95
FX DEAL TRANSACTED ON 07 AUG 2015 USD / CAD EX.RATE 0.763283 WITH UBS AG	-177.50	7 Aug 15				0.00	-135.48	-135.67	-0.19
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	-901.87	16 Mar 15				0.00	-705.45	-706.49	-1.04
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	-749.07	16 Mar 15				0.00	-585.93	-586.79	-0.86

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	-392.78	16 Mar 15				0.00	-307.24	-307.69	-0.45
FX DEAL TRANSACTED ON 19 DEC 2014 USD / CAD EX.RATE 0.861683 WITH UBS AG	-290.42	19 Dec 14				0.00	-250.25	-250.39	-0.14
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 APR 2015 USD / DKK EX.RATE 0.144104 WITH UBS AG	-168,949.25	1 Apr 15				0.00	-24,346.20	-24,558.18	-211.98
FX DEAL TRANSACTED ON 03 MAR 2015 USD / DKK EX.RATE 0.150197 WITH UBS AG	-10,737.57	3 Mar 15				0.00	-1,612.75	-1,611.57	1.18
FX DEAL TRANSACTED ON 10 DEC 2014 USD / DKK EX.RATE 0.166525 WITH UBS AG	-16,507.12	10 Dec 14				0.00	-2,748.85	-2,755.11	-6.26
FX DEAL TRANSACTED ON 14 APR 2015 USD / DKK EX.RATE 0.142577 WITH UBS AG	-729,841.06	14 Apr 15				0.00	-104,058.44	-104,504.86	-446.42
FX DEAL TRANSACTED ON 15 APR 2015 USD / DKK EX.RATE 0.142951 WITH UBS AG	-219,503.91	15 Apr 15				0.00	-31,378.41	-31,466.26	-87.85
FX DEAL TRANSACTED ON 24 MAR 2015 USD / DKK EX.RATE 0.146221 WITH UBS AG	-931,972.96	24 Mar 15				0.00	-136,274.48	-137,102.23	-827.75
FX DEAL TRANSACTED ON 27 MAR 2015 USD / DKK EX.RATE 0.14599 WITH UBS AG STAMFORD	-620,063.70	27 Mar 15				0.00	-90,522.89	-89,902.74	620.15
FX DEAL TRANSACTED ON 30 MAR 2015 USD / DKK EX.RATE 0.144914 WITH UBS AG	-538,178.14	30 Mar 15				0.00	-77,989.60	-77,368.91	620.69
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2015 EUR / USD EX.RATE 0.9143802 WITH UBS AG	47,000.00	1 Jun 15				0.00	51,400.94	51,218.25	-182.69

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 02 FEB 2015 USD / EUR EX.RATE 1.134288 WITH UBS AG	-9,182.99	2 Feb 15				0.00	-10,416.16	-10,416.73	-0.57
FX DEAL TRANSACTED ON 02 JUL 2015 USD / EUR EX.RATE 1.109301 WITH UBS AG	-309.67	2 Jul 15				0.00	-343.52	-343.87	-0.35
FX DEAL TRANSACTED ON 02 JUL 2015 USD / EUR EX.RATE 1.109301 WITH UBS AG	-2,125.33	2 Jul 15				0.00	-2,357.63	-2,360.07	-2.44
FX DEAL TRANSACTED ON 04 MAY 2015 EUR / USD EX.RATE 0.8977402 WITH UBS AG	94,000.00	4 May 15				0.00	104,707.35	102,436.50	-2,270.85
FX DEAL TRANSACTED ON 04 MAY 2015 USD / EUR EX.RATE 1.11352 WITH UBS AG STAMFORD	-94,000.00	4 May 15				0.00	-104,670.88	-104,918.10	-247.22
FX DEAL TRANSACTED ON 05 MAR 2015 USD / EUR EX.RATE 1.106726 WITH UBS AG	-9,553.20	5 Mar 15				0.00	-10,572.77	-10,536.70	36.07
FX DEAL TRANSACTED ON 06 MAR 2015 USD / EUR EX.RATE 1.088357 WITH UBS AG	-601.65	6 Mar 15				0.00	-654.81	-653.48	1.33
FX DEAL TRANSACTED ON 10 DEC 2014 USD / EUR EX.RATE 1.239119 WITH UBS AG	-10,050.06	10 Dec 14				0.00	-12,453.22	-12,478.66	-25.44
FX DEAL TRANSACTED ON 10 JUN 2015 EUR / USD EX.RATE 0.88467 WITH UBS AG STAMFORD	7,820.00	10 Jun 15				0.00	8,839.45	8,793.20	-46.25
FX DEAL TRANSACTED ON 11 JUN 2015 EUR / USD EX.RATE 0.8882493 WITH UBS AG	369,000.00	11 Jun 15				0.00	415,423.89	414,553.04	-870.85
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.122428 WITH UBS AG	-359.10	11 Jun 15				0.00	-403.06	-403.43	-0.37
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.122428 WITH UBS AG	-1,743.37	11 Jun 15				0.00	-1,956.81	-1,958.59	-1.78
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.126082 WITH UBS AG	-369,000.00	11 Jun 15				0.00	-415,524.26	-409,663.80	5,860.46

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	-11,991.68	11 May 15				0.00	-13,370.20	-13,372.52	-2.32
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	-3,803.33	11 May 15				0.00	-4,240.55	-4,241.28	-0.73
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	-4,074.75	11 May 15				0.00	-4,543.17	-4,543.96	-0.79
FX DEAL TRANSACTED ON 12 AUG 2015 USD / EUR EX.RATE 1.11732 WITH UBS AG STAMFORD	-53,643.05	12 Aug 15				0.00	-59,936.45	-59,691.30	245.15
FX DEAL TRANSACTED ON 14 JUL 2015 USD / EUR EX.RATE 1.106677 WITH UBS AG	-10,800.10	14 Jul 15				0.00	-11,952.22	-11,880.11	72.11
FX DEAL TRANSACTED ON 16 JUN 2015 USD / EUR EX.RATE 1.123667 WITH UBS AG	-1,030.48	16 Jun 15				0.00	-1,157.92	-1,157.69	0.23
FX DEAL TRANSACTED ON 17 AUG 2015 USD / EUR EX.RATE 1.109966 WITH UBS AG	-34,556.21	17 Aug 15				0.00	-38,356.22	-38,269.28	86.94
FX DEAL TRANSACTED ON 17 DEC 2014 USD / EUR EX.RATE 1.245455 WITH UBS AG	-65.79	17 Dec 14				0.00	-81.94	-81.54	0.40
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.22796 WITH UBS AG STAMFORD	-656,318.45	18 Dec 14				0.00	-805,932.80	-804,876.13	1,056.67
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.228375 WITH UBS AG	-3,485.88	18 Dec 14				0.00	-4,281.97	-4,280.49	1.48
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.228375 WITH UBS AG	-764.27	18 Dec 14				0.00	-938.81	-938.49	0.32
FX DEAL TRANSACTED ON 19 FEB 2015 USD / EUR EX.RATE 1.13705 WITH UBS AG STAMFORD	-240,878.76	19 Feb 15				0.00	-273,891.19	-273,843.03	48.16
FX DEAL TRANSACTED ON 19 MAY 2015 EUR / USD EX.RATE 0.8927216 WITH UBS AG	243,000.00	19 May 15				0.00	272,201.31	270,398.24	-1,803.07

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 19 MAY 2015 USD / EUR EX.RATE 1.120347 WITH UBS AG	-243,000.00	19 May 15				0.00	-272,244.32	-264,809.24	7,435.08
FX DEAL TRANSACTED ON 20 FEB 2015 EUR / USD EX.RATE 0.8774478 WITH UBS AG	396,989.22	20 Feb 15				0.00	452,436.31	451,317.21	-1,119.10
FX DEAL TRANSACTED ON 21 AUG 2015 USD / EUR EX.RATE 1.13269 WITH UBS AG STAMFORD	-32,644.95	21 Aug 15				0.00	-36,976.61	-37,788.16	-811.55
FX DEAL TRANSACTED ON 22 DEC 2014 USD / EUR EX.RATE 1.225781 WITH UBS AG	-159,854.18	22 Dec 14				0.00	-195,946.17	-196,037.17	-91.00
FX DEAL TRANSACTED ON 22 JUN 2015 EUR / USD EX.RATE 0.8815077 WITH UBS AG	111,729.36	22 Jun 15				0.00	126,748.02	124,952.54	-1,795.48
FX DEAL TRANSACTED ON 22 JUN 2015 USD / EUR EX.RATE 1.13442 WITH UBS AG STAMFORD	-105,554.48	22 Jun 15				0.00	-119,743.11	-118,046.86	1,696.25
FX DEAL TRANSACTED ON 23 DEC 2014 USD / EUR EX.RATE 1.220154 WITH UBS AG	-5,622.56	23 Dec 14				0.00	-6,860.39	-6,846.31	14.08
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.120316 WITH UBS AG	-11,284.89	23 Jun 15				0.00	-12,642.64	-12,620.46	22.18
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.120316 WITH UBS AG	-3,977.23	23 Jun 15				0.00	-4,455.75	-4,447.94	7.81
FX DEAL TRANSACTED ON 23 MAR 2015 USD / EUR EX.RATE 1.093337 WITH UBS AG	-6,358.43	23 Mar 15				0.00	-6,951.91	-6,947.54	4.37
FX DEAL TRANSACTED ON 24 FEB 2015 EUR / USD EX.RATE 0.8821143 WITH UBS AG	164,805.37	24 Feb 15				0.00	186,829.96	187,177.69	347.73
FX DEAL TRANSACTED ON 24 FEB 2015 USD / EUR EX.RATE 1.13331 WITH UBS AG STAMFORD	-164,805.37	24 Feb 15				0.00	-186,775.57	-187,177.69	-402.12
FX DEAL TRANSACTED ON 24 MAR 2015 USD / EUR EX.RATE 1.092115 WITH UBS AG	-2,465.85	24 Mar 15				0.00	-2,692.99	-2,689.38	3.61

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.88119 WITH UBS AG STAMFORD	272,570.18	25 Feb 15				0.00	309,320.54	309,571.57	251.03
FX DEAL TRANSACTED ON 25 MAR 2015 EUR / USD EX.RATE 0.9101666 WITH UBS AG	10,927,000.00	25 Mar 15				0.00	12,005,494.90	11,755,266.69	-250,228.21
FX DEAL TRANSACTED ON 25 MAR 2015 USD / EUR EX.RATE 1.099185 WITH UBS AG	-10,927,000.00	25 Mar 15				0.00	-12,010,794.50	-12,224,580.55	-213,786.05
FX DEAL TRANSACTED ON 26 JUN 2015 EUR / USD EX.RATE 0.896668 WITH UBS AG	29,535.96	26 Jun 15				0.00	32,939.68	32,934.07	-5.61
FX DEAL TRANSACTED ON 27 MAY 2015 EUR / USD EX.RATE 0.9171872 WITH UBS AG	10,328,000.00	27 May 15				0.00	11,260,515.12	11,254,937.52	-5,577.60
FX DEAL TRANSACTED ON 27 MAY 2015 USD / EUR EX.RATE 1.09074 WITH UBS AG STAMFORD	-10,328,000.00	27 May 15				0.00	-11,265,162.72	-11,466,145.67	-200,982.95
FX DEAL TRANSACTED ON 28 SEP 2015 EUR / USD EX.RATE 0.8938947 WITH UBS AG	11,262,000.00	28 Sep 15				0.00	12,598,799.40	12,617,944.51	19,145.11
FX DEAL TRANSACTED ON 28 SEP 2015 USD / EUR EX.RATE 1.119225 WITH UBS AG	-11,262,000.00	28 Sep 15				0.00	-12,604,711.95	-12,427,053.68	177,658.27
FX DEAL TRANSACTED ON 29 APR 2015 EUR / USD EX.RATE 0.9039376 WITH UBS AG	283,000.00	29 Apr 15				0.00	313,074.69	308,399.24	-4,675.45
FX DEAL TRANSACTED ON 29 APR 2015 USD / EUR EX.RATE 1.10582 WITH UBS AG STAMFORD	-283,000.00	29 Apr 15				0.00	-312,947.06	-315,545.00	-2,597.94
FX DEAL TRANSACTED ON 29 APR 2015 USD / EUR EX.RATE 1.107107 WITH UBS AG	-43,167.15	29 Apr 15				0.00	-47,790.65	-48,131.37	-340.72
FX DEAL TRANSACTED ON 29 JAN 2015 USD / EUR EX.RATE 1.131064 WITH UBS AG	-28,183.65	29 Jan 15				0.00	-31,877.51	-31,954.62	-77.11
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	-28.56	31 Jul 15				0.00	-31.43	-31.56	-0.13

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	-1,126.95	31 Jul 15				0.00	-1,240.05	-1,245.11	-5.06
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	-48.68	31 Jul 15				0.00	-53.57	-53.78	-0.21
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	-7,038.82	31 Jul 15				0.00	-7,745.21	-7,776.84	-31.63
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 JAN 2015 HKD / USD EX.RATE 7.7557257 WITH UBS AG	134,031.53	2 Jan 15				0.00	17,281.66	17,280.90	-0.76
FX DEAL TRANSACTED ON 19 DEC 2014 HKD / USD EX.RATE 7.7543424 WITH UBS AG	281,145.34	19 Dec 14				0.00	36,256.51	36,249.46	-7.05
FX DEAL TRANSACTED ON 21 JAN 2015 HKD / USD EX.RATE 7.7519981 WITH UBS AG	73,129.20	21 Jan 15				0.00	9,433.62	9,433.71	0.09
FX DEAL TRANSACTED ON 22 MAY 2015 USD / HKD EX.RATE 0.129002 WITH UBS AG	-223,974.94	22 May 15				0.00	-28,893.28	-28,890.11	3.17
FX DEAL TRANSACTED ON 24 MAR 2015 USD / HKD EX.RATE 0.128929 WITH UBS AG	-767,102.68	24 Mar 15				0.00	-98,902.12	-98,912.07	-9.95
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2015 USD / JPY EX.RATE 0.008128 WITH UBS AG	-2,376,000.00	1 Jul 15				0.00	-19,312.58	-19,325.72	-13.14
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008267 WITH UBS AG	-35,568.00	8 Dec 14				0.00	-294.05	-294.18	-0.13
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008267 WITH UBS AG	-118,559.00	8 Dec 14				0.00	-980.14	-980.60	-0.46

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 DEC 2014 USD / JPY EX.RATE 0.008362 WITH UBS AG	-929,841.00	9 Dec 14				0.00	-7,775.57	-7,815.76	-40.19
FX DEAL TRANSACTED ON 09 DEC 2014 USD / JPY EX.RATE 0.008381 WITH UBS AG	-284,542.00	9 Dec 14				0.00	-2,384.70	-2,391.71	-7.01
FX DEAL TRANSACTED ON 12 MAY 2015 JPY / USD EX.RATE 120.0912694 WITH UBS AG	15,501,341.00	12 May 15				0.00	129,077.81	130,148.53	1,070.72
FX DEAL TRANSACTED ON 26 AUG 2015 JPY / USD EX.RATE 119.7891711 WITH UBS AG	16,684,382.00	26 Aug 15				0.00	139,273.28	138,235.90	-1,037.38
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-800,000.00	30 Jun 15				0.00	-6,536.51	-6,537.82	-1.31
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-96,480.00	30 Jun 15				0.00	-788.30	-788.46	-0.16
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-136,000.00	30 Jun 15				0.00	-1,111.21	-1,111.43	-0.22
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-137,250.00	30 Jun 15				0.00	-1,121.42	-1,121.64	-0.22
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-60,000.00	30 Jun 15				0.00	-490.24	-490.34	-0.10
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-143,000.00	30 Jun 15				0.00	-1,168.40	-1,168.64	-0.24
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-1,426,597.00	30 Jun 15				0.00	-11,656.21	-11,658.54	-2.33
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-760,000.00	30 Jun 15				0.00	-6,209.69	-6,210.93	-1.24
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-510,000.00	30 Jun 15				0.00	-4,167.03	-4,167.86	-0.83

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	-1,777,600.00	30 Jun 15				0.00	-14,524.13	-14,527.03	-2.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 FEB 2015 MXN / USD EX.RATE 15.08975 WITH UBS AG	1,771,144.42	11 Feb 15				0.00	117,374.01	118,358.38	984.37
FX DEAL TRANSACTED ON 11 FEB 2015 USD / MXN EX.RATE 0.0662054 WITH UBS AG	-1,771,144.42	11 Feb 15				0.00	-117,259.31	-118,308.97	-1,049.66
FX DEAL TRANSACTED ON 13 JAN 2015 MXN / USD EX.RATE 14.55618 WITH UBS AG	1,861,578.08	13 Jan 15				0.00	127,889.19	127,715.29	-173.90
FX DEAL TRANSACTED ON 13 JAN 2015 USD / MXN EX.RATE 0.068497 WITH UBS AG	-1,861,578.08	13 Jan 15				0.00	-127,512.51	-124,349.76	3,162.75
FX DEAL TRANSACTED ON 22 DEC 2014 USD / MXN EX.RATE 0.0685143 WITH UBS AG	-68,970.42	22 Dec 14				0.00	-4,725.46	-4,691.63	33.83
FX DEAL TRANSACTED ON 26 FEB 2015 MXN / USD EX.RATE 14.914995 WITH UBS AG	120,767.17	26 Feb 15				0.00	8,097.03	8,067.01	-30.02
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 18 DEC 2014 USD / ILS EX.RATE 0.253421 WITH UBS AG	-29,737.06	18 Dec 14				0.00	-7,536.00	-7,540.68	-4.68
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 JAN 2015 NOK / USD EX.RATE 7.6914794 WITH UBS AG	336,845.78	6 Jan 15				0.00	43,794.61	43,555.30	-239.31
FX DEAL TRANSACTED ON 08 APR 2015 NOK / USD EX.RATE 8.0417528 WITH UBS AG	706,171.68	8 Apr 15				0.00	87,813.18	87,153.18	-660.00
FX DEAL TRANSACTED ON 09 APR 2015 NOK / USD EX.RATE 8.1047786 WITH UBS AG	1,136,086.01	9 Apr 15				0.00	140,174.47	140,502.98	328.51

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 23 MAR 2015 USD / NOK EX.RATE 0.126503 WITH UBS AG	-3,249,048.71	23 Mar 15				0.00	-411,015.49	-413,020.79	-2,005.30
FX DEAL TRANSACTED ON 27 MAY 2015 USD / NOK EX.RATE 0.128738 WITH UBS AG	-109,260.95	27 May 15				0.00	-14,066.01	-13,931.64	134.37
FX DEAL TRANSACTED ON 28 MAY 2015 USD / NOK EX.RATE 0.12755 WITH UBS AG STAMFORD	-129,654.91	28 May 15				0.00	-16,537.47	-16,627.33	-89.86
FX DEAL TRANSACTED ON 29 MAY 2015 USD / NOK EX.RATE 0.128444 WITH UBS AG	-430,377.91	29 May 15				0.00	-55,279.67	-55,192.93	86.74
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 14 AUG 2015 USD / SGD EX.RATE 0.712662 WITH UBS AG	-14,136.00	14 Aug 15				0.00	-10,074.19	-10,055.84	18.35
FX DEAL TRANSACTED ON 15 JUN 2015 USD / SGD EX.RATE 0.742442 WITH UBS AG	-9,717.00	15 Jun 15				0.00	-7,214.31	-7,215.68	-1.37
FX DEAL TRANSACTED ON 15 JUN 2015 USD / SGD EX.RATE 0.742442 WITH UBS AG	-7,083.00	15 Jun 15				0.00	-5,258.71	-5,259.72	-1.01
FX DEAL TRANSACTED ON 22 MAY 2015 SGD / USD EX.RATE 1.3364303 WITH UBS AG	48,763.83	22 May 15				0.00	36,488.10	36,148.13	-339.97
FX DEAL TRANSACTED ON 26 MAY 2015 SGD / USD EX.RATE 1.3480904 WITH UBS AG	30,213.72	26 May 15				0.00	22,412.24	22,327.61	-84.63
FX DEAL TRANSACTED ON 28 AUG 2015 USD / SGD EX.RATE 0.710365 WITH UBS AG	-16,065.00	28 Aug 15				0.00	-11,412.01	-11,424.81	-12.80
South African rand - ZAR									
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082165 WITH UBS AG	-2,556.27	31 Mar 15				0.00	-210.04	-210.98	-0.94

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
South African rand - ZAR									
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082165 WITH UBS AG	-101,442.40	31 Mar 15				0.00	-8,335.03	-8,372.43	-37.40
Swedish krona - SEK									
FX DEAL TRANSACTED ON 07 MAY 2015 USD / SEK EX.RATE 0.120849 WITH UBS AG	-23,740.50	7 May 15				0.00	-2,869.03	-2,863.48	5.55
FX DEAL TRANSACTED ON 20 MAY 2015 SEK / USD EX.RATE 8.3613438 WITH UBS AG	918,381.57	20 May 15				0.00	109,836.41	109,891.72	55.31
FX DEAL TRANSACTED ON 23 APR 2015 USD / SEK EX.RATE 0.114804 WITH UBS AG	-118,135.76	23 Apr 15				0.00	-13,562.44	-13,652.97	-90.53
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4720634 WITH UBS AG	281,429.37	26 May 15				0.00	33,218.45	33,059.75	-158.70
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 MAR 2015 USD / CHF EX.RATE 1.018307 WITH UBS AG	-14,836.51	6 Mar 15				0.00	-15,108.12	-15,084.65	23.47
FX DEAL TRANSACTED ON 26 MAY 2015 USD / CHF EX.RATE 1.05451 WITH UBS AG STAMFORD	-4,292.92	26 May 15				0.00	-4,526.93	-4,553.61	-26.68
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2015 USD / DKK EX.RATE 0.144104 WITH UBS AG	24,346.20	1 Apr 15				0.00	24,346.20	24,346.20	0.00
FX DEAL TRANSACTED ON 01 JUL 2015 USD / JPY EX.RATE 0.008128 WITH UBS AG	19,312.58	1 Jul 15				0.00	19,312.58	19,312.58	0.00
FX DEAL TRANSACTED ON 01 JUN 2015 EUR / USD EX.RATE 0.9143802 WITH UBS AG	-51,400.94	1 Jun 15				0.00	-51,400.94	-51,400.94	0.00
FX DEAL TRANSACTED ON 01 JUN 2015 GBP / USD EX.RATE 0.6570432 WITH UBS AG	-1,477,832.87	1 Jun 15				0.00	-1,477,832.87	-1,477,832.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2015 USD / GBP EX.RATE 1.521631 WITH UBS AG	1,477,503.70	1 Jun 15				0.00	1,477,503.70	1,477,503.70	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / GBP EX.RATE 1.563381 WITH UBS AG	28,188.53	2 Dec 14				0.00	28,188.53	28,188.53	0.00
FX DEAL TRANSACTED ON 02 DEC 2014 USD / GBP EX.RATE 1.563381 WITH UBS AG	4,423.26	2 Dec 14				0.00	4,423.26	4,423.26	0.00
FX DEAL TRANSACTED ON 02 FEB 2015 USD / EUR EX.RATE 1.134288 WITH UBS AG	10,416.16	2 Feb 15				0.00	10,416.16	10,416.16	0.00
FX DEAL TRANSACTED ON 02 JAN 2015 HKD / USD EX.RATE 7.7557257 WITH UBS AG	-17,281.66	2 Jan 15				0.00	-17,281.66	-17,281.66	0.00
FX DEAL TRANSACTED ON 02 JUL 2015 USD / EUR EX.RATE 1.109301 WITH UBS AG	343.52	2 Jul 15				0.00	343.52	343.52	0.00
FX DEAL TRANSACTED ON 02 JUL 2015 USD / EUR EX.RATE 1.109301 WITH UBS AG	2,357.63	2 Jul 15				0.00	2,357.63	2,357.63	0.00
FX DEAL TRANSACTED ON 03 FEB 2015 USD / CAD EX.RATE 0.797754 WITH UBS AG	1,382.42	3 Feb 15				0.00	1,382.42	1,382.42	0.00
FX DEAL TRANSACTED ON 03 MAR 2015 USD / DKK EX.RATE 0.150197 WITH UBS AG	1,612.75	3 Mar 15				0.00	1,612.75	1,612.75	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 EUR / USD EX.RATE 0.8977402 WITH UBS AG	-104,707.35	4 May 15				0.00	-104,707.35	-104,707.35	0.00
FX DEAL TRANSACTED ON 04 MAY 2015 USD / EUR EX.RATE 1.11352 WITH UBS AG STAMFORD	104,670.88	4 May 15				0.00	104,670.88	104,670.88	0.00
FX DEAL TRANSACTED ON 05 FEB 2015 USD / GBP EX.RATE 1.529713 WITH UBS AG	719.99	5 Feb 15				0.00	719.99	719.99	0.00
FX DEAL TRANSACTED ON 05 FEB 2015 USD / GBP EX.RATE 1.529713 WITH UBS AG	1,144.67	5 Feb 15				0.00	1,144.67	1,144.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JAN 2015 USD / CAD EX.RATE 0.849935 WITH UBS AG	2,032.50	5 Jan 15				0.00	2,032.50	2,032.50	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 USD / AUD EX.RATE 0.77586 WITH UBS AG STAMFORD	13,629.14	5 Mar 15				0.00	13,629.14	13,629.14	0.00
FX DEAL TRANSACTED ON 05 MAR 2015 USD / EUR EX.RATE 1.106726 WITH UBS AG	10,572.77	5 Mar 15				0.00	10,572.77	10,572.77	0.00
FX DEAL TRANSACTED ON 06 JAN 2015 NOK / USD EX.RATE 7.6914794 WITH UBS AG	-43,794.61	6 Jan 15				0.00	-43,794.61	-43,794.61	0.00
FX DEAL TRANSACTED ON 06 MAR 2015 USD / CHF EX.RATE 1.018307 WITH UBS AG	15,108.12	6 Mar 15				0.00	15,108.12	15,108.12	0.00
FX DEAL TRANSACTED ON 06 MAR 2015 USD / EUR EX.RATE 1.088357 WITH UBS AG	654.81	6 Mar 15				0.00	654.81	654.81	0.00
FX DEAL TRANSACTED ON 07 AUG 2015 USD / CAD EX.RATE 0.763283 WITH UBS AG	135.48	7 Aug 15				0.00	135.48	135.48	0.00
FX DEAL TRANSACTED ON 07 MAY 2015 USD / SEK EX.RATE 0.120849 WITH UBS AG	2,869.03	7 May 15				0.00	2,869.03	2,869.03	0.00
FX DEAL TRANSACTED ON 07 SEP 2015 USD / GBP EX.RATE 1.526358 WITH UBS AG	190.57	7 Sep 15				0.00	190.57	190.57	0.00
FX DEAL TRANSACTED ON 07 SEP 2015 USD / GBP EX.RATE 1.526358 WITH UBS AG	731.28	7 Sep 15				0.00	731.28	731.28	0.00
FX DEAL TRANSACTED ON 08 APR 2015 NOK / USD EX.RATE 8.0417528 WITH UBS AG	-87,813.18	8 Apr 15				0.00	-87,813.18	-87,813.18	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008267 WITH UBS AG	980.14	8 Dec 14				0.00	980.14	980.14	0.00
FX DEAL TRANSACTED ON 08 DEC 2014 USD / JPY EX.RATE 0.008267 WITH UBS AG	294.05	8 Dec 14				0.00	294.05	294.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 APR 2015 NOK / USD EX.RATE 8.1047786 WITH UBS AG	-140,174.47	9 Apr 15				0.00	-140,174.47	-140,174.47	0.00
FX DEAL TRANSACTED ON 09 DEC 2014 USD / JPY EX.RATE 0.008362 WITH UBS AG	7,775.57	9 Dec 14				0.00	7,775.57	7,775.57	0.00
FX DEAL TRANSACTED ON 09 DEC 2014 USD / JPY EX.RATE 0.008381 WITH UBS AG	2,384.70	9 Dec 14				0.00	2,384.70	2,384.70	0.00
FX DEAL TRANSACTED ON 10 DEC 2014 USD / DKK EX.RATE 0.166525 WITH UBS AG	2,748.85	10 Dec 14				0.00	2,748.85	2,748.85	0.00
FX DEAL TRANSACTED ON 10 DEC 2014 USD / EUR EX.RATE 1.239119 WITH UBS AG	12,453.22	10 Dec 14				0.00	12,453.22	12,453.22	0.00
FX DEAL TRANSACTED ON 10 JUN 2015 EUR / USD EX.RATE 0.88467 WITH UBS AG STAMFORD	-8,839.45	10 Jun 15				0.00	-8,839.45	-8,839.45	0.00
FX DEAL TRANSACTED ON 11 FEB 2015 MXN / USD EX.RATE 15.08975 WITH UBS AG	-117,374.01	11 Feb 15				0.00	-117,374.01	-117,374.01	0.00
FX DEAL TRANSACTED ON 11 FEB 2015 USD / MXN EX.RATE 0.0662054 WITH UBS AG	117,259.31	11 Feb 15				0.00	117,259.31	117,259.31	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 EUR / USD EX.RATE 0.8882493 WITH UBS AG	-415,423.89	11 Jun 15				0.00	-415,423.89	-415,423.89	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.122428 WITH UBS AG	403.06	11 Jun 15				0.00	403.06	403.06	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.122428 WITH UBS AG	1,956.81	11 Jun 15				0.00	1,956.81	1,956.81	0.00
FX DEAL TRANSACTED ON 11 JUN 2015 USD / EUR EX.RATE 1.126082 WITH UBS AG	415,524.26	11 Jun 15				0.00	415,524.26	415,524.26	0.00
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	13,370.20	11 May 15				0.00	13,370.20	13,370.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	4,543.17	11 May 15				0.00	4,543.17	4,543.17	0.00
FX DEAL TRANSACTED ON 11 MAY 2015 USD / EUR EX.RATE 1.114956 WITH UBS AG	4,240.55	11 May 15				0.00	4,240.55	4,240.55	0.00
FX DEAL TRANSACTED ON 12 AUG 2015 USD / EUR EX.RATE 1.11732 WITH UBS AG STAMFORD	59,936.45	12 Aug 15				0.00	59,936.45	59,936.45	0.00
FX DEAL TRANSACTED ON 12 JAN 2015 USD / GBP EX.RATE 1.515259 WITH UBS AG	22,701.44	12 Jan 15				0.00	22,701.44	22,701.44	0.00
FX DEAL TRANSACTED ON 12 JAN 2015 USD / GBP EX.RATE 1.515259 WITH UBS AG	2,561.42	12 Jan 15				0.00	2,561.42	2,561.42	0.00
FX DEAL TRANSACTED ON 12 MAR 2015 USD / GBP EX.RATE 1.499582 WITH UBS AG	3,946.57	12 Mar 15				0.00	3,946.57	3,946.57	0.00
FX DEAL TRANSACTED ON 12 MAR 2015 USD / GBP EX.RATE 1.499582 WITH UBS AG	5,430.98	12 Mar 15				0.00	5,430.98	5,430.98	0.00
FX DEAL TRANSACTED ON 12 MAY 2015 JPY / USD EX.RATE 120.0912694 WITH UBS AG	-129,077.81	12 May 15				0.00	-129,077.81	-129,077.81	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 MXN / USD EX.RATE 14.55618 WITH UBS AG	-127,889.19	13 Jan 15				0.00	-127,889.19	-127,889.19	0.00
FX DEAL TRANSACTED ON 13 JAN 2015 USD / MXN EX.RATE 0.068497 WITH UBS AG	127,512.51	13 Jan 15				0.00	127,512.51	127,512.51	0.00
FX DEAL TRANSACTED ON 14 APR 2015 USD / DKK EX.RATE 0.142577 WITH UBS AG	104,058.44	14 Apr 15				0.00	104,058.44	104,058.44	0.00
FX DEAL TRANSACTED ON 14 AUG 2015 USD / SGD EX.RATE 0.712662 WITH UBS AG	10,074.19	14 Aug 15				0.00	10,074.19	10,074.19	0.00
FX DEAL TRANSACTED ON 14 JUL 2015 USD / EUR EX.RATE 1.106677 WITH UBS AG	11,952.22	14 Jul 15				0.00	11,952.22	11,952.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 MAY 2015 USD / GBP EX.RATE 1.57715 WITH UBS AG STAMFORD	96,308.52	14 May 15				0.00	96,308.52	96,308.52	0.00
FX DEAL TRANSACTED ON 15 APR 2015 USD / DKK EX.RATE 0.142951 WITH UBS AG	31,378.41	15 Apr 15				0.00	31,378.41	31,378.41	0.00
FX DEAL TRANSACTED ON 15 DEC 2014 USD / GBP EX.RATE 1.565233 WITH UBS AG	2,833.85	15 Dec 14				0.00	2,833.85	2,833.85	0.00
FX DEAL TRANSACTED ON 15 JUN 2015 USD / SGD EX.RATE 0.742442 WITH UBS AG	7,214.31	15 Jun 15				0.00	7,214.31	7,214.31	0.00
FX DEAL TRANSACTED ON 15 JUN 2015 USD / SGD EX.RATE 0.742442 WITH UBS AG	5,258.71	15 Jun 15				0.00	5,258.71	5,258.71	0.00
FX DEAL TRANSACTED ON 16 JUN 2015 USD / EUR EX.RATE 1.123667 WITH UBS AG	1,157.92	16 Jun 15				0.00	1,157.92	1,157.92	0.00
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	705.45	16 Mar 15				0.00	705.45	705.45	0.00
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	307.24	16 Mar 15				0.00	307.24	307.24	0.00
FX DEAL TRANSACTED ON 16 MAR 2015 USD / CAD EX.RATE 0.782209 WITH UBS AG	585.93	16 Mar 15				0.00	585.93	585.93	0.00
FX DEAL TRANSACTED ON 17 AUG 2015 USD / EUR EX.RATE 1.109966 WITH UBS AG	38,356.22	17 Aug 15				0.00	38,356.22	38,356.22	0.00
FX DEAL TRANSACTED ON 17 DEC 2014 USD / AUD EX.RATE 0.818284 WITH UBS AG	16,262.58	17 Dec 14				0.00	16,262.58	16,262.58	0.00
FX DEAL TRANSACTED ON 17 DEC 2014 USD / EUR EX.RATE 1.245455 WITH UBS AG	81.94	17 Dec 14				0.00	81.94	81.94	0.00
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.22796 WITH UBS AG STAMFORD	805,932.80	18 Dec 14				0.00	805,932.80	805,932.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.228375 WITH UBS AG	938.81	18 Dec 14				0.00	938.81	938.81	0.00
FX DEAL TRANSACTED ON 18 DEC 2014 USD / EUR EX.RATE 1.228375 WITH UBS AG	4,281.97	18 Dec 14				0.00	4,281.97	4,281.97	0.00
FX DEAL TRANSACTED ON 18 DEC 2014 USD / ILS EX.RATE 0.253421 WITH UBS AG	7,536.00	18 Dec 14				0.00	7,536.00	7,536.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2015 USD / GBP EX.RATE 1.54251 WITH UBS AG STAMFORD	48,719.44	18 Feb 15				0.00	48,719.44	48,719.44	0.00
FX DEAL TRANSACTED ON 19 DEC 2014 HKD / USD EX.RATE 7.7543424 WITH UBS AG	-36,256.51	19 Dec 14				0.00	-36,256.51	-36,256.51	0.00
FX DEAL TRANSACTED ON 19 DEC 2014 USD / CAD EX.RATE 0.861683 WITH UBS AG	250.25	19 Dec 14				0.00	250.25	250.25	0.00
FX DEAL TRANSACTED ON 19 FEB 2015 USD / EUR EX.RATE 1.13705 WITH UBS AG STAMFORD	273,891.19	19 Feb 15				0.00	273,891.19	273,891.19	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 EUR / USD EX.RATE 0.8927216 WITH UBS AG	-272,201.31	19 May 15				0.00	-272,201.31	-272,201.31	0.00
FX DEAL TRANSACTED ON 19 MAY 2015 USD / EUR EX.RATE 1.120347 WITH UBS AG	272,244.32	19 May 15				0.00	272,244.32	272,244.32	0.00
FX DEAL TRANSACTED ON 20 FEB 2015 EUR / USD EX.RATE 0.8774478 WITH UBS AG	-452,436.31	20 Feb 15				0.00	-452,436.31	-452,436.31	0.00
FX DEAL TRANSACTED ON 20 MAY 2015 SEK / USD EX.RATE 8.3613438 WITH UBS AG	-109,836.41	20 May 15				0.00	-109,836.41	-109,836.41	0.00
FX DEAL TRANSACTED ON 21 AUG 2015 GBP / USD EX.RATE 0.6373027 WITH UBS AG	-13,100.60	21 Aug 15				0.00	-13,100.60	-13,100.60	0.00
FX DEAL TRANSACTED ON 21 AUG 2015 USD / EUR EX.RATE 1.13269 WITH UBS AG STAMFORD	36,976.61	21 Aug 15				0.00	36,976.61	36,976.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JAN 2015 HKD / USD EX.RATE 7.7519981 WITH UBS AG	-9,433.62	21 Jan 15				0.00	-9,433.62	-9,433.62	0.00
FX DEAL TRANSACTED ON 22 DEC 2014 USD / EUR EX.RATE 1.225781 WITH UBS AG	195,946.17	22 Dec 14				0.00	195,946.17	195,946.17	0.00
FX DEAL TRANSACTED ON 22 DEC 2014 USD / MXN EX.RATE 0.0685143 WITH UBS AG	4,725.46	22 Dec 14				0.00	4,725.46	4,725.46	0.00
FX DEAL TRANSACTED ON 22 JUN 2015 EUR / USD EX.RATE 0.8815077 WITH UBS AG	-126,748.02	22 Jun 15				0.00	-126,748.02	-126,748.02	0.00
FX DEAL TRANSACTED ON 22 JUN 2015 USD / EUR EX.RATE 1.13442 WITH UBS AG STAMFORD	119,743.11	22 Jun 15				0.00	119,743.11	119,743.11	0.00
FX DEAL TRANSACTED ON 22 MAY 2015 SGD / USD EX.RATE 1.3364303 WITH UBS AG	-36,488.10	22 May 15				0.00	-36,488.10	-36,488.10	0.00
FX DEAL TRANSACTED ON 22 MAY 2015 USD / HKD EX.RATE 0.129002 WITH UBS AG	28,893.28	22 May 15				0.00	28,893.28	28,893.28	0.00
FX DEAL TRANSACTED ON 23 APR 2015 USD / SEK EX.RATE 0.114804 WITH UBS AG	13,562.44	23 Apr 15				0.00	13,562.44	13,562.44	0.00
FX DEAL TRANSACTED ON 23 DEC 2014 USD / EUR EX.RATE 1.220154 WITH UBS AG	6,860.39	23 Dec 14				0.00	6,860.39	6,860.39	0.00
FX DEAL TRANSACTED ON 23 DEC 2014 USD / GBP EX.RATE 1.552065 WITH UBS AG	25,205.38	23 Dec 14				0.00	25,205.38	25,205.38	0.00
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.120316 WITH UBS AG	12,642.64	23 Jun 15				0.00	12,642.64	12,642.64	0.00
FX DEAL TRANSACTED ON 23 JUN 2015 USD / EUR EX.RATE 1.120316 WITH UBS AG	4,455.75	23 Jun 15				0.00	4,455.75	4,455.75	0.00
FX DEAL TRANSACTED ON 23 MAR 2015 USD / EUR EX.RATE 1.093337 WITH UBS AG	6,951.91	23 Mar 15				0.00	6,951.91	6,951.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 MAR 2015 USD / NOK EX.RATE 0.126503 WITH UBS AG	411,015.49	23 Mar 15				0.00	411,015.49	411,015.49	0.00
FX DEAL TRANSACTED ON 24 FEB 2015 EUR / USD EX.RATE 0.8821143 WITH UBS AG	-186,829.96	24 Feb 15				0.00	-186,829.96	-186,829.96	0.00
FX DEAL TRANSACTED ON 24 FEB 2015 USD / EUR EX.RATE 1.13331 WITH UBS AG STAMFORD	186,775.57	24 Feb 15				0.00	186,775.57	186,775.57	0.00
FX DEAL TRANSACTED ON 24 FEB 2015 USD / GBP EX.RATE 1.543229 WITH UBS AG	6,452.93	24 Feb 15				0.00	6,452.93	6,452.93	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 USD / DKK EX.RATE 0.146221 WITH UBS AG	136,274.48	24 Mar 15				0.00	136,274.48	136,274.48	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 USD / EUR EX.RATE 1.092115 WITH UBS AG	2,692.99	24 Mar 15				0.00	2,692.99	2,692.99	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 USD / GBP EX.RATE 1.488099 WITH UBS AG	10,483.66	24 Mar 15				0.00	10,483.66	10,483.66	0.00
FX DEAL TRANSACTED ON 24 MAR 2015 USD / HKD EX.RATE 0.128929 WITH UBS AG	98,902.12	24 Mar 15				0.00	98,902.12	98,902.12	0.00
FX DEAL TRANSACTED ON 24 NOV 2015 BRL / USD EX.RATE 3.7085 WITH UBS AG STAMFORD	-501,571.17	24 Nov 15				0.00	-501,571.17	-501,571.17	0.00
FX DEAL TRANSACTED ON 24 NOV 2015 USD / BRL EX.RATE 0.2670405 WITH UBS AG	496,715.85	24 Nov 15				0.00	496,715.85	496,715.85	0.00
FX DEAL TRANSACTED ON 25 FEB 2015 EUR / USD EX.RATE 0.88119 WITH UBS AG STAMFORD	-309,320.54	25 Feb 15				0.00	-309,320.54	-309,320.54	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 EUR / USD EX.RATE 0.9101666 WITH UBS AG	-12,005,494.90	25 Mar 15				0.00	-12,005,494.90	-12,005,494.90	0.00
FX DEAL TRANSACTED ON 25 MAR 2015 USD / EUR EX.RATE 1.099185 WITH UBS AG	12,010,794.50	25 Mar 15				0.00	12,010,794.50	12,010,794.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 AUG 2015 JPY / USD EX.RATE 119.7891711 WITH UBS AG	-139,273.28	26 Aug 15				0.00	-139,273.28	-139,273.28	0.00
FX DEAL TRANSACTED ON 26 FEB 2015 MXN / USD EX.RATE 14.914995 WITH UBS AG	-8,097.03	26 Feb 15				0.00	-8,097.03	-8,097.03	0.00
FX DEAL TRANSACTED ON 26 JUN 2015 EUR / USD EX.RATE 0.896668 WITH UBS AG	-32,939.68	26 Jun 15				0.00	-32,939.68	-32,939.68	0.00
FX DEAL TRANSACTED ON 26 MAR 2015 BRL / USD EX.RATE 3.182 WITH UBS AG STAMFORD	-186,921.17	26 Mar 15				0.00	-186,921.17	-186,921.17	0.00
FX DEAL TRANSACTED ON 26 MAR 2015 USD / BRL EX.RATE 0.3116697 WITH UBS AG	185,375.88	26 Mar 15				0.00	185,375.88	185,375.88	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 SEK / USD EX.RATE 8.4720634 WITH UBS AG	-33,218.45	26 May 15				0.00	-33,218.45	-33,218.45	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 SGD / USD EX.RATE 1.3480904 WITH UBS AG	-22,412.24	26 May 15				0.00	-22,412.24	-22,412.24	0.00
FX DEAL TRANSACTED ON 26 MAY 2015 USD / CHF EX.RATE 1.05451 WITH UBS AG STAMFORD	4,526.93	26 May 15				0.00	4,526.93	4,526.93	0.00
FX DEAL TRANSACTED ON 27 MAR 2015 USD / DKK EX.RATE 0.14599 WITH UBS AG STAMFORD	90,522.89	27 Mar 15				0.00	90,522.89	90,522.89	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 EUR / USD EX.RATE 0.9171872 WITH UBS AG	-11,260,515.12	27 May 15				0.00	-11,260,515.12	-11,260,515.12	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 USD / EUR EX.RATE 1.09074 WITH UBS AG STAMFORD	11,265,162.72	27 May 15				0.00	11,265,162.72	11,265,162.72	0.00
FX DEAL TRANSACTED ON 27 MAY 2015 USD / NOK EX.RATE 0.128738 WITH UBS AG	14,066.01	27 May 15				0.00	14,066.01	14,066.01	0.00
FX DEAL TRANSACTED ON 28 AUG 2015 USD / SGD EX.RATE 0.710365 WITH UBS AG	11,412.01	28 Aug 15				0.00	11,412.01	11,412.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 MAY 2015 USD / NOK EX.RATE 0.12755 WITH UBS AG STAMFORD	16,537.47	28 May 15				0.00	16,537.47	16,537.47	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 EUR / USD EX.RATE 0.8938947 WITH UBS AG	-12,598,799.40	28 Sep 15				0.00	-12,598,799.40	-12,598,799.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2015 USD / EUR EX.RATE 1.119225 WITH UBS AG	12,604,711.95	28 Sep 15				0.00	12,604,711.95	12,604,711.95	0.00
FX DEAL TRANSACTED ON 29 APR 2015 EUR / USD EX.RATE 0.9039376 WITH UBS AG	-313,074.69	29 Apr 15				0.00	-313,074.69	-313,074.69	0.00
FX DEAL TRANSACTED ON 29 APR 2015 USD / EUR EX.RATE 1.10582 WITH UBS AG STAMFORD	312,947.06	29 Apr 15				0.00	312,947.06	312,947.06	0.00
FX DEAL TRANSACTED ON 29 APR 2015 USD / EUR EX.RATE 1.107107 WITH UBS AG	47,790.65	29 Apr 15				0.00	47,790.65	47,790.65	0.00
FX DEAL TRANSACTED ON 29 JAN 2015 USD / EUR EX.RATE 1.131064 WITH UBS AG	31,877.51	29 Jan 15				0.00	31,877.51	31,877.51	0.00
FX DEAL TRANSACTED ON 29 JAN 2015 USD / GBP EX.RATE 1.50392 WITH UBS AG STAMFORD	71,925.55	29 Jan 15				0.00	71,925.55	71,925.55	0.00
FX DEAL TRANSACTED ON 29 MAY 2015 USD / NOK EX.RATE 0.128444 WITH UBS AG	55,279.67	29 May 15				0.00	55,279.67	55,279.67	0.00
FX DEAL TRANSACTED ON 30 APR 2015 BRL / USD EX.RATE 2.9936 WITH UBS AG STAMFORD	-198,684.91	30 Apr 15				0.00	-198,684.91	-198,684.91	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	6,536.51	30 Jun 15				0.00	6,536.51	6,536.51	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	1,111.21	30 Jun 15				0.00	1,111.21	1,111.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	788.30	30 Jun 15				0.00	788.30	788.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	11,656.21	30 Jun 15				0.00	11,656.21	11,656.21	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	4,167.03	30 Jun 15				0.00	4,167.03	4,167.03	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	6,209.69	30 Jun 15				0.00	6,209.69	6,209.69	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	1,121.42	30 Jun 15				0.00	1,121.42	1,121.42	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	1,168.40	30 Jun 15				0.00	1,168.40	1,168.40	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	490.24	30 Jun 15				0.00	490.24	490.24	0.00
FX DEAL TRANSACTED ON 30 JUN 2015 USD / JPY EX.RATE 0.008171 WITH UBS AG	14,524.13	30 Jun 15				0.00	14,524.13	14,524.13	0.00
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	15,111.11	30 Mar 15				0.00	15,111.11	15,111.11	0.00
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	4,019.65	30 Mar 15				0.00	4,019.65	4,019.65	0.00
FX DEAL TRANSACTED ON 30 MAR 2015 USD / AUD EX.RATE 0.76627 WITH UBS AG STAMFORD	0.01	30 Mar 15				0.00	0.01	0.01	0.00
FX DEAL TRANSACTED ON 30 MAR 2015 USD / DKK EX.RATE 0.144914 WITH UBS AG	77,989.60	30 Mar 15				0.00	77,989.60	77,989.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2015 USD / BRL EX.RATE 0.2596998 WITH UBS AG	483,061.52	30 Nov 15				0.00	483,061.52	483,061.52	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	31.43	31 Jul 15				0.00	31.43	31.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	53.57	31 Jul 15				0.00	53.57	53.57	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	1,240.05	31 Jul 15				0.00	1,240.05	1,240.05	0.00
FX DEAL TRANSACTED ON 31 JUL 2015 USD / EUR EX.RATE 1.100357 WITH UBS AG	7,745.21	31 Jul 15				0.00	7,745.21	7,745.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2015 USD / BRL EX.RATE 0.3117207 WITH UBS AG	185,406.22	31 Mar 15				0.00	185,406.22	185,406.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082165 WITH UBS AG	8,335.03	31 Mar 15				0.00	8,335.03	8,335.03	0.00
FX DEAL TRANSACTED ON 31 MAR 2015 USD / ZAR EX.RATE 0.082165 WITH UBS AG	210.04	31 Mar 15				0.00	210.04	210.04	0.00
Total UBS AG STAMFORD BRANCH							**0.00**	**-522,565.58**	**-522,565.58**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest In Common/Collective Trusts										
International Region - USD										
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	6,324,093.62	*	12 May 15	14.49			0.00	91,642,440.72	91,642,440.72	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	419,697.82		29 May 15	14.30			0.00	6,000,000.00	6,000,000.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	1,551.73		4 Jun 15	14.28			0.00	22,155.73	22,155.73	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	287,790.49		30 Jun 15	13.90			0.00	4,000,000.00	4,000,000.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	432,962.91		31 Jul 15	13.86			0.00	6,000,000.00	6,000,000.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	152,404.18		3 Nov 15	13.12			0.00	2,000,000.00	2,000,000.00	0.00
Total number of acquisitions = 6								**109,664,596.45**	**109,664,596.45**	**0.00**
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-3,531.03		20 May 15		0.00		0.00	0.00	0.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-1,580.25		21 May 15		0.00		0.00	0.00	0.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-277.69		3 Jun 15		0.00		0.00	0.00	0.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-8.46		5 Jun 15		0.00		0.00	0.00	0.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-6.69		30 Jun 15		0.00		0.00	0.00	0.00	0.00
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING	-8.37		3 Nov 15		0.00		0.00	0.00	0.00	0.00
Total number of dispositions = 6								**0.00**	**0.00**	**0.00**

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest In Common/Collective Trusts									
International Region - USD									
Total MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING							**109,664,596.45**	**109,664,596.45**	**0.00**
United States - USD									
COLTV SHORT TERM INVT FD	14,559.00	1 Dec 14	1.00			0.00	14,559.00	14,559.00	0.00
COLTV SHORT TERM INVT FD	16,014.75	1 Dec 14	1.00			0.00	16,014.75	16,014.75	0.00
COLTV SHORT TERM INVT FD	11,508.55	1 Dec 14	1.00			0.00	11,508.55	11,508.55	0.00
COLTV SHORT TERM INVT FD	45,650.00	1 Dec 14	1.00			0.00	45,650.00	45,650.00	0.00
COLTV SHORT TERM INVT FD	20,713.00	1 Dec 14	1.00			0.00	20,713.00	20,713.00	0.00
COLTV SHORT TERM INVT FD	35,234.00	1 Dec 14	1.00			0.00	35,234.00	35,234.00	0.00
COLTV SHORT TERM INVT FD	10,452.00	1 Dec 14	1.00			0.00	10,452.00	10,452.00	0.00
COLTV SHORT TERM INVT FD	45,358.56	1 Dec 14	1.00			0.00	45,358.56	45,358.56	0.00
COLTV SHORT TERM INVT FD	0.48	1 Dec 14	1.00			0.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD	99.48	1 Dec 14	1.00			0.00	99.48	99.48	0.00
COLTV SHORT TERM INVT FD	12,337.02	2 Dec 14	1.00			0.00	12,337.02	12,337.02	0.00
COLTV SHORT TERM INVT FD	80,132.34	2 Dec 14	1.00			0.00	80,132.34	80,132.34	0.00
COLTV SHORT TERM INVT FD	93,361.80	2 Dec 14	1.00			0.00	93,361.80	93,361.80	0.00
COLTV SHORT TERM INVT FD	4,464.00	2 Dec 14	1.00			0.00	4,464.00	4,464.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	105,642.65	2 Dec 14	1.00			0.00	105,642.65	105,642.65	0.00
COLTV SHORT TERM INVT FD	295,976.81	2 Dec 14	1.00			0.00	295,976.81	295,976.81	0.00
COLTV SHORT TERM INVT FD	4,435.00	2 Dec 14	1.00			0.00	4,435.00	4,435.00	0.00
COLTV SHORT TERM INVT FD	808,981.03	2 Dec 14	1.00			0.00	808,981.03	808,981.03	0.00
COLTV SHORT TERM INVT FD	13,861.04	3 Dec 14	1.00			0.00	13,861.04	13,861.04	0.00
COLTV SHORT TERM INVT FD	7,426.10	3 Dec 14	1.00			0.00	7,426.10	7,426.10	0.00
COLTV SHORT TERM INVT FD	40.44	3 Dec 14	1.00			0.00	40.44	40.44	0.00
COLTV SHORT TERM INVT FD	3,587.59	3 Dec 14	1.00			0.00	3,587.59	3,587.59	0.00
COLTV SHORT TERM INVT FD	39.51	3 Dec 14	1.00			0.00	39.51	39.51	0.00
COLTV SHORT TERM INVT FD	44.62	3 Dec 14	1.00			0.00	44.62	44.62	0.00
COLTV SHORT TERM INVT FD	0.30	3 Dec 14	1.00			0.00	0.30	0.30	0.00
COLTV SHORT TERM INVT FD	619,167.55	3 Dec 14	1.00			0.00	619,167.55	619,167.55	0.00
COLTV SHORT TERM INVT FD	0.26	3 Dec 14	1.00			0.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD	2.90	3 Dec 14	1.00			0.00	2.90	2.90	0.00
COLTV SHORT TERM INVT FD	14,357.67	3 Dec 14	1.00			0.00	14,357.67	14,357.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	0.07	3 Dec 14	1.00			0.00	0.07	0.07	0.00
COLTV SHORT TERM INVT FD	31.21	3 Dec 14	1.00			0.00	31.21	31.21	0.00
COLTV SHORT TERM INVT FD	23.25	3 Dec 14	1.00			0.00	23.25	23.25	0.00
COLTV SHORT TERM INVT FD	0.28	3 Dec 14	1.00			0.00	0.28	0.28	0.00
COLTV SHORT TERM INVT FD	7,348.60	4 Dec 14	1.00			0.00	7,348.60	7,348.60	0.00
COLTV SHORT TERM INVT FD	30,853.23	4 Dec 14	1.00			0.00	30,853.23	30,853.23	0.00
COLTV SHORT TERM INVT FD	56,727.73	4 Dec 14	1.00			0.00	56,727.73	56,727.73	0.00
COLTV SHORT TERM INVT FD	5,238.00	4 Dec 14	1.00			0.00	5,238.00	5,238.00	0.00
COLTV SHORT TERM INVT FD	130,312.50	4 Dec 14	1.00			0.00	130,312.50	130,312.50	0.00
COLTV SHORT TERM INVT FD	1,134.00	4 Dec 14	1.00			0.00	1,134.00	1,134.00	0.00
COLTV SHORT TERM INVT FD	41,591.86	5 Dec 14	1.00			0.00	41,591.86	41,591.86	0.00
COLTV SHORT TERM INVT FD	21,807.62	5 Dec 14	1.00			0.00	21,807.62	21,807.62	0.00
COLTV SHORT TERM INVT FD	103,424.55	5 Dec 14	1.00			0.00	103,424.55	103,424.55	0.00
COLTV SHORT TERM INVT FD	588.03	5 Dec 14	1.00			0.00	588.03	588.03	0.00
COLTV SHORT TERM INVT FD	60,944.57	5 Dec 14	1.00			0.00	60,944.57	60,944.57	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,833.00	5 Dec 14	1.00			0.00	1,833.00	1,833.00	0.00
COLTV SHORT TERM INVT FD	1,886.64	8 Dec 14	1.00			0.00	1,886.64	1,886.64	0.00
COLTV SHORT TERM INVT FD	758,669.18	8 Dec 14	1.00			0.00	758,669.18	758,669.18	0.00
COLTV SHORT TERM INVT FD	9,975.00	8 Dec 14	1.00			0.00	9,975.00	9,975.00	0.00
COLTV SHORT TERM INVT FD	17,783.19	8 Dec 14	1.00			0.00	17,783.19	17,783.19	0.00
COLTV SHORT TERM INVT FD	57,302.07	8 Dec 14	1.00			0.00	57,302.07	57,302.07	0.00
COLTV SHORT TERM INVT FD	20,293.01	8 Dec 14	1.00			0.00	20,293.01	20,293.01	0.00
COLTV SHORT TERM INVT FD	841,073.62	8 Dec 14	1.00			0.00	841,073.62	841,073.62	0.00
COLTV SHORT TERM INVT FD	2,210.00	8 Dec 14	1.00			0.00	2,210.00	2,210.00	0.00
COLTV SHORT TERM INVT FD	105,839.84	9 Dec 14	1.00			0.00	105,839.84	105,839.84	0.00
COLTV SHORT TERM INVT FD	31,226.50	9 Dec 14	1.00			0.00	31,226.50	31,226.50	0.00
COLTV SHORT TERM INVT FD	58,970.29	9 Dec 14	1.00			0.00	58,970.29	58,970.29	0.00
COLTV SHORT TERM INVT FD	33,679.15	9 Dec 14	1.00			0.00	33,679.15	33,679.15	0.00
COLTV SHORT TERM INVT FD	2,000.00	9 Dec 14	1.00			0.00	2,000.00	2,000.00	0.00
COLTV SHORT TERM INVT FD	25,325.00	9 Dec 14	1.00			0.00	25,325.00	25,325.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	7,607.53	10 Dec 14	1.00			0.00	7,607.53	7,607.53	0.00
COLTV SHORT TERM INVT FD	50,293.88	10 Dec 14	1.00			0.00	50,293.88	50,293.88	0.00
COLTV SHORT TERM INVT FD	27,125.15	10 Dec 14	1.00			0.00	27,125.15	27,125.15	0.00
COLTV SHORT TERM INVT FD	70,335.48	10 Dec 14	1.00			0.00	70,335.48	70,335.48	0.00
COLTV SHORT TERM INVT FD	6,575.00	10 Dec 14	1.00			0.00	6,575.00	6,575.00	0.00
COLTV SHORT TERM INVT FD	34,191.00	10 Dec 14	1.00			0.00	34,191.00	34,191.00	0.00
COLTV SHORT TERM INVT FD	96,089.23	10 Dec 14	1.00			0.00	96,089.23	96,089.23	0.00
COLTV SHORT TERM INVT FD	307,242.00	11 Dec 14	1.00			0.00	307,242.00	307,242.00	0.00
COLTV SHORT TERM INVT FD	5,159.00	11 Dec 14	1.00			0.00	5,159.00	5,159.00	0.00
COLTV SHORT TERM INVT FD	7,818.01	11 Dec 14	1.00			0.00	7,818.01	7,818.01	0.00
COLTV SHORT TERM INVT FD	175,482.78	11 Dec 14	1.00			0.00	175,482.78	175,482.78	0.00
COLTV SHORT TERM INVT FD	12,220.20	11 Dec 14	1.00			0.00	12,220.20	12,220.20	0.00
COLTV SHORT TERM INVT FD	11,067.00	11 Dec 14	1.00			0.00	11,067.00	11,067.00	0.00
COLTV SHORT TERM INVT FD	284,158.83	11 Dec 14	1.00			0.00	284,158.83	284,158.83	0.00
COLTV SHORT TERM INVT FD	520,709.23	11 Dec 14	1.00			0.00	520,709.23	520,709.23	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,464.00	11 Dec 14	1.00			0.00	1,464.00	1,464.00	0.00
COLTV SHORT TERM INVT FD	28,872.73	12 Dec 14	1.00			0.00	28,872.73	28,872.73	0.00
COLTV SHORT TERM INVT FD	12,029.85	12 Dec 14	1.00			0.00	12,029.85	12,029.85	0.00
COLTV SHORT TERM INVT FD	5,955.50	12 Dec 14	1.00			0.00	5,955.50	5,955.50	0.00
COLTV SHORT TERM INVT FD	2,639.00	12 Dec 14	1.00			0.00	2,639.00	2,639.00	0.00
COLTV SHORT TERM INVT FD	448,666.05	12 Dec 14	1.00			0.00	448,666.05	448,666.05	0.00
COLTV SHORT TERM INVT FD	359,689.11	12 Dec 14	1.00			0.00	359,689.11	359,689.11	0.00
COLTV SHORT TERM INVT FD	96,554.23	12 Dec 14	1.00			0.00	96,554.23	96,554.23	0.00
COLTV SHORT TERM INVT FD	7,453.42	15 Dec 14	1.00			0.00	7,453.42	7,453.42	0.00
COLTV SHORT TERM INVT FD	10,412.50	15 Dec 14	1.00			0.00	10,412.50	10,412.50	0.00
COLTV SHORT TERM INVT FD	45,512.98	15 Dec 14	1.00			0.00	45,512.98	45,512.98	0.00
COLTV SHORT TERM INVT FD	9,601.50	15 Dec 14	1.00			0.00	9,601.50	9,601.50	0.00
COLTV SHORT TERM INVT FD	4,290.00	15 Dec 14	1.00			0.00	4,290.00	4,290.00	0.00
COLTV SHORT TERM INVT FD	71,180.04	15 Dec 14	1.00			0.00	71,180.04	71,180.04	0.00
COLTV SHORT TERM INVT FD	23,905.50	15 Dec 14	1.00			0.00	23,905.50	23,905.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	47,626.73	15 Dec 14	1.00			0.00	47,626.73	47,626.73	0.00
COLTV SHORT TERM INVT FD	1,530.00	16 Dec 14	1.00			0.00	1,530.00	1,530.00	0.00
COLTV SHORT TERM INVT FD	821.06	16 Dec 14	1.00			0.00	821.06	821.06	0.00
COLTV SHORT TERM INVT FD	10,833.60	16 Dec 14	1.00			0.00	10,833.60	10,833.60	0.00
COLTV SHORT TERM INVT FD	3,190.00	16 Dec 14	1.00			0.00	3,190.00	3,190.00	0.00
COLTV SHORT TERM INVT FD	35,267.22	16 Dec 14	1.00			0.00	35,267.22	35,267.22	0.00
COLTV SHORT TERM INVT FD	2,373,575.16	16 Dec 14	1.00			0.00	2,373,575.16	2,373,575.16	0.00
COLTV SHORT TERM INVT FD	220,865.25	16 Dec 14	1.00			0.00	220,865.25	220,865.25	0.00
COLTV SHORT TERM INVT FD	23,213.25	17 Dec 14	1.00			0.00	23,213.25	23,213.25	0.00
COLTV SHORT TERM INVT FD	10,150.00	17 Dec 14	1.00			0.00	10,150.00	10,150.00	0.00
COLTV SHORT TERM INVT FD	63,069.72	17 Dec 14	1.00			0.00	63,069.72	63,069.72	0.00
COLTV SHORT TERM INVT FD	241,672.92	17 Dec 14	1.00			0.00	241,672.92	241,672.92	0.00
COLTV SHORT TERM INVT FD	1,586,404.83	18 Dec 14	1.00			0.00	1,586,404.83	1,586,404.83	0.00
COLTV SHORT TERM INVT FD	8,091.30	18 Dec 14	1.00			0.00	8,091.30	8,091.30	0.00
COLTV SHORT TERM INVT FD	3,916.00	18 Dec 14	1.00			0.00	3,916.00	3,916.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	6,037.50	18 Dec 14	1.00			0.00	6,037.50	6,037.50	0.00
COLTV SHORT TERM INVT FD	268,714.38	18 Dec 14	1.00			0.00	268,714.38	268,714.38	0.00
COLTV SHORT TERM INVT FD	5,424.40	19 Dec 14	1.00			0.00	5,424.40	5,424.40	0.00
COLTV SHORT TERM INVT FD	385,533.04	19 Dec 14	1.00			0.00	385,533.04	385,533.04	0.00
COLTV SHORT TERM INVT FD	258,605.04	19 Dec 14	1.00			0.00	258,605.04	258,605.04	0.00
COLTV SHORT TERM INVT FD	76,410.00	19 Dec 14	1.00			0.00	76,410.00	76,410.00	0.00
COLTV SHORT TERM INVT FD	224,875.58	22 Dec 14	1.00			0.00	224,875.58	224,875.58	0.00
COLTV SHORT TERM INVT FD	82,905.34	22 Dec 14	1.00			0.00	82,905.34	82,905.34	0.00
COLTV SHORT TERM INVT FD	37,187.29	22 Dec 14	1.00			0.00	37,187.29	37,187.29	0.00
COLTV SHORT TERM INVT FD	15,459.91	22 Dec 14	1.00			0.00	15,459.91	15,459.91	0.00
COLTV SHORT TERM INVT FD	46,938.44	22 Dec 14	1.00			0.00	46,938.44	46,938.44	0.00
COLTV SHORT TERM INVT FD	28,578.04	22 Dec 14	1.00			0.00	28,578.04	28,578.04	0.00
COLTV SHORT TERM INVT FD	111,428.54	22 Dec 14	1.00			0.00	111,428.54	111,428.54	0.00
COLTV SHORT TERM INVT FD	185,683.63	23 Dec 14	1.00			0.00	185,683.63	185,683.63	0.00
COLTV SHORT TERM INVT FD	193,056.87	23 Dec 14	1.00			0.00	193,056.87	193,056.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	10,566.75	23 Dec 14	1.00			0.00	10,566.75	10,566.75	0.00
COLTV SHORT TERM INVT FD	70,629.86	23 Dec 14	1.00			0.00	70,629.86	70,629.86	0.00
COLTV SHORT TERM INVT FD	20,617.45	23 Dec 14	1.00			0.00	20,617.45	20,617.45	0.00
COLTV SHORT TERM INVT FD	47,347.11	23 Dec 14	1.00			0.00	47,347.11	47,347.11	0.00
COLTV SHORT TERM INVT FD	56,577.86	23 Dec 14	1.00			0.00	56,577.86	56,577.86	0.00
COLTV SHORT TERM INVT FD	358,956.22	23 Dec 14	1.00			0.00	358,956.22	358,956.22	0.00
COLTV SHORT TERM INVT FD	50,935.01	23 Dec 14	1.00			0.00	50,935.01	50,935.01	0.00
COLTV SHORT TERM INVT FD	13,380.00	24 Dec 14	1.00			0.00	13,380.00	13,380.00	0.00
COLTV SHORT TERM INVT FD	35,190.53	24 Dec 14	1.00			0.00	35,190.53	35,190.53	0.00
COLTV SHORT TERM INVT FD	75,924.47	24 Dec 14	1.00			0.00	75,924.47	75,924.47	0.00
COLTV SHORT TERM INVT FD	17,385.00	26 Dec 14	1.00			0.00	17,385.00	17,385.00	0.00
COLTV SHORT TERM INVT FD	2,512.13	26 Dec 14	1.00			0.00	2,512.13	2,512.13	0.00
COLTV SHORT TERM INVT FD	47,080.55	26 Dec 14	1.00			0.00	47,080.55	47,080.55	0.00
COLTV SHORT TERM INVT FD	15,404.84	26 Dec 14	1.00			0.00	15,404.84	15,404.84	0.00
COLTV SHORT TERM INVT FD	5,740.00	26 Dec 14	1.00			0.00	5,740.00	5,740.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	140,810.97	26 Dec 14	1.00			0.00	140,810.97	140,810.97	0.00
COLTV SHORT TERM INVT FD	248,586.74	26 Dec 14	1.00			0.00	248,586.74	248,586.74	0.00
COLTV SHORT TERM INVT FD	150,510.17	26 Dec 14	1.00			0.00	150,510.17	150,510.17	0.00
COLTV SHORT TERM INVT FD	2,334,889.20	29 Dec 14	1.00			0.00	2,334,889.20	2,334,889.20	0.00
COLTV SHORT TERM INVT FD	296,212.07	29 Dec 14	1.00			0.00	296,212.07	296,212.07	0.00
COLTV SHORT TERM INVT FD	3,679,553.20	29 Dec 14	1.00			0.00	3,679,553.20	3,679,553.20	0.00
COLTV SHORT TERM INVT FD	5,017.94	30 Dec 14	1.00			0.00	5,017.94	5,017.94	0.00
COLTV SHORT TERM INVT FD	10,891.05	30 Dec 14	1.00			0.00	10,891.05	10,891.05	0.00
COLTV SHORT TERM INVT FD	5,149.04	30 Dec 14	1.00			0.00	5,149.04	5,149.04	0.00
COLTV SHORT TERM INVT FD	226.00	30 Dec 14	1.00			0.00	226.00	226.00	0.00
COLTV SHORT TERM INVT FD	2,376.04	30 Dec 14	1.00			0.00	2,376.04	2,376.04	0.00
COLTV SHORT TERM INVT FD	146,993.01	30 Dec 14	1.00			0.00	146,993.01	146,993.01	0.00
COLTV SHORT TERM INVT FD	15,057.49	30 Dec 14	1.00			0.00	15,057.49	15,057.49	0.00
COLTV SHORT TERM INVT FD	9,290.55	31 Dec 14	1.00			0.00	9,290.55	9,290.55	0.00
COLTV SHORT TERM INVT FD	9,048.75	31 Dec 14	1.00			0.00	9,048.75	9,048.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	5,936.85	31 Dec 14	1.00			0.00	5,936.85	5,936.85	0.00
COLTV SHORT TERM INVT FD	18,026.91	31 Dec 14	1.00			0.00	18,026.91	18,026.91	0.00
COLTV SHORT TERM INVT FD	11,234.16	31 Dec 14	1.00			0.00	11,234.16	11,234.16	0.00
COLTV SHORT TERM INVT FD	27,769.51	31 Dec 14	1.00			0.00	27,769.51	27,769.51	0.00
COLTV SHORT TERM INVT FD	6,025.00	31 Dec 14	1.00			0.00	6,025.00	6,025.00	0.00
COLTV SHORT TERM INVT FD	5,454.82	2 Jan 15	1.00			0.00	5,454.82	5,454.82	0.00
COLTV SHORT TERM INVT FD	3,777.75	2 Jan 15	1.00			0.00	3,777.75	3,777.75	0.00
COLTV SHORT TERM INVT FD	2,009,270.67	2 Jan 15	1.00			0.00	2,009,270.67	2,009,270.67	0.00
COLTV SHORT TERM INVT FD	500.00	2 Jan 15	1.00			0.00	500.00	500.00	0.00
COLTV SHORT TERM INVT FD	19,453.13	2 Jan 15	1.00			0.00	19,453.13	19,453.13	0.00
COLTV SHORT TERM INVT FD	79,333.70	2 Jan 15	1.00			0.00	79,333.70	79,333.70	0.00
COLTV SHORT TERM INVT FD	130,321.87	5 Jan 15	1.00			0.00	130,321.87	130,321.87	0.00
COLTV SHORT TERM INVT FD	19,095.40	5 Jan 15	1.00			0.00	19,095.40	19,095.40	0.00
COLTV SHORT TERM INVT FD	14,409.00	5 Jan 15	1.00			0.00	14,409.00	14,409.00	0.00
COLTV SHORT TERM INVT FD	980.00	5 Jan 15	1.00			0.00	980.00	980.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,448.00	5 Jan 15	1.00			0.00	2,448.00	2,448.00	0.00
COLTV SHORT TERM INVT FD	46,610.93	6 Jan 15	1.00			0.00	46,610.93	46,610.93	0.00
COLTV SHORT TERM INVT FD	39,053.53	6 Jan 15	1.00			0.00	39,053.53	39,053.53	0.00
COLTV SHORT TERM INVT FD	0.29	6 Jan 15	1.00			0.00	0.29	0.29	0.00
COLTV SHORT TERM INVT FD	8,421.82	6 Jan 15	1.00			0.00	8,421.82	8,421.82	0.00
COLTV SHORT TERM INVT FD	11,508.55	6 Jan 15	1.00			0.00	11,508.55	11,508.55	0.00
COLTV SHORT TERM INVT FD	52,770.09	6 Jan 15	1.00			0.00	52,770.09	52,770.09	0.00
COLTV SHORT TERM INVT FD	0.04	6 Jan 15	1.00			0.00	0.04	0.04	0.00
COLTV SHORT TERM INVT FD	20.17	6 Jan 15	1.00			0.00	20.17	20.17	0.00
COLTV SHORT TERM INVT FD	99,027.65	6 Jan 15	1.00			0.00	99,027.65	99,027.65	0.00
COLTV SHORT TERM INVT FD	14,555.07	6 Jan 15	1.00			0.00	14,555.07	14,555.07	0.00
COLTV SHORT TERM INVT FD	20,707.39	6 Jan 15	1.00			0.00	20,707.39	20,707.39	0.00
COLTV SHORT TERM INVT FD	54,137.68	6 Jan 15	1.00			0.00	54,137.68	54,137.68	0.00
COLTV SHORT TERM INVT FD	65,426.45	6 Jan 15	1.00			0.00	65,426.45	65,426.45	0.00
COLTV SHORT TERM INVT FD	12,581.45	6 Jan 15	1.00			0.00	12,581.45	12,581.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	31,562.10	6 Jan 15	1.00			0.00	31,562.10	31,562.10	0.00
COLTV SHORT TERM INVT FD	3,303.73	6 Jan 15	1.00			0.00	3,303.73	3,303.73	0.00
COLTV SHORT TERM INVT FD	0.26	6 Jan 15	1.00			0.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD	0.48	6 Jan 15	1.00			0.00	0.48	0.48	0.00
COLTV SHORT TERM INVT FD	99.45	6 Jan 15	1.00			0.00	99.45	99.45	0.00
COLTV SHORT TERM INVT FD	644,554.44	7 Jan 15	1.00			0.00	644,554.44	644,554.44	0.00
COLTV SHORT TERM INVT FD	6,966.00	7 Jan 15	1.00			0.00	6,966.00	6,966.00	0.00
COLTV SHORT TERM INVT FD	3,968.00	7 Jan 15	1.00			0.00	3,968.00	3,968.00	0.00
COLTV SHORT TERM INVT FD	14,940.38	7 Jan 15	1.00			0.00	14,940.38	14,940.38	0.00
COLTV SHORT TERM INVT FD	8,894.00	7 Jan 15	1.00			0.00	8,894.00	8,894.00	0.00
COLTV SHORT TERM INVT FD	8,239.90	7 Jan 15	1.00			0.00	8,239.90	8,239.90	0.00
COLTV SHORT TERM INVT FD	555.50	7 Jan 15	1.00			0.00	555.50	555.50	0.00
COLTV SHORT TERM INVT FD	20,712.43	8 Jan 15	1.00			0.00	20,712.43	20,712.43	0.00
COLTV SHORT TERM INVT FD	234,216.17	8 Jan 15	1.00			0.00	234,216.17	234,216.17	0.00
COLTV SHORT TERM INVT FD	16,020.00	8 Jan 15	1.00			0.00	16,020.00	16,020.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	20,140.58	8 Jan 15	1.00			0.00	20,140.58	20,140.58	0.00
COLTV SHORT TERM INVT FD	12,269.25	8 Jan 15	1.00			0.00	12,269.25	12,269.25	0.00
COLTV SHORT TERM INVT FD	124,115.94	8 Jan 15	1.00			0.00	124,115.94	124,115.94	0.00
COLTV SHORT TERM INVT FD	36,047.29	9 Jan 15	1.00			0.00	36,047.29	36,047.29	0.00
COLTV SHORT TERM INVT FD	44,759.30	9 Jan 15	1.00			0.00	44,759.30	44,759.30	0.00
COLTV SHORT TERM INVT FD	742.00	9 Jan 15	1.00			0.00	742.00	742.00	0.00
COLTV SHORT TERM INVT FD	28,765.40	9 Jan 15	1.00			0.00	28,765.40	28,765.40	0.00
COLTV SHORT TERM INVT FD	1,083,137.51	9 Jan 15	1.00			0.00	1,083,137.51	1,083,137.51	0.00
COLTV SHORT TERM INVT FD	22,456.00	9 Jan 15	1.00			0.00	22,456.00	22,456.00	0.00
COLTV SHORT TERM INVT FD	46,288.41	9 Jan 15	1.00			0.00	46,288.41	46,288.41	0.00
COLTV SHORT TERM INVT FD	14,012.75	9 Jan 15	1.00			0.00	14,012.75	14,012.75	0.00
COLTV SHORT TERM INVT FD	1,820.78	9 Jan 15	1.00			0.00	1,820.78	1,820.78	0.00
COLTV SHORT TERM INVT FD	189,104.54	12 Jan 15	1.00			0.00	189,104.54	189,104.54	0.00
COLTV SHORT TERM INVT FD	31,170.80	12 Jan 15	1.00			0.00	31,170.80	31,170.80	0.00
COLTV SHORT TERM INVT FD	953.00	12 Jan 15	1.00			0.00	953.00	953.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	173,024.65	13 Jan 15	1.00			0.00	173,024.65	173,024.65	0.00
COLTV SHORT TERM INVT FD	408,087.00	13 Jan 15	1.00			0.00	408,087.00	408,087.00	0.00
COLTV SHORT TERM INVT FD	3,306.51	13 Jan 15	1.00			0.00	3,306.51	3,306.51	0.00
COLTV SHORT TERM INVT FD	15,662.05	13 Jan 15	1.00			0.00	15,662.05	15,662.05	0.00
COLTV SHORT TERM INVT FD	52,646.58	13 Jan 15	1.00			0.00	52,646.58	52,646.58	0.00
COLTV SHORT TERM INVT FD	89,349.52	14 Jan 15	1.00			0.00	89,349.52	89,349.52	0.00
COLTV SHORT TERM INVT FD	36,867.65	14 Jan 15	1.00			0.00	36,867.65	36,867.65	0.00
COLTV SHORT TERM INVT FD	1,200.00	14 Jan 15	1.00			0.00	1,200.00	1,200.00	0.00
COLTV SHORT TERM INVT FD	28,793.59	15 Jan 15	1.00			0.00	28,793.59	28,793.59	0.00
COLTV SHORT TERM INVT FD	320,354.14	15 Jan 15	1.00			0.00	320,354.14	320,354.14	0.00
COLTV SHORT TERM INVT FD	17,602.50	15 Jan 15	1.00			0.00	17,602.50	17,602.50	0.00
COLTV SHORT TERM INVT FD	211,687.22	15 Jan 15	1.00			0.00	211,687.22	211,687.22	0.00
COLTV SHORT TERM INVT FD	127,907.89	15 Jan 15	1.00			0.00	127,907.89	127,907.89	0.00
COLTV SHORT TERM INVT FD	54,482.72	15 Jan 15	1.00			0.00	54,482.72	54,482.72	0.00
COLTV SHORT TERM INVT FD	146,830.12	15 Jan 15	1.00			0.00	146,830.12	146,830.12	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	265,634.61	15 Jan 15	1.00			0.00	265,634.61	265,634.61	0.00
COLTV SHORT TERM INVT FD	175,395.82	16 Jan 15	1.00			0.00	175,395.82	175,395.82	0.00
COLTV SHORT TERM INVT FD	16,414.75	16 Jan 15	1.00			0.00	16,414.75	16,414.75	0.00
COLTV SHORT TERM INVT FD	67,916.52	16 Jan 15	1.00			0.00	67,916.52	67,916.52	0.00
COLTV SHORT TERM INVT FD	24,051.53	16 Jan 15	1.00			0.00	24,051.53	24,051.53	0.00
COLTV SHORT TERM INVT FD	191,318.38	16 Jan 15	1.00			0.00	191,318.38	191,318.38	0.00
COLTV SHORT TERM INVT FD	3,728.48	20 Jan 15	1.00			0.00	3,728.48	3,728.48	0.00
COLTV SHORT TERM INVT FD	36,738.32	20 Jan 15	1.00			0.00	36,738.32	36,738.32	0.00
COLTV SHORT TERM INVT FD	11,830.00	20 Jan 15	1.00			0.00	11,830.00	11,830.00	0.00
COLTV SHORT TERM INVT FD	45,054.02	20 Jan 15	1.00			0.00	45,054.02	45,054.02	0.00
COLTV SHORT TERM INVT FD	62,875.38	20 Jan 15	1.00			0.00	62,875.38	62,875.38	0.00
COLTV SHORT TERM INVT FD	12,339.64	20 Jan 15	1.00			0.00	12,339.64	12,339.64	0.00
COLTV SHORT TERM INVT FD	38,917.58	21 Jan 15	1.00			0.00	38,917.58	38,917.58	0.00
COLTV SHORT TERM INVT FD	57,075.87	21 Jan 15	1.00			0.00	57,075.87	57,075.87	0.00
COLTV SHORT TERM INVT FD	12,183.75	21 Jan 15	1.00			0.00	12,183.75	12,183.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	648,009.66	22 Jan 15	1.00			0.00	648,009.66	648,009.66	0.00
COLTV SHORT TERM INVT FD	167,074.48	22 Jan 15	1.00			0.00	167,074.48	167,074.48	0.00
COLTV SHORT TERM INVT FD	38,896.42	22 Jan 15	1.00			0.00	38,896.42	38,896.42	0.00
COLTV SHORT TERM INVT FD	54,439.46	22 Jan 15	1.00			0.00	54,439.46	54,439.46	0.00
COLTV SHORT TERM INVT FD	272,833.02	22 Jan 15	1.00			0.00	272,833.02	272,833.02	0.00
COLTV SHORT TERM INVT FD	138,238.89	23 Jan 15	1.00			0.00	138,238.89	138,238.89	0.00
COLTV SHORT TERM INVT FD	457,078.18	23 Jan 15	1.00			0.00	457,078.18	457,078.18	0.00
COLTV SHORT TERM INVT FD	77,835.88	23 Jan 15	1.00			0.00	77,835.88	77,835.88	0.00
COLTV SHORT TERM INVT FD	3,085.00	23 Jan 15	1.00			0.00	3,085.00	3,085.00	0.00
COLTV SHORT TERM INVT FD	2,043.19	23 Jan 15	1.00			0.00	2,043.19	2,043.19	0.00
COLTV SHORT TERM INVT FD	384,453.65	23 Jan 15	1.00			0.00	384,453.65	384,453.65	0.00
COLTV SHORT TERM INVT FD	226,652.99	26 Jan 15	1.00			0.00	226,652.99	226,652.99	0.00
COLTV SHORT TERM INVT FD	146,834.79	26 Jan 15	1.00			0.00	146,834.79	146,834.79	0.00
COLTV SHORT TERM INVT FD	50,949.13	26 Jan 15	1.00			0.00	50,949.13	50,949.13	0.00
COLTV SHORT TERM INVT FD	107,784.30	26 Jan 15	1.00			0.00	107,784.30	107,784.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	16,210.40	26 Jan 15	1.00			0.00	16,210.40	16,210.40	0.00
COLTV SHORT TERM INVT FD	8,004.95	26 Jan 15	1.00			0.00	8,004.95	8,004.95	0.00
COLTV SHORT TERM INVT FD	925.00	26 Jan 15	1.00			0.00	925.00	925.00	0.00
COLTV SHORT TERM INVT FD	229,235.73	27 Jan 15	1.00			0.00	229,235.73	229,235.73	0.00
COLTV SHORT TERM INVT FD	39,944.24	27 Jan 15	1.00			0.00	39,944.24	39,944.24	0.00
COLTV SHORT TERM INVT FD	1,524.41	27 Jan 15	1.00			0.00	1,524.41	1,524.41	0.00
COLTV SHORT TERM INVT FD	10,535.56	27 Jan 15	1.00			0.00	10,535.56	10,535.56	0.00
COLTV SHORT TERM INVT FD	67,147.80	27 Jan 15	1.00			0.00	67,147.80	67,147.80	0.00
COLTV SHORT TERM INVT FD	316,712.49	27 Jan 15	1.00			0.00	316,712.49	316,712.49	0.00
COLTV SHORT TERM INVT FD	53,010.35	27 Jan 15	1.00			0.00	53,010.35	53,010.35	0.00
COLTV SHORT TERM INVT FD	6,592.50	28 Jan 15	1.00			0.00	6,592.50	6,592.50	0.00
COLTV SHORT TERM INVT FD	576,724.26	28 Jan 15	1.00			0.00	576,724.26	576,724.26	0.00
COLTV SHORT TERM INVT FD	888.00	28 Jan 15	1.00			0.00	888.00	888.00	0.00
COLTV SHORT TERM INVT FD	48,866.06	28 Jan 15	1.00			0.00	48,866.06	48,866.06	0.00
COLTV SHORT TERM INVT FD	13,595.18	28 Jan 15	1.00			0.00	13,595.18	13,595.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	408,998.11	28 Jan 15	1.00			0.00	408,998.11	408,998.11	0.00
COLTV SHORT TERM INVT FD	20,249.76	28 Jan 15	1.00			0.00	20,249.76	20,249.76	0.00
COLTV SHORT TERM INVT FD	13,192.44	29 Jan 15	1.00			0.00	13,192.44	13,192.44	0.00
COLTV SHORT TERM INVT FD	42,190.92	29 Jan 15	1.00			0.00	42,190.92	42,190.92	0.00
COLTV SHORT TERM INVT FD	20,340.77	29 Jan 15	1.00			0.00	20,340.77	20,340.77	0.00
COLTV SHORT TERM INVT FD	156.23	29 Jan 15	1.00			0.00	156.23	156.23	0.00
COLTV SHORT TERM INVT FD	141,509.17	29 Jan 15	1.00			0.00	141,509.17	141,509.17	0.00
COLTV SHORT TERM INVT FD	79,276.76	30 Jan 15	1.00			0.00	79,276.76	79,276.76	0.00
COLTV SHORT TERM INVT FD	1,034,972.96	30 Jan 15	1.00			0.00	1,034,972.96	1,034,972.96	0.00
COLTV SHORT TERM INVT FD	4,410.00	30 Jan 15	1.00			0.00	4,410.00	4,410.00	0.00
COLTV SHORT TERM INVT FD	103,142.10	30 Jan 15	1.00			0.00	103,142.10	103,142.10	0.00
COLTV SHORT TERM INVT FD	12,744.71	30 Jan 15	1.00			0.00	12,744.71	12,744.71	0.00
COLTV SHORT TERM INVT FD	5,820.00	30 Jan 15	1.00			0.00	5,820.00	5,820.00	0.00
COLTV SHORT TERM INVT FD	455,869.47	30 Jan 15	1.00			0.00	455,869.47	455,869.47	0.00
COLTV SHORT TERM INVT FD	9,254.94	30 Jan 15	1.00			0.00	9,254.94	9,254.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	139,054.63	2 Feb 15	1.00			0.00	139,054.63	139,054.63	0.00
COLTV SHORT TERM INVT FD	8,571.50	2 Feb 15	1.00			0.00	8,571.50	8,571.50	0.00
COLTV SHORT TERM INVT FD	16,431.15	2 Feb 15	1.00			0.00	16,431.15	16,431.15	0.00
COLTV SHORT TERM INVT FD	131,919.04	2 Feb 15	1.00			0.00	131,919.04	131,919.04	0.00
COLTV SHORT TERM INVT FD	908,712.11	2 Feb 15	1.00			0.00	908,712.11	908,712.11	0.00
COLTV SHORT TERM INVT FD	8,744.87	2 Feb 15	1.00			0.00	8,744.87	8,744.87	0.00
COLTV SHORT TERM INVT FD	114,326.97	3 Feb 15	1.00			0.00	114,326.97	114,326.97	0.00
COLTV SHORT TERM INVT FD	41,056.57	3 Feb 15	1.00			0.00	41,056.57	41,056.57	0.00
COLTV SHORT TERM INVT FD	13,294.31	3 Feb 15	1.00			0.00	13,294.31	13,294.31	0.00
COLTV SHORT TERM INVT FD	293,307.76	3 Feb 15	1.00			0.00	293,307.76	293,307.76	0.00
COLTV SHORT TERM INVT FD	261,565.57	3 Feb 15	1.00			0.00	261,565.57	261,565.57	0.00
COLTV SHORT TERM INVT FD	12,884.72	3 Feb 15	1.00			0.00	12,884.72	12,884.72	0.00
COLTV SHORT TERM INVT FD	50.28	4 Feb 15	1.00			0.00	50.28	50.28	0.00
COLTV SHORT TERM INVT FD	0.31	4 Feb 15	1.00			0.00	0.31	0.31	0.00
COLTV SHORT TERM INVT FD	38.20	4 Feb 15	1.00			0.00	38.20	38.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,781.15	4 Feb 15	1.00			0.00	2,781.15	2,781.15	0.00
COLTV SHORT TERM INVT FD	10.99	4 Feb 15	1.00			0.00	10.99	10.99	0.00
COLTV SHORT TERM INVT FD	0.50	4 Feb 15	1.00			0.00	0.50	0.50	0.00
COLTV SHORT TERM INVT FD	35,239.43	4 Feb 15	1.00			0.00	35,239.43	35,239.43	0.00
COLTV SHORT TERM INVT FD	4.95	4 Feb 15	1.00			0.00	4.95	4.95	0.00
COLTV SHORT TERM INVT FD	0.26	4 Feb 15	1.00			0.00	0.26	0.26	0.00
COLTV SHORT TERM INVT FD	119.87	4 Feb 15	1.00			0.00	119.87	119.87	0.00
COLTV SHORT TERM INVT FD	0.45	4 Feb 15	1.00			0.00	0.45	0.45	0.00
COLTV SHORT TERM INVT FD	16.53	4 Feb 15	1.00			0.00	16.53	16.53	0.00
COLTV SHORT TERM INVT FD	30.91	4 Feb 15	1.00			0.00	30.91	30.91	0.00
COLTV SHORT TERM INVT FD	0.90	4 Feb 15	1.00			0.00	0.90	0.90	0.00
COLTV SHORT TERM INVT FD	46,070.83	5 Feb 15	1.00			0.00	46,070.83	46,070.83	0.00
COLTV SHORT TERM INVT FD	4,932.00	5 Feb 15	1.00			0.00	4,932.00	4,932.00	0.00
COLTV SHORT TERM INVT FD	115,837.50	5 Feb 15	1.00			0.00	115,837.50	115,837.50	0.00
COLTV SHORT TERM INVT FD	29,282.88	5 Feb 15	1.00			0.00	29,282.88	29,282.88	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	847.00	5 Feb 15	1.00			0.00	847.00	847.00	0.00
COLTV SHORT TERM INVT FD	2,392.97	5 Feb 15	1.00			0.00	2,392.97	2,392.97	0.00
COLTV SHORT TERM INVT FD	6,419.34	5 Feb 15	1.00			0.00	6,419.34	6,419.34	0.00
COLTV SHORT TERM INVT FD	49,120.96	6 Feb 15	1.00			0.00	49,120.96	49,120.96	0.00
COLTV SHORT TERM INVT FD	116,568.21	6 Feb 15	1.00			0.00	116,568.21	116,568.21	0.00
COLTV SHORT TERM INVT FD	8,223.17	6 Feb 15	1.00			0.00	8,223.17	8,223.17	0.00
COLTV SHORT TERM INVT FD	58,783.54	6 Feb 15	1.00			0.00	58,783.54	58,783.54	0.00
COLTV SHORT TERM INVT FD	15,463.58	6 Feb 15	1.00			0.00	15,463.58	15,463.58	0.00
COLTV SHORT TERM INVT FD	33,324.73	9 Feb 15	1.00			0.00	33,324.73	33,324.73	0.00
COLTV SHORT TERM INVT FD	173,204.28	9 Feb 15	1.00			0.00	173,204.28	173,204.28	0.00
COLTV SHORT TERM INVT FD	597,776.52	9 Feb 15	1.00			0.00	597,776.52	597,776.52	0.00
COLTV SHORT TERM INVT FD	51,215.32	9 Feb 15	1.00			0.00	51,215.32	51,215.32	0.00
COLTV SHORT TERM INVT FD	20,621.34	9 Feb 15	1.00			0.00	20,621.34	20,621.34	0.00
COLTV SHORT TERM INVT FD	75,331.37	10 Feb 15	1.00			0.00	75,331.37	75,331.37	0.00
COLTV SHORT TERM INVT FD	8,171.43	10 Feb 15	1.00			0.00	8,171.43	8,171.43	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	96,410.95	10 Feb 15	1.00			0.00	96,410.95	96,410.95	0.00
COLTV SHORT TERM INVT FD	64,727.07	10 Feb 15	1.00			0.00	64,727.07	64,727.07	0.00
COLTV SHORT TERM INVT FD	741,675.24	10 Feb 15	1.00			0.00	741,675.24	741,675.24	0.00
COLTV SHORT TERM INVT FD	23,987.66	10 Feb 15	1.00			0.00	23,987.66	23,987.66	0.00
COLTV SHORT TERM INVT FD	533,599.77	10 Feb 15	1.00			0.00	533,599.77	533,599.77	0.00
COLTV SHORT TERM INVT FD	96,848.65	10 Feb 15	1.00			0.00	96,848.65	96,848.65	0.00
COLTV SHORT TERM INVT FD	366,849.60	11 Feb 15	1.00			0.00	366,849.60	366,849.60	0.00
COLTV SHORT TERM INVT FD	18,179.51	11 Feb 15	1.00			0.00	18,179.51	18,179.51	0.00
COLTV SHORT TERM INVT FD	71,922.90	11 Feb 15	1.00			0.00	71,922.90	71,922.90	0.00
COLTV SHORT TERM INVT FD	64,964.32	11 Feb 15	1.00			0.00	64,964.32	64,964.32	0.00
COLTV SHORT TERM INVT FD	647.03	11 Feb 15	1.00			0.00	647.03	647.03	0.00
COLTV SHORT TERM INVT FD	28,017.92	12 Feb 15	1.00			0.00	28,017.92	28,017.92	0.00
COLTV SHORT TERM INVT FD	700.00	12 Feb 15	1.00			0.00	700.00	700.00	0.00
COLTV SHORT TERM INVT FD	23,672.65	12 Feb 15	1.00			0.00	23,672.65	23,672.65	0.00
COLTV SHORT TERM INVT FD	71,972.77	12 Feb 15	1.00			0.00	71,972.77	71,972.77	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	15,506.01	12 Feb 15	1.00			0.00	15,506.01	15,506.01	0.00
COLTV SHORT TERM INVT FD	23,045.05	13 Feb 15	1.00			0.00	23,045.05	23,045.05	0.00
COLTV SHORT TERM INVT FD	6,320.82	13 Feb 15	1.00			0.00	6,320.82	6,320.82	0.00
COLTV SHORT TERM INVT FD	2,633.48	13 Feb 15	1.00			0.00	2,633.48	2,633.48	0.00
COLTV SHORT TERM INVT FD	241,264.82	13 Feb 15	1.00			0.00	241,264.82	241,264.82	0.00
COLTV SHORT TERM INVT FD	3,487.81	13 Feb 15	1.00			0.00	3,487.81	3,487.81	0.00
COLTV SHORT TERM INVT FD	738,662.29	13 Feb 15	1.00			0.00	738,662.29	738,662.29	0.00
COLTV SHORT TERM INVT FD	127,570.58	13 Feb 15	1.00			0.00	127,570.58	127,570.58	0.00
COLTV SHORT TERM INVT FD	22,916.45	13 Feb 15	1.00			0.00	22,916.45	22,916.45	0.00
COLTV SHORT TERM INVT FD	259,537.85	13 Feb 15	1.00			0.00	259,537.85	259,537.85	0.00
COLTV SHORT TERM INVT FD	39,309.96	13 Feb 15	1.00			0.00	39,309.96	39,309.96	0.00
COLTV SHORT TERM INVT FD	57,198.05	17 Feb 15	1.00			0.00	57,198.05	57,198.05	0.00
COLTV SHORT TERM INVT FD	32,564.40	17 Feb 15	1.00			0.00	32,564.40	32,564.40	0.00
COLTV SHORT TERM INVT FD	475,249.40	17 Feb 15	1.00			0.00	475,249.40	475,249.40	0.00
COLTV SHORT TERM INVT FD	292,758.35	17 Feb 15	1.00			0.00	292,758.35	292,758.35	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	784,387.77	17 Feb 15	1.00			0.00	784,387.77	784,387.77	0.00
COLTV SHORT TERM INVT FD	130,104.53	17 Feb 15	1.00			0.00	130,104.53	130,104.53	0.00
COLTV SHORT TERM INVT FD	2,421.82	17 Feb 15	1.00			0.00	2,421.82	2,421.82	0.00
COLTV SHORT TERM INVT FD	244,501.01	17 Feb 15	1.00			0.00	244,501.01	244,501.01	0.00
COLTV SHORT TERM INVT FD	6,181.75	17 Feb 15	1.00			0.00	6,181.75	6,181.75	0.00
COLTV SHORT TERM INVT FD	760.41	18 Feb 15	1.00			0.00	760.41	760.41	0.00
COLTV SHORT TERM INVT FD	97,101.81	18 Feb 15	1.00			0.00	97,101.81	97,101.81	0.00
COLTV SHORT TERM INVT FD	23,463.22	18 Feb 15	1.00			0.00	23,463.22	23,463.22	0.00
COLTV SHORT TERM INVT FD	19,228.08	18 Feb 15	1.00			0.00	19,228.08	19,228.08	0.00
COLTV SHORT TERM INVT FD	43,971.28	18 Feb 15	1.00			0.00	43,971.28	43,971.28	0.00
COLTV SHORT TERM INVT FD	90,623.81	18 Feb 15	1.00			0.00	90,623.81	90,623.81	0.00
COLTV SHORT TERM INVT FD	2,625.44	18 Feb 15	1.00			0.00	2,625.44	2,625.44	0.00
COLTV SHORT TERM INVT FD	122,271.22	18 Feb 15	1.00			0.00	122,271.22	122,271.22	0.00
COLTV SHORT TERM INVT FD	696.00	19 Feb 15	1.00			0.00	696.00	696.00	0.00
COLTV SHORT TERM INVT FD	26,842.55	19 Feb 15	1.00			0.00	26,842.55	26,842.55	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	80,802.78	19 Feb 15	1.00			0.00	80,802.78	80,802.78	0.00
COLTV SHORT TERM INVT FD	65,936.35	19 Feb 15	1.00			0.00	65,936.35	65,936.35	0.00
COLTV SHORT TERM INVT FD	8,715.05	19 Feb 15	1.00			0.00	8,715.05	8,715.05	0.00
COLTV SHORT TERM INVT FD	3,124.16	20 Feb 15	1.00			0.00	3,124.16	3,124.16	0.00
COLTV SHORT TERM INVT FD	16,240.13	20 Feb 15	1.00			0.00	16,240.13	16,240.13	0.00
COLTV SHORT TERM INVT FD	1,617.00	20 Feb 15	1.00			0.00	1,617.00	1,617.00	0.00
COLTV SHORT TERM INVT FD	799,988.03	20 Feb 15	1.00			0.00	799,988.03	799,988.03	0.00
COLTV SHORT TERM INVT FD	314,404.50	20 Feb 15	1.00			0.00	314,404.50	314,404.50	0.00
COLTV SHORT TERM INVT FD	34,515.15	20 Feb 15	1.00			0.00	34,515.15	34,515.15	0.00
COLTV SHORT TERM INVT FD	355,750.58	20 Feb 15	1.00			0.00	355,750.58	355,750.58	0.00
COLTV SHORT TERM INVT FD	204,349.97	20 Feb 15	1.00			0.00	204,349.97	204,349.97	0.00
COLTV SHORT TERM INVT FD	11,113.70	20 Feb 15	1.00			0.00	11,113.70	11,113.70	0.00
COLTV SHORT TERM INVT FD	1,907.40	23 Feb 15	1.00			0.00	1,907.40	1,907.40	0.00
COLTV SHORT TERM INVT FD	606.81	23 Feb 15	1.00			0.00	606.81	606.81	0.00
COLTV SHORT TERM INVT FD	1,923.15	23 Feb 15	1.00			0.00	1,923.15	1,923.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	134,912.46	23 Feb 15	1.00			0.00	134,912.46	134,912.46	0.00
COLTV SHORT TERM INVT FD	232,029.25	24 Feb 15	1.00			0.00	232,029.25	232,029.25	0.00
COLTV SHORT TERM INVT FD	33,042.62	24 Feb 15	1.00			0.00	33,042.62	33,042.62	0.00
COLTV SHORT TERM INVT FD	7,463.00	24 Feb 15	1.00			0.00	7,463.00	7,463.00	0.00
COLTV SHORT TERM INVT FD	309,813.17	24 Feb 15	1.00			0.00	309,813.17	309,813.17	0.00
COLTV SHORT TERM INVT FD	668,566.97	25 Feb 15	1.00			0.00	668,566.97	668,566.97	0.00
COLTV SHORT TERM INVT FD	3,690.00	25 Feb 15	1.00			0.00	3,690.00	3,690.00	0.00
COLTV SHORT TERM INVT FD	491,901.52	25 Feb 15	1.00			0.00	491,901.52	491,901.52	0.00
COLTV SHORT TERM INVT FD	171,858.91	26 Feb 15	1.00			0.00	171,858.91	171,858.91	0.00
COLTV SHORT TERM INVT FD	187,269.62	27 Feb 15	1.00			0.00	187,269.62	187,269.62	0.00
COLTV SHORT TERM INVT FD	1,800,816.10	27 Feb 15	1.00			0.00	1,800,816.10	1,800,816.10	0.00
COLTV SHORT TERM INVT FD	819,990.32	27 Feb 15	1.00			0.00	819,990.32	819,990.32	0.00
COLTV SHORT TERM INVT FD	53,530.83	27 Feb 15	1.00			0.00	53,530.83	53,530.83	0.00
COLTV SHORT TERM INVT FD	383.00	27 Feb 15	1.00			0.00	383.00	383.00	0.00
COLTV SHORT TERM INVT FD	6,060.36	27 Feb 15	1.00			0.00	6,060.36	6,060.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,743.50	27 Feb 15	1.00			0.00	1,743.50	1,743.50	0.00
COLTV SHORT TERM INVT FD	206,780.84	27 Feb 15	1.00			0.00	206,780.84	206,780.84	0.00
COLTV SHORT TERM INVT FD	58,465.02	27 Feb 15	1.00			0.00	58,465.02	58,465.02	0.00
COLTV SHORT TERM INVT FD	58,691.54	2 Mar 15	1.00			0.00	58,691.54	58,691.54	0.00
COLTV SHORT TERM INVT FD	181,225.83	2 Mar 15	1.00			0.00	181,225.83	181,225.83	0.00
COLTV SHORT TERM INVT FD	902,447.18	2 Mar 15	1.00			0.00	902,447.18	902,447.18	0.00
COLTV SHORT TERM INVT FD	13,838.00	2 Mar 15	1.00			0.00	13,838.00	13,838.00	0.00
COLTV SHORT TERM INVT FD	145,302.04	2 Mar 15	1.00			0.00	145,302.04	145,302.04	0.00
COLTV SHORT TERM INVT FD	29,979.89	2 Mar 15	1.00			0.00	29,979.89	29,979.89	0.00
COLTV SHORT TERM INVT FD	13,715.80	3 Mar 15	1.00			0.00	13,715.80	13,715.80	0.00
COLTV SHORT TERM INVT FD	707.28	3 Mar 15	1.00			0.00	707.28	707.28	0.00
COLTV SHORT TERM INVT FD	82,030.85	3 Mar 15	1.00			0.00	82,030.85	82,030.85	0.00
COLTV SHORT TERM INVT FD	255,559.14	3 Mar 15	1.00			0.00	255,559.14	255,559.14	0.00
COLTV SHORT TERM INVT FD	28,690.43	3 Mar 15	1.00			0.00	28,690.43	28,690.43	0.00
COLTV SHORT TERM INVT FD	98,213.93	4 Mar 15	1.00			0.00	98,213.93	98,213.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	61.45	4 Mar 15	1.00			0.00	61.45	61.45	0.00
COLTV SHORT TERM INVT FD	0.19	4 Mar 15	1.00			0.00	0.19	0.19	0.00
COLTV SHORT TERM INVT FD	172.41	4 Mar 15	1.00			0.00	172.41	172.41	0.00
COLTV SHORT TERM INVT FD	0.27	4 Mar 15	1.00			0.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD	0.24	4 Mar 15	1.00			0.00	0.24	0.24	0.00
COLTV SHORT TERM INVT FD	54.45	4 Mar 15	1.00			0.00	54.45	54.45	0.00
COLTV SHORT TERM INVT FD	0.13	4 Mar 15	1.00			0.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD	0.36	4 Mar 15	1.00			0.00	0.36	0.36	0.00
COLTV SHORT TERM INVT FD	20.46	4 Mar 15	1.00			0.00	20.46	20.46	0.00
COLTV SHORT TERM INVT FD	0.23	4 Mar 15	1.00			0.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD	3.91	4 Mar 15	1.00			0.00	3.91	3.91	0.00
COLTV SHORT TERM INVT FD	2,762.35	4 Mar 15	1.00			0.00	2,762.35	2,762.35	0.00
COLTV SHORT TERM INVT FD	1,238,751.30	4 Mar 15	1.00			0.00	1,238,751.30	1,238,751.30	0.00
COLTV SHORT TERM INVT FD	81,751.05	5 Mar 15	1.00			0.00	81,751.05	81,751.05	0.00
COLTV SHORT TERM INVT FD	7,023.80	5 Mar 15	1.00			0.00	7,023.80	7,023.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	3,967.54	5 Mar 15	1.00			0.00	3,967.54	3,967.54	0.00
COLTV SHORT TERM INVT FD	338,504.57	5 Mar 15	1.00			0.00	338,504.57	338,504.57	0.00
COLTV SHORT TERM INVT FD	5,328.00	5 Mar 15	1.00			0.00	5,328.00	5,328.00	0.00
COLTV SHORT TERM INVT FD	12,131.27	5 Mar 15	1.00			0.00	12,131.27	12,131.27	0.00
COLTV SHORT TERM INVT FD	108,901.41	5 Mar 15	1.00			0.00	108,901.41	108,901.41	0.00
COLTV SHORT TERM INVT FD	117,461.15	5 Mar 15	1.00			0.00	117,461.15	117,461.15	0.00
COLTV SHORT TERM INVT FD	138,556.32	6 Mar 15	1.00			0.00	138,556.32	138,556.32	0.00
COLTV SHORT TERM INVT FD	117,236.24	6 Mar 15	1.00			0.00	117,236.24	117,236.24	0.00
COLTV SHORT TERM INVT FD	187,301.23	6 Mar 15	1.00			0.00	187,301.23	187,301.23	0.00
COLTV SHORT TERM INVT FD	11,616.28	6 Mar 15	1.00			0.00	11,616.28	11,616.28	0.00
COLTV SHORT TERM INVT FD	3,202.57	6 Mar 15	1.00			0.00	3,202.57	3,202.57	0.00
COLTV SHORT TERM INVT FD	4,283.42	6 Mar 15	1.00			0.00	4,283.42	4,283.42	0.00
COLTV SHORT TERM INVT FD	66,309.24	9 Mar 15	1.00			0.00	66,309.24	66,309.24	0.00
COLTV SHORT TERM INVT FD	169,332.96	9 Mar 15	1.00			0.00	169,332.96	169,332.96	0.00
COLTV SHORT TERM INVT FD	74,457.19	9 Mar 15	1.00			0.00	74,457.19	74,457.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	4,248.78	9 Mar 15	1.00			0.00	4,248.78	4,248.78	0.00
COLTV SHORT TERM INVT FD	1,038.79	9 Mar 15	1.00			0.00	1,038.79	1,038.79	0.00
COLTV SHORT TERM INVT FD	26,338.70	10 Mar 15	1.00			0.00	26,338.70	26,338.70	0.00
COLTV SHORT TERM INVT FD	14,907.90	10 Mar 15	1.00			0.00	14,907.90	14,907.90	0.00
COLTV SHORT TERM INVT FD	1,322.40	10 Mar 15	1.00			0.00	1,322.40	1,322.40	0.00
COLTV SHORT TERM INVT FD	60,642.95	10 Mar 15	1.00			0.00	60,642.95	60,642.95	0.00
COLTV SHORT TERM INVT FD	950,909.53	10 Mar 15	1.00			0.00	950,909.53	950,909.53	0.00
COLTV SHORT TERM INVT FD	13,609.61	11 Mar 15	1.00			0.00	13,609.61	13,609.61	0.00
COLTV SHORT TERM INVT FD	24,292.92	11 Mar 15	1.00			0.00	24,292.92	24,292.92	0.00
COLTV SHORT TERM INVT FD	141,783.88	11 Mar 15	1.00			0.00	141,783.88	141,783.88	0.00
COLTV SHORT TERM INVT FD	5,580.00	12 Mar 15	1.00			0.00	5,580.00	5,580.00	0.00
COLTV SHORT TERM INVT FD	11,067.00	12 Mar 15	1.00			0.00	11,067.00	11,067.00	0.00
COLTV SHORT TERM INVT FD	27,951.00	12 Mar 15	1.00			0.00	27,951.00	27,951.00	0.00
COLTV SHORT TERM INVT FD	106,411.78	12 Mar 15	1.00			0.00	106,411.78	106,411.78	0.00
COLTV SHORT TERM INVT FD	25,473.25	12 Mar 15	1.00			0.00	25,473.25	25,473.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	694,800.73	12 Mar 15	1.00			0.00	694,800.73	694,800.73	0.00
COLTV SHORT TERM INVT FD	4,029.00	13 Mar 15	1.00			0.00	4,029.00	4,029.00	0.00
COLTV SHORT TERM INVT FD	2,819.75	13 Mar 15	1.00			0.00	2,819.75	2,819.75	0.00
COLTV SHORT TERM INVT FD	49,342.38	13 Mar 15	1.00			0.00	49,342.38	49,342.38	0.00
COLTV SHORT TERM INVT FD	394,631.08	13 Mar 15	1.00			0.00	394,631.08	394,631.08	0.00
COLTV SHORT TERM INVT FD	657.14	16 Mar 15	1.00			0.00	657.14	657.14	0.00
COLTV SHORT TERM INVT FD	4,989.00	16 Mar 15	1.00			0.00	4,989.00	4,989.00	0.00
COLTV SHORT TERM INVT FD	32,459.28	16 Mar 15	1.00			0.00	32,459.28	32,459.28	0.00
COLTV SHORT TERM INVT FD	13,614.48	16 Mar 15	1.00			0.00	13,614.48	13,614.48	0.00
COLTV SHORT TERM INVT FD	247,584.97	16 Mar 15	1.00			0.00	247,584.97	247,584.97	0.00
COLTV SHORT TERM INVT FD	63,632.21	17 Mar 15	1.00			0.00	63,632.21	63,632.21	0.00
COLTV SHORT TERM INVT FD	36,159.36	17 Mar 15	1.00			0.00	36,159.36	36,159.36	0.00
COLTV SHORT TERM INVT FD	130,367.60	17 Mar 15	1.00			0.00	130,367.60	130,367.60	0.00
COLTV SHORT TERM INVT FD	56,067.35	17 Mar 15	1.00			0.00	56,067.35	56,067.35	0.00
COLTV SHORT TERM INVT FD	137,834.72	17 Mar 15	1.00			0.00	137,834.72	137,834.72	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,517.75	17 Mar 15	1.00			0.00	2,517.75	2,517.75	0.00
COLTV SHORT TERM INVT FD	41,857.93	17 Mar 15	1.00			0.00	41,857.93	41,857.93	0.00
COLTV SHORT TERM INVT FD	20,600.85	18 Mar 15	1.00			0.00	20,600.85	20,600.85	0.00
COLTV SHORT TERM INVT FD	5,353.27	18 Mar 15	1.00			0.00	5,353.27	5,353.27	0.00
COLTV SHORT TERM INVT FD	84,950.00	18 Mar 15	1.00			0.00	84,950.00	84,950.00	0.00
COLTV SHORT TERM INVT FD	355,869.55	19 Mar 15	1.00			0.00	355,869.55	355,869.55	0.00
COLTV SHORT TERM INVT FD	178,118.68	19 Mar 15	1.00			0.00	178,118.68	178,118.68	0.00
COLTV SHORT TERM INVT FD	33,869.80	19 Mar 15	1.00			0.00	33,869.80	33,869.80	0.00
COLTV SHORT TERM INVT FD	1,804.81	19 Mar 15	1.00			0.00	1,804.81	1,804.81	0.00
COLTV SHORT TERM INVT FD	1,900.86	19 Mar 15	1.00			0.00	1,900.86	1,900.86	0.00
COLTV SHORT TERM INVT FD	7.45	19 Mar 15	1.00			0.00	7.45	7.45	0.00
COLTV SHORT TERM INVT FD	42,225.64	19 Mar 15	1.00			0.00	42,225.64	42,225.64	0.00
COLTV SHORT TERM INVT FD	250,733.33	20 Mar 15	1.00			0.00	250,733.33	250,733.33	0.00
COLTV SHORT TERM INVT FD	89,067.93	20 Mar 15	1.00			0.00	89,067.93	89,067.93	0.00
COLTV SHORT TERM INVT FD	6,118.93	20 Mar 15	1.00			0.00	6,118.93	6,118.93	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	7,625.70	20 Mar 15	1.00			0.00	7,625.70	7,625.70	0.00
COLTV SHORT TERM INVT FD	123,647.50	20 Mar 15	1.00			0.00	123,647.50	123,647.50	0.00
COLTV SHORT TERM INVT FD	57,437.43	20 Mar 15	1.00			0.00	57,437.43	57,437.43	0.00
COLTV SHORT TERM INVT FD	51,177.82	23 Mar 15	1.00			0.00	51,177.82	51,177.82	0.00
COLTV SHORT TERM INVT FD	94,880.08	23 Mar 15	1.00			0.00	94,880.08	94,880.08	0.00
COLTV SHORT TERM INVT FD	178,859.56	23 Mar 15	1.00			0.00	178,859.56	178,859.56	0.00
COLTV SHORT TERM INVT FD	10,932.26	23 Mar 15	1.00			0.00	10,932.26	10,932.26	0.00
COLTV SHORT TERM INVT FD	1,005.40	23 Mar 15	1.00			0.00	1,005.40	1,005.40	0.00
COLTV SHORT TERM INVT FD	587,134.24	23 Mar 15	1.00			0.00	587,134.24	587,134.24	0.00
COLTV SHORT TERM INVT FD	190,486.57	24 Mar 15	1.00			0.00	190,486.57	190,486.57	0.00
COLTV SHORT TERM INVT FD	99,916.88	24 Mar 15	1.00			0.00	99,916.88	99,916.88	0.00
COLTV SHORT TERM INVT FD	2,682.96	24 Mar 15	1.00			0.00	2,682.96	2,682.96	0.00
COLTV SHORT TERM INVT FD	5,861.07	24 Mar 15	1.00			0.00	5,861.07	5,861.07	0.00
COLTV SHORT TERM INVT FD	18,668.05	24 Mar 15	1.00			0.00	18,668.05	18,668.05	0.00
COLTV SHORT TERM INVT FD	11,412.30	24 Mar 15	1.00			0.00	11,412.30	11,412.30	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	360,115.30	24 Mar 15	1.00			0.00	360,115.30	360,115.30	0.00
COLTV SHORT TERM INVT FD	103,636.46	25 Mar 15	1.00			0.00	103,636.46	103,636.46	0.00
COLTV SHORT TERM INVT FD	24,169.80	25 Mar 15	1.00			0.00	24,169.80	24,169.80	0.00
COLTV SHORT TERM INVT FD	37,369.77	25 Mar 15	1.00			0.00	37,369.77	37,369.77	0.00
COLTV SHORT TERM INVT FD	88,366.28	25 Mar 15	1.00			0.00	88,366.28	88,366.28	0.00
COLTV SHORT TERM INVT FD	6,528.63	25 Mar 15	1.00			0.00	6,528.63	6,528.63	0.00
COLTV SHORT TERM INVT FD	402,546.33	25 Mar 15	1.00			0.00	402,546.33	402,546.33	0.00
COLTV SHORT TERM INVT FD	7,738.50	25 Mar 15	1.00			0.00	7,738.50	7,738.50	0.00
COLTV SHORT TERM INVT FD	4,189.50	26 Mar 15	1.00			0.00	4,189.50	4,189.50	0.00
COLTV SHORT TERM INVT FD	784.00	26 Mar 15	1.00			0.00	784.00	784.00	0.00
COLTV SHORT TERM INVT FD	130,093.26	26 Mar 15	1.00			0.00	130,093.26	130,093.26	0.00
COLTV SHORT TERM INVT FD	10,966.62	26 Mar 15	1.00			0.00	10,966.62	10,966.62	0.00
COLTV SHORT TERM INVT FD	4,118.20	26 Mar 15	1.00			0.00	4,118.20	4,118.20	0.00
COLTV SHORT TERM INVT FD	21,100.00	27 Mar 15	1.00			0.00	21,100.00	21,100.00	0.00
COLTV SHORT TERM INVT FD	10,350.00	27 Mar 15	1.00			0.00	10,350.00	10,350.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,530.07	27 Mar 15	1.00			0.00	2,530.07	2,530.07	0.00
COLTV SHORT TERM INVT FD	639,794.11	30 Mar 15	1.00			0.00	639,794.11	639,794.11	0.00
COLTV SHORT TERM INVT FD	2,080.00	30 Mar 15	1.00			0.00	2,080.00	2,080.00	0.00
COLTV SHORT TERM INVT FD	14,569.60	30 Mar 15	1.00			0.00	14,569.60	14,569.60	0.00
COLTV SHORT TERM INVT FD	196,629.08	31 Mar 15	1.00			0.00	196,629.08	196,629.08	0.00
COLTV SHORT TERM INVT FD	1,120,751.45	31 Mar 15	1.00			0.00	1,120,751.45	1,120,751.45	0.00
COLTV SHORT TERM INVT FD	189,703.17	31 Mar 15	1.00			0.00	189,703.17	189,703.17	0.00
COLTV SHORT TERM INVT FD	4,940.27	31 Mar 15	1.00			0.00	4,940.27	4,940.27	0.00
COLTV SHORT TERM INVT FD	847.50	31 Mar 15	1.00			0.00	847.50	847.50	0.00
COLTV SHORT TERM INVT FD	16,086.55	31 Mar 15	1.00			0.00	16,086.55	16,086.55	0.00
COLTV SHORT TERM INVT FD	10,108.06	31 Mar 15	1.00			0.00	10,108.06	10,108.06	0.00
COLTV SHORT TERM INVT FD	18,021.50	31 Mar 15	1.00			0.00	18,021.50	18,021.50	0.00
COLTV SHORT TERM INVT FD	7,393.48	1 Apr 15	1.00			0.00	7,393.48	7,393.48	0.00
COLTV SHORT TERM INVT FD	70,591.75	1 Apr 15	1.00			0.00	70,591.75	70,591.75	0.00
COLTV SHORT TERM INVT FD	33,721.03	1 Apr 15	1.00			0.00	33,721.03	33,721.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	317,970.08	1 Apr 15	1.00			0.00	317,970.08	317,970.08	0.00
COLTV SHORT TERM INVT FD	4,468.00	1 Apr 15	1.00			0.00	4,468.00	4,468.00	0.00
COLTV SHORT TERM INVT FD	19,842.83	1 Apr 15	1.00			0.00	19,842.83	19,842.83	0.00
COLTV SHORT TERM INVT FD	4,720.00	1 Apr 15	1.00			0.00	4,720.00	4,720.00	0.00
COLTV SHORT TERM INVT FD	29,733.48	2 Apr 15	1.00			0.00	29,733.48	29,733.48	0.00
COLTV SHORT TERM INVT FD	137,185.47	2 Apr 15	1.00			0.00	137,185.47	137,185.47	0.00
COLTV SHORT TERM INVT FD	30,001.05	2 Apr 15	1.00			0.00	30,001.05	30,001.05	0.00
COLTV SHORT TERM INVT FD	214,480.64	2 Apr 15	1.00			0.00	214,480.64	214,480.64	0.00
COLTV SHORT TERM INVT FD	106,800.89	2 Apr 15	1.00			0.00	106,800.89	106,800.89	0.00
COLTV SHORT TERM INVT FD	2,617.50	2 Apr 15	1.00			0.00	2,617.50	2,617.50	0.00
COLTV SHORT TERM INVT FD	339,598.24	2 Apr 15	1.00			0.00	339,598.24	339,598.24	0.00
COLTV SHORT TERM INVT FD	14,709.20	2 Apr 15	1.00			0.00	14,709.20	14,709.20	0.00
COLTV SHORT TERM INVT FD	2,971.02	2 Apr 15	1.00			0.00	2,971.02	2,971.02	0.00
COLTV SHORT TERM INVT FD	7.38	2 Apr 15	1.00			0.00	7.38	7.38	0.00
COLTV SHORT TERM INVT FD	31.60	3 Apr 15	1.00			0.00	31.60	31.60	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,026.86	3 Apr 15	1.00			0.00	2,026.86	2,026.86	0.00
COLTV SHORT TERM INVT FD	408.13	3 Apr 15	1.00			0.00	408.13	408.13	0.00
COLTV SHORT TERM INVT FD	79.40	3 Apr 15	1.00			0.00	79.40	79.40	0.00
COLTV SHORT TERM INVT FD	14,526.80	3 Apr 15	1.00			0.00	14,526.80	14,526.80	0.00
COLTV SHORT TERM INVT FD	1,561.91	3 Apr 15	1.00			0.00	1,561.91	1,561.91	0.00
COLTV SHORT TERM INVT FD	78.06	3 Apr 15	1.00			0.00	78.06	78.06	0.00
COLTV SHORT TERM INVT FD	775.30	3 Apr 15	1.00			0.00	775.30	775.30	0.00
COLTV SHORT TERM INVT FD	2,470.81	3 Apr 15	1.00			0.00	2,470.81	2,470.81	0.00
COLTV SHORT TERM INVT FD	108.58	3 Apr 15	1.00			0.00	108.58	108.58	0.00
COLTV SHORT TERM INVT FD	122.45	3 Apr 15	1.00			0.00	122.45	122.45	0.00
COLTV SHORT TERM INVT FD	250,658.06	6 Apr 15	1.00			0.00	250,658.06	250,658.06	0.00
COLTV SHORT TERM INVT FD	69,519.68	6 Apr 15	1.00			0.00	69,519.68	69,519.68	0.00
COLTV SHORT TERM INVT FD	516,297.75	6 Apr 15	1.00			0.00	516,297.75	516,297.75	0.00
COLTV SHORT TERM INVT FD	1,334.98	6 Apr 15	1.00			0.00	1,334.98	1,334.98	0.00
COLTV SHORT TERM INVT FD	224,348.44	6 Apr 15	1.00			0.00	224,348.44	224,348.44	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	653.10	6 Apr 15	1.00			0.00	653.10	653.10	0.00
COLTV SHORT TERM INVT FD	6,500.00	7 Apr 15	1.00			0.00	6,500.00	6,500.00	0.00
COLTV SHORT TERM INVT FD	429,253.80	7 Apr 15	1.00			0.00	429,253.80	429,253.80	0.00
COLTV SHORT TERM INVT FD	218.70	7 Apr 15	1.00			0.00	218.70	218.70	0.00
COLTV SHORT TERM INVT FD	2,592.00	7 Apr 15	1.00			0.00	2,592.00	2,592.00	0.00
COLTV SHORT TERM INVT FD	2,376.92	7 Apr 15	1.00			0.00	2,376.92	2,376.92	0.00
COLTV SHORT TERM INVT FD	108,039.53	7 Apr 15	1.00			0.00	108,039.53	108,039.53	0.00
COLTV SHORT TERM INVT FD	230,704.02	7 Apr 15	1.00			0.00	230,704.02	230,704.02	0.00
COLTV SHORT TERM INVT FD	118,095.74	7 Apr 15	1.00			0.00	118,095.74	118,095.74	0.00
COLTV SHORT TERM INVT FD	198,379.97	8 Apr 15	1.00			0.00	198,379.97	198,379.97	0.00
COLTV SHORT TERM INVT FD	215,955.56	8 Apr 15	1.00			0.00	215,955.56	215,955.56	0.00
COLTV SHORT TERM INVT FD	6,676.81	8 Apr 15	1.00			0.00	6,676.81	6,676.81	0.00
COLTV SHORT TERM INVT FD	16,020.00	8 Apr 15	1.00			0.00	16,020.00	16,020.00	0.00
COLTV SHORT TERM INVT FD	11,733.75	8 Apr 15	1.00			0.00	11,733.75	11,733.75	0.00
COLTV SHORT TERM INVT FD	14,497.33	8 Apr 15	1.00			0.00	14,497.33	14,497.33	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	234,818.23	9 Apr 15	1.00			0.00	234,818.23	234,818.23	0.00
COLTV SHORT TERM INVT FD	81.45	9 Apr 15	1.00			0.00	81.45	81.45	0.00
COLTV SHORT TERM INVT FD	346,931.04	9 Apr 15	1.00			0.00	346,931.04	346,931.04	0.00
COLTV SHORT TERM INVT FD	650.00	9 Apr 15	1.00			0.00	650.00	650.00	0.00
COLTV SHORT TERM INVT FD	21,390.41	9 Apr 15	1.00			0.00	21,390.41	21,390.41	0.00
COLTV SHORT TERM INVT FD	22,538.00	10 Apr 15	1.00			0.00	22,538.00	22,538.00	0.00
COLTV SHORT TERM INVT FD	192.00	10 Apr 15	1.00			0.00	192.00	192.00	0.00
COLTV SHORT TERM INVT FD	10,306.00	10 Apr 15	1.00			0.00	10,306.00	10,306.00	0.00
COLTV SHORT TERM INVT FD	22,225.20	10 Apr 15	1.00			0.00	22,225.20	22,225.20	0.00
COLTV SHORT TERM INVT FD	47,043.92	10 Apr 15	1.00			0.00	47,043.92	47,043.92	0.00
COLTV SHORT TERM INVT FD	16,873.64	13 Apr 15	1.00			0.00	16,873.64	16,873.64	0.00
COLTV SHORT TERM INVT FD	148,428.22	13 Apr 15	1.00			0.00	148,428.22	148,428.22	0.00
COLTV SHORT TERM INVT FD	347,956.91	13 Apr 15	1.00			0.00	347,956.91	347,956.91	0.00
COLTV SHORT TERM INVT FD	996.00	13 Apr 15	1.00			0.00	996.00	996.00	0.00
COLTV SHORT TERM INVT FD	1,125.00	14 Apr 15	1.00			0.00	1,125.00	1,125.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	28,844.78	14 Apr 15	1.00			0.00	28,844.78	28,844.78	0.00
COLTV SHORT TERM INVT FD	3,759.38	14 Apr 15	1.00			0.00	3,759.38	3,759.38	0.00
COLTV SHORT TERM INVT FD	868,593.45	14 Apr 15	1.00			0.00	868,593.45	868,593.45	0.00
COLTV SHORT TERM INVT FD	20,918.80	15 Apr 15	1.00			0.00	20,918.80	20,918.80	0.00
COLTV SHORT TERM INVT FD	53,709.37	15 Apr 15	1.00			0.00	53,709.37	53,709.37	0.00
COLTV SHORT TERM INVT FD	11,090.75	15 Apr 15	1.00			0.00	11,090.75	11,090.75	0.00
COLTV SHORT TERM INVT FD	16,937.51	15 Apr 15	1.00			0.00	16,937.51	16,937.51	0.00
COLTV SHORT TERM INVT FD	15,285.53	15 Apr 15	1.00			0.00	15,285.53	15,285.53	0.00
COLTV SHORT TERM INVT FD	3,027.27	15 Apr 15	1.00			0.00	3,027.27	3,027.27	0.00
COLTV SHORT TERM INVT FD	162,208.67	15 Apr 15	1.00			0.00	162,208.67	162,208.67	0.00
COLTV SHORT TERM INVT FD	30,181.23	15 Apr 15	1.00			0.00	30,181.23	30,181.23	0.00
COLTV SHORT TERM INVT FD	4,335.00	15 Apr 15	1.00			0.00	4,335.00	4,335.00	0.00
COLTV SHORT TERM INVT FD	280,664.62	15 Apr 15	1.00			0.00	280,664.62	280,664.62	0.00
COLTV SHORT TERM INVT FD	1,039.50	16 Apr 15	1.00			0.00	1,039.50	1,039.50	0.00
COLTV SHORT TERM INVT FD	16,009.31	16 Apr 15	1.00			0.00	16,009.31	16,009.31	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,512.00	16 Apr 15	1.00			0.00	2,512.00	2,512.00	0.00
COLTV SHORT TERM INVT FD	4,993.10	16 Apr 15	1.00			0.00	4,993.10	4,993.10	0.00
COLTV SHORT TERM INVT FD	41,608.13	16 Apr 15	1.00			0.00	41,608.13	41,608.13	0.00
COLTV SHORT TERM INVT FD	27,804.89	16 Apr 15	1.00			0.00	27,804.89	27,804.89	0.00
COLTV SHORT TERM INVT FD	68,434.12	17 Apr 15	1.00			0.00	68,434.12	68,434.12	0.00
COLTV SHORT TERM INVT FD	517.75	17 Apr 15	1.00			0.00	517.75	517.75	0.00
COLTV SHORT TERM INVT FD	30,008.29	17 Apr 15	1.00			0.00	30,008.29	30,008.29	0.00
COLTV SHORT TERM INVT FD	10,763.82	17 Apr 15	1.00			0.00	10,763.82	10,763.82	0.00
COLTV SHORT TERM INVT FD	5,354.18	17 Apr 15	1.00			0.00	5,354.18	5,354.18	0.00
COLTV SHORT TERM INVT FD	4,209.00	17 Apr 15	1.00			0.00	4,209.00	4,209.00	0.00
COLTV SHORT TERM INVT FD	86,802.02	17 Apr 15	1.00			0.00	86,802.02	86,802.02	0.00
COLTV SHORT TERM INVT FD	2,595.00	20 Apr 15	1.00			0.00	2,595.00	2,595.00	0.00
COLTV SHORT TERM INVT FD	32,509.37	20 Apr 15	1.00			0.00	32,509.37	32,509.37	0.00
COLTV SHORT TERM INVT FD	44,209.97	20 Apr 15	1.00			0.00	44,209.97	44,209.97	0.00
COLTV SHORT TERM INVT FD	9,787.75	20 Apr 15	1.00			0.00	9,787.75	9,787.75	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	23,951.95	20 Apr 15	1.00			0.00	23,951.95	23,951.95	0.00
COLTV SHORT TERM INVT FD	535,178.82	20 Apr 15	1.00			0.00	535,178.82	535,178.82	0.00
COLTV SHORT TERM INVT FD	136,197.88	20 Apr 15	1.00			0.00	136,197.88	136,197.88	0.00
COLTV SHORT TERM INVT FD	156,334.46	21 Apr 15	1.00			0.00	156,334.46	156,334.46	0.00
COLTV SHORT TERM INVT FD	11,830.00	21 Apr 15	1.00			0.00	11,830.00	11,830.00	0.00
COLTV SHORT TERM INVT FD	190,096.30	21 Apr 15	1.00			0.00	190,096.30	190,096.30	0.00
COLTV SHORT TERM INVT FD	6,097.00	21 Apr 15	1.00			0.00	6,097.00	6,097.00	0.00
COLTV SHORT TERM INVT FD	37,107.55	21 Apr 15	1.00			0.00	37,107.55	37,107.55	0.00
COLTV SHORT TERM INVT FD	15,248.26	22 Apr 15	1.00			0.00	15,248.26	15,248.26	0.00
COLTV SHORT TERM INVT FD	747.92	22 Apr 15	1.00			0.00	747.92	747.92	0.00
COLTV SHORT TERM INVT FD	280.00	22 Apr 15	1.00			0.00	280.00	280.00	0.00
COLTV SHORT TERM INVT FD	13,361.25	22 Apr 15	1.00			0.00	13,361.25	13,361.25	0.00
COLTV SHORT TERM INVT FD	4,000.00	22 Apr 15	1.00			0.00	4,000.00	4,000.00	0.00
COLTV SHORT TERM INVT FD	15,402.74	23 Apr 15	1.00			0.00	15,402.74	15,402.74	0.00
COLTV SHORT TERM INVT FD	6,208.42	23 Apr 15	1.00			0.00	6,208.42	6,208.42	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	46,331.18	23 Apr 15	1.00			0.00	46,331.18	46,331.18	0.00
COLTV SHORT TERM INVT FD	63,490.43	23 Apr 15	1.00			0.00	63,490.43	63,490.43	0.00
COLTV SHORT TERM INVT FD	2,688.00	23 Apr 15	1.00			0.00	2,688.00	2,688.00	0.00
COLTV SHORT TERM INVT FD	1,139.00	24 Apr 15	1.00			0.00	1,139.00	1,139.00	0.00
COLTV SHORT TERM INVT FD	25,661.90	24 Apr 15	1.00			0.00	25,661.90	25,661.90	0.00
COLTV SHORT TERM INVT FD	15,699.75	24 Apr 15	1.00			0.00	15,699.75	15,699.75	0.00
COLTV SHORT TERM INVT FD	4,165.00	24 Apr 15	1.00			0.00	4,165.00	4,165.00	0.00
COLTV SHORT TERM INVT FD	544.65	24 Apr 15	1.00			0.00	544.65	544.65	0.00
COLTV SHORT TERM INVT FD	109,525.07	24 Apr 15	1.00			0.00	109,525.07	109,525.07	0.00
COLTV SHORT TERM INVT FD	142,567.92	27 Apr 15	1.00			0.00	142,567.92	142,567.92	0.00
COLTV SHORT TERM INVT FD	66,429.06	27 Apr 15	1.00			0.00	66,429.06	66,429.06	0.00
COLTV SHORT TERM INVT FD	925.00	27 Apr 15	1.00			0.00	925.00	925.00	0.00
COLTV SHORT TERM INVT FD	84,439.03	27 Apr 15	1.00			0.00	84,439.03	84,439.03	0.00
COLTV SHORT TERM INVT FD	15,497.40	27 Apr 15	1.00			0.00	15,497.40	15,497.40	0.00
COLTV SHORT TERM INVT FD	1,123,723.52	27 Apr 15	1.00			0.00	1,123,723.52	1,123,723.52	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	185,286.67	27 Apr 15	1.00			0.00	185,286.67	185,286.67	0.00
COLTV SHORT TERM INVT FD	191.87	27 Apr 15	1.00			0.00	191.87	191.87	0.00
COLTV SHORT TERM INVT FD	4,694,566.32	28 Apr 15	1.00			0.00	4,694,566.32	4,694,566.32	0.00
COLTV SHORT TERM INVT FD	356,068.41	28 Apr 15	1.00			0.00	356,068.41	356,068.41	0.00
COLTV SHORT TERM INVT FD	53,319.48	28 Apr 15	1.00			0.00	53,319.48	53,319.48	0.00
COLTV SHORT TERM INVT FD	79,830.24	29 Apr 15	1.00			0.00	79,830.24	79,830.24	0.00
COLTV SHORT TERM INVT FD	1,780.00	29 Apr 15	1.00			0.00	1,780.00	1,780.00	0.00
COLTV SHORT TERM INVT FD	75,752.04	29 Apr 15	1.00			0.00	75,752.04	75,752.04	0.00
COLTV SHORT TERM INVT FD	3,294.00	29 Apr 15	1.00			0.00	3,294.00	3,294.00	0.00
COLTV SHORT TERM INVT FD	44,256.11	29 Apr 15	1.00			0.00	44,256.11	44,256.11	0.00
COLTV SHORT TERM INVT FD	67,711.42	30 Apr 15	1.00			0.00	67,711.42	67,711.42	0.00
COLTV SHORT TERM INVT FD	33,129.58	30 Apr 15	1.00			0.00	33,129.58	33,129.58	0.00
COLTV SHORT TERM INVT FD	13,840.00	30 Apr 15	1.00			0.00	13,840.00	13,840.00	0.00
COLTV SHORT TERM INVT FD	13,368.75	30 Apr 15	1.00			0.00	13,368.75	13,368.75	0.00
COLTV SHORT TERM INVT FD	13,262.20	30 Apr 15	1.00			0.00	13,262.20	13,262.20	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	6,652.00	30 Apr 15	1.00			0.00	6,652.00	6,652.00	0.00
COLTV SHORT TERM INVT FD	214,621.55	30 Apr 15	1.00			0.00	214,621.55	214,621.55	0.00
COLTV SHORT TERM INVT FD	48,025.99	30 Apr 15	1.00			0.00	48,025.99	48,025.99	0.00
COLTV SHORT TERM INVT FD	5,170.14	30 Apr 15	1.00			0.00	5,170.14	5,170.14	0.00
COLTV SHORT TERM INVT FD	706,249.15	30 Apr 15	1.00			0.00	706,249.15	706,249.15	0.00
COLTV SHORT TERM INVT FD	8,210.67	1 May 15	1.00			0.00	8,210.67	8,210.67	0.00
COLTV SHORT TERM INVT FD	3,062.40	1 May 15	1.00			0.00	3,062.40	3,062.40	0.00
COLTV SHORT TERM INVT FD	1,680.00	1 May 15	1.00			0.00	1,680.00	1,680.00	0.00
COLTV SHORT TERM INVT FD	1,289,285.11	1 May 15	1.00			0.00	1,289,285.11	1,289,285.11	0.00
COLTV SHORT TERM INVT FD	1,447.26	1 May 15	1.00			0.00	1,447.26	1,447.26	0.00
COLTV SHORT TERM INVT FD	233,296.61	4 May 15	1.00			0.00	233,296.61	233,296.61	0.00
COLTV SHORT TERM INVT FD	288.00	4 May 15	1.00			0.00	288.00	288.00	0.00
COLTV SHORT TERM INVT FD	138.00	4 May 15	1.00			0.00	138.00	138.00	0.00
COLTV SHORT TERM INVT FD	241,251.83	4 May 15	1.00			0.00	241,251.83	241,251.83	0.00
COLTV SHORT TERM INVT FD	54,630.52	4 May 15	1.00			0.00	54,630.52	54,630.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	13,258.13	4 May 15	1.00			0.00	13,258.13	13,258.13	0.00
COLTV SHORT TERM INVT FD	169,096.92	5 May 15	1.00			0.00	169,096.92	169,096.92	0.00
COLTV SHORT TERM INVT FD	166.52	5 May 15	1.00			0.00	166.52	166.52	0.00
COLTV SHORT TERM INVT FD	28.55	5 May 15	1.00			0.00	28.55	28.55	0.00
COLTV SHORT TERM INVT FD	8,972.61	5 May 15	1.00			0.00	8,972.61	8,972.61	0.00
COLTV SHORT TERM INVT FD	34,841.97	5 May 15	1.00			0.00	34,841.97	34,841.97	0.00
COLTV SHORT TERM INVT FD	2,659.31	5 May 15	1.00			0.00	2,659.31	2,659.31	0.00
COLTV SHORT TERM INVT FD	44.20	5 May 15	1.00			0.00	44.20	44.20	0.00
COLTV SHORT TERM INVT FD	0.60	5 May 15	1.00			0.00	0.60	0.60	0.00
COLTV SHORT TERM INVT FD	30,405.96	6 May 15	1.00			0.00	30,405.96	30,405.96	0.00
COLTV SHORT TERM INVT FD	618,863.58	6 May 15	1.00			0.00	618,863.58	618,863.58	0.00
COLTV SHORT TERM INVT FD	760.41	6 May 15	1.00			0.00	760.41	760.41	0.00
COLTV SHORT TERM INVT FD	16,239.07	6 May 15	1.00			0.00	16,239.07	16,239.07	0.00
COLTV SHORT TERM INVT FD	31,668.55	6 May 15	1.00			0.00	31,668.55	31,668.55	0.00
COLTV SHORT TERM INVT FD	88,244.48	6 May 15	1.00			0.00	88,244.48	88,244.48	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	95,112.60	7 May 15	1.00			0.00	95,112.60	95,112.60	0.00
COLTV SHORT TERM INVT FD	3,995.98	7 May 15	1.00			0.00	3,995.98	3,995.98	0.00
COLTV SHORT TERM INVT FD	13,430.84	7 May 15	1.00			0.00	13,430.84	13,430.84	0.00
COLTV SHORT TERM INVT FD	671.11	7 May 15	1.00			0.00	671.11	671.11	0.00
COLTV SHORT TERM INVT FD	17,977.50	7 May 15	1.00			0.00	17,977.50	17,977.50	0.00
COLTV SHORT TERM INVT FD	60,621.55	7 May 15	1.00			0.00	60,621.55	60,621.55	0.00
COLTV SHORT TERM INVT FD	2,496.00	8 May 15	1.00			0.00	2,496.00	2,496.00	0.00
COLTV SHORT TERM INVT FD	253,637.02	8 May 15	1.00			0.00	253,637.02	253,637.02	0.00
COLTV SHORT TERM INVT FD	13,404.77	8 May 15	1.00			0.00	13,404.77	13,404.77	0.00
COLTV SHORT TERM INVT FD	1,038.79	8 May 15	1.00			0.00	1,038.79	1,038.79	0.00
COLTV SHORT TERM INVT FD	291,761.93	8 May 15	1.00			0.00	291,761.93	291,761.93	0.00
COLTV SHORT TERM INVT FD	609.50	8 May 15	1.00			0.00	609.50	609.50	0.00
COLTV SHORT TERM INVT FD	18,626.90	8 May 15	1.00			0.00	18,626.90	18,626.90	0.00
COLTV SHORT TERM INVT FD	637,574.49	11 May 15	1.00			0.00	637,574.49	637,574.49	0.00
COLTV SHORT TERM INVT FD	218,646.41	11 May 15	1.00			0.00	218,646.41	218,646.41	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	18,982.63	11 May 15	1.00			0.00	18,982.63	18,982.63	0.00
COLTV SHORT TERM INVT FD	46,976.13	11 May 15	1.00			0.00	46,976.13	46,976.13	0.00
COLTV SHORT TERM INVT FD	16,179.82	11 May 15	1.00			0.00	16,179.82	16,179.82	0.00
COLTV SHORT TERM INVT FD	72.24	12 May 15	1.00			0.00	72.24	72.24	0.00
COLTV SHORT TERM INVT FD	15,132.86	12 May 15	1.00			0.00	15,132.86	15,132.86	0.00
COLTV SHORT TERM INVT FD	286,205.80	12 May 15	1.00			0.00	286,205.80	286,205.80	0.00
COLTV SHORT TERM INVT FD	8,457.69	12 May 15	1.00			0.00	8,457.69	8,457.69	0.00
COLTV SHORT TERM INVT FD	109,768.17	12 May 15	1.00			0.00	109,768.17	109,768.17	0.00
COLTV SHORT TERM INVT FD	306.97	13 May 15	1.00			0.00	306.97	306.97	0.00
COLTV SHORT TERM INVT FD	190.92	13 May 15	1.00			0.00	190.92	190.92	0.00
COLTV SHORT TERM INVT FD	363,009.10	13 May 15	1.00			0.00	363,009.10	363,009.10	0.00
COLTV SHORT TERM INVT FD	64,425.57	14 May 15	1.00			0.00	64,425.57	64,425.57	0.00
COLTV SHORT TERM INVT FD	4,520.67	14 May 15	1.00			0.00	4,520.67	4,520.67	0.00
COLTV SHORT TERM INVT FD	820.91	14 May 15	1.00			0.00	820.91	820.91	0.00
COLTV SHORT TERM INVT FD	705,949.75	14 May 15	1.00			0.00	705,949.75	705,949.75	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	48,247.71	14 May 15	1.00			0.00	48,247.71	48,247.71	0.00
COLTV SHORT TERM INVT FD	26,472.42	15 May 15	1.00			0.00	26,472.42	26,472.42	0.00
COLTV SHORT TERM INVT FD	45,357.33	15 May 15	1.00			0.00	45,357.33	45,357.33	0.00
COLTV SHORT TERM INVT FD	17,678.10	15 May 15	1.00			0.00	17,678.10	17,678.10	0.00
COLTV SHORT TERM INVT FD	246,082.52	15 May 15	1.00			0.00	246,082.52	246,082.52	0.00
COLTV SHORT TERM INVT FD	8,531.00	15 May 15	1.00			0.00	8,531.00	8,531.00	0.00
COLTV SHORT TERM INVT FD	237,881.02	15 May 15	1.00			0.00	237,881.02	237,881.02	0.00
COLTV SHORT TERM INVT FD	419,273.11	15 May 15	1.00			0.00	419,273.11	419,273.11	0.00
COLTV SHORT TERM INVT FD	3,510.00	15 May 15	1.00			0.00	3,510.00	3,510.00	0.00
COLTV SHORT TERM INVT FD	56,914.91	15 May 15	1.00			0.00	56,914.91	56,914.91	0.00
COLTV SHORT TERM INVT FD	107,655.51	18 May 15	1.00			0.00	107,655.51	107,655.51	0.00
COLTV SHORT TERM INVT FD	517.75	18 May 15	1.00			0.00	517.75	517.75	0.00
COLTV SHORT TERM INVT FD	472,997.54	18 May 15	1.00			0.00	472,997.54	472,997.54	0.00
COLTV SHORT TERM INVT FD	100,947.86	18 May 15	1.00			0.00	100,947.86	100,947.86	0.00
COLTV SHORT TERM INVT FD	8,352.59	18 May 15	1.00			0.00	8,352.59	8,352.59	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	69,629.90	18 May 15	1.00			0.00	69,629.90	69,629.90	0.00
COLTV SHORT TERM INVT FD	12,684.64	18 May 15	1.00			0.00	12,684.64	12,684.64	0.00
COLTV SHORT TERM INVT FD	30,756.60	19 May 15	1.00			0.00	30,756.60	30,756.60	0.00
COLTV SHORT TERM INVT FD	3,312.37	19 May 15	1.00			0.00	3,312.37	3,312.37	0.00
COLTV SHORT TERM INVT FD	22,648.71	19 May 15	1.00			0.00	22,648.71	22,648.71	0.00
COLTV SHORT TERM INVT FD	162,112.85	19 May 15	1.00			0.00	162,112.85	162,112.85	0.00
COLTV SHORT TERM INVT FD	34,570.89	20 May 15	1.00			0.00	34,570.89	34,570.89	0.00
COLTV SHORT TERM INVT FD	2,210.00	20 May 15	1.00			0.00	2,210.00	2,210.00	0.00
COLTV SHORT TERM INVT FD	8,119.65	20 May 15	1.00			0.00	8,119.65	8,119.65	0.00
COLTV SHORT TERM INVT FD	12,951.56	20 May 15	1.00			0.00	12,951.56	12,951.56	0.00
COLTV SHORT TERM INVT FD	15,750.00	20 May 15	1.00			0.00	15,750.00	15,750.00	0.00
COLTV SHORT TERM INVT FD	13,391.76	21 May 15	1.00			0.00	13,391.76	13,391.76	0.00
COLTV SHORT TERM INVT FD	3,200.00	21 May 15	1.00			0.00	3,200.00	3,200.00	0.00
COLTV SHORT TERM INVT FD	6,788.00	21 May 15	1.00			0.00	6,788.00	6,788.00	0.00
COLTV SHORT TERM INVT FD	28,756.98	21 May 15	1.00			0.00	28,756.98	28,756.98	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	14,429.31	21 May 15	1.00			0.00	14,429.31	14,429.31	0.00
COLTV SHORT TERM INVT FD	513,419.26	21 May 15	1.00			0.00	513,419.26	513,419.26	0.00
COLTV SHORT TERM INVT FD	524,226.69	21 May 15	1.00			0.00	524,226.69	524,226.69	0.00
COLTV SHORT TERM INVT FD	841.10	21 May 15	1.00			0.00	841.10	841.10	0.00
COLTV SHORT TERM INVT FD	5,910.90	21 May 15	1.00			0.00	5,910.90	5,910.90	0.00
COLTV SHORT TERM INVT FD	1,572.16	22 May 15	1.00			0.00	1,572.16	1,572.16	0.00
COLTV SHORT TERM INVT FD	95,951.88	22 May 15	1.00			0.00	95,951.88	95,951.88	0.00
COLTV SHORT TERM INVT FD	955.00	22 May 15	1.00			0.00	955.00	955.00	0.00
COLTV SHORT TERM INVT FD	2,720.00	22 May 15	1.00			0.00	2,720.00	2,720.00	0.00
COLTV SHORT TERM INVT FD	1,977.58	22 May 15	1.00			0.00	1,977.58	1,977.58	0.00
COLTV SHORT TERM INVT FD	5,475.75	22 May 15	1.00			0.00	5,475.75	5,475.75	0.00
COLTV SHORT TERM INVT FD	2,276.95	22 May 15	1.00			0.00	2,276.95	2,276.95	0.00
COLTV SHORT TERM INVT FD	4,401.00	22 May 15	1.00			0.00	4,401.00	4,401.00	0.00
COLTV SHORT TERM INVT FD	3,045.33	26 May 15	1.00			0.00	3,045.33	3,045.33	0.00
COLTV SHORT TERM INVT FD	843.00	26 May 15	1.00			0.00	843.00	843.00	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	263.75	26 May 15	1.00			0.00	263.75	263.75	0.00
COLTV SHORT TERM INVT FD	929.52	26 May 15	1.00			0.00	929.52	929.52	0.00
COLTV SHORT TERM INVT FD	3,920.00	26 May 15	1.00			0.00	3,920.00	3,920.00	0.00
COLTV SHORT TERM INVT FD	164,406.29	26 May 15	1.00			0.00	164,406.29	164,406.29	0.00
COLTV SHORT TERM INVT FD	273,784.50	26 May 15	1.00			0.00	273,784.50	273,784.50	0.00
COLTV SHORT TERM INVT FD	120.38	27 May 15	1.00			0.00	120.38	120.38	0.00
COLTV SHORT TERM INVT FD	966.00	27 May 15	1.00			0.00	966.00	966.00	0.00
COLTV SHORT TERM INVT FD	3,690.00	27 May 15	1.00			0.00	3,690.00	3,690.00	0.00
COLTV SHORT TERM INVT FD	67,783.28	27 May 15	1.00			0.00	67,783.28	67,783.28	0.00
COLTV SHORT TERM INVT FD	4,958.10	27 May 15	1.00			0.00	4,958.10	4,958.10	0.00
COLTV SHORT TERM INVT FD	4,157.06	28 May 15	1.00			0.00	4,157.06	4,157.06	0.00
COLTV SHORT TERM INVT FD	188,881.83	28 May 15	1.00			0.00	188,881.83	188,881.83	0.00
COLTV SHORT TERM INVT FD	11,490.95	28 May 15	1.00			0.00	11,490.95	11,490.95	0.00
COLTV SHORT TERM INVT FD	442.00	28 May 15	1.00			0.00	442.00	442.00	0.00
COLTV SHORT TERM INVT FD	37,213.69	29 May 15	1.00			0.00	37,213.69	37,213.69	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	970.61	29 May 15	1.00			0.00	970.61	970.61	0.00
COLTV SHORT TERM INVT FD	1,990.96	29 May 15	1.00			0.00	1,990.96	1,990.96	0.00
COLTV SHORT TERM INVT FD	996,780.96	29 May 15	1.00			0.00	996,780.96	996,780.96	0.00
COLTV SHORT TERM INVT FD	3,869.00	29 May 15	1.00			0.00	3,869.00	3,869.00	0.00
COLTV SHORT TERM INVT FD	826,387.75	29 May 15	1.00			0.00	826,387.75	826,387.75	0.00
COLTV SHORT TERM INVT FD	492.00	29 May 15	1.00			0.00	492.00	492.00	0.00
COLTV SHORT TERM INVT FD	36,796.03	29 May 15	1.00			0.00	36,796.03	36,796.03	0.00
COLTV SHORT TERM INVT FD	190,734.74	29 May 15	1.00			0.00	190,734.74	190,734.74	0.00
COLTV SHORT TERM INVT FD	24,071.15	1 Jun 15	1.00			0.00	24,071.15	24,071.15	0.00
COLTV SHORT TERM INVT FD	27,931.50	1 Jun 15	1.00			0.00	27,931.50	27,931.50	0.00
COLTV SHORT TERM INVT FD	99,855.67	1 Jun 15	1.00			0.00	99,855.67	99,855.67	0.00
COLTV SHORT TERM INVT FD	9,417.00	1 Jun 15	1.00			0.00	9,417.00	9,417.00	0.00
COLTV SHORT TERM INVT FD	450,821.68	1 Jun 15	1.00			0.00	450,821.68	450,821.68	0.00
COLTV SHORT TERM INVT FD	4,248.78	1 Jun 15	1.00			0.00	4,248.78	4,248.78	0.00
COLTV SHORT TERM INVT FD	2,074.00	1 Jun 15	1.00			0.00	2,074.00	2,074.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	4,928.00	1 Jun 15	1.00			0.00	4,928.00	4,928.00	0.00
COLTV SHORT TERM INVT FD	94,208.64	2 Jun 15	1.00			0.00	94,208.64	94,208.64	0.00
COLTV SHORT TERM INVT FD	857,953.17	2 Jun 15	1.00			0.00	857,953.17	857,953.17	0.00
COLTV SHORT TERM INVT FD	1,632.00	2 Jun 15	1.00			0.00	1,632.00	1,632.00	0.00
COLTV SHORT TERM INVT FD	12,258.00	2 Jun 15	1.00			0.00	12,258.00	12,258.00	0.00
COLTV SHORT TERM INVT FD	1,432.24	2 Jun 15	1.00			0.00	1,432.24	1,432.24	0.00
COLTV SHORT TERM INVT FD	77,775.91	2 Jun 15	1.00			0.00	77,775.91	77,775.91	0.00
COLTV SHORT TERM INVT FD	13,663.04	2 Jun 15	1.00			0.00	13,663.04	13,663.04	0.00
COLTV SHORT TERM INVT FD	55,004.05	2 Jun 15	1.00			0.00	55,004.05	55,004.05	0.00
COLTV SHORT TERM INVT FD	27,309.97	2 Jun 15	1.00			0.00	27,309.97	27,309.97	0.00
COLTV SHORT TERM INVT FD	220,973.51	3 Jun 15	1.00			0.00	220,973.51	220,973.51	0.00
COLTV SHORT TERM INVT FD	60.01	3 Jun 15	1.00			0.00	60.01	60.01	0.00
COLTV SHORT TERM INVT FD	55.42	3 Jun 15	1.00			0.00	55.42	55.42	0.00
COLTV SHORT TERM INVT FD	1,921.01	3 Jun 15	1.00			0.00	1,921.01	1,921.01	0.00
COLTV SHORT TERM INVT FD	460,687.57	3 Jun 15	1.00			0.00	460,687.57	460,687.57	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	7,218.79	3 Jun 15	1.00			0.00	7,218.79	7,218.79	0.00
COLTV SHORT TERM INVT FD	121.38	3 Jun 15	1.00			0.00	121.38	121.38	0.00
COLTV SHORT TERM INVT FD	35,604.84	3 Jun 15	1.00			0.00	35,604.84	35,604.84	0.00
COLTV SHORT TERM INVT FD	52.58	3 Jun 15	1.00			0.00	52.58	52.58	0.00
COLTV SHORT TERM INVT FD	14.42	3 Jun 15	1.00			0.00	14.42	14.42	0.00
COLTV SHORT TERM INVT FD	3,923.36	4 Jun 15	1.00			0.00	3,923.36	3,923.36	0.00
COLTV SHORT TERM INVT FD	45,440.90	4 Jun 15	1.00			0.00	45,440.90	45,440.90	0.00
COLTV SHORT TERM INVT FD	2,250.00	4 Jun 15	1.00			0.00	2,250.00	2,250.00	0.00
COLTV SHORT TERM INVT FD	68,331.83	4 Jun 15	1.00			0.00	68,331.83	68,331.83	0.00
COLTV SHORT TERM INVT FD	9,271.95	4 Jun 15	1.00			0.00	9,271.95	9,271.95	0.00
COLTV SHORT TERM INVT FD	50,649.53	5 Jun 15	1.00			0.00	50,649.53	50,649.53	0.00
COLTV SHORT TERM INVT FD	24,958.43	5 Jun 15	1.00			0.00	24,958.43	24,958.43	0.00
COLTV SHORT TERM INVT FD	4,898.14	5 Jun 15	1.00			0.00	4,898.14	4,898.14	0.00
COLTV SHORT TERM INVT FD	8,290.15	8 Jun 15	1.00			0.00	8,290.15	8,290.15	0.00
COLTV SHORT TERM INVT FD	55,159.31	8 Jun 15	1.00			0.00	55,159.31	55,159.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	7,350.10	8 Jun 15	1.00			0.00	7,350.10	7,350.10	0.00
COLTV SHORT TERM INVT FD	21,858.71	8 Jun 15	1.00			0.00	21,858.71	21,858.71	0.00
COLTV SHORT TERM INVT FD	1,038.79	8 Jun 15	1.00			0.00	1,038.79	1,038.79	0.00
COLTV SHORT TERM INVT FD	66,376.80	8 Jun 15	1.00			0.00	66,376.80	66,376.80	0.00
COLTV SHORT TERM INVT FD	147,121.25	8 Jun 15	1.00			0.00	147,121.25	147,121.25	0.00
COLTV SHORT TERM INVT FD	44.64	8 Jun 15	1.00			0.00	44.64	44.64	0.00
COLTV SHORT TERM INVT FD	92,107.91	9 Jun 15	1.00			0.00	92,107.91	92,107.91	0.00
COLTV SHORT TERM INVT FD	15,948.15	9 Jun 15	1.00			0.00	15,948.15	15,948.15	0.00
COLTV SHORT TERM INVT FD	36,263.18	9 Jun 15	1.00			0.00	36,263.18	36,263.18	0.00
COLTV SHORT TERM INVT FD	274,120.22	9 Jun 15	1.00			0.00	274,120.22	274,120.22	0.00
COLTV SHORT TERM INVT FD	34,764.95	9 Jun 15	1.00			0.00	34,764.95	34,764.95	0.00
COLTV SHORT TERM INVT FD	24,470.70	10 Jun 15	1.00			0.00	24,470.70	24,470.70	0.00
COLTV SHORT TERM INVT FD	14,101.29	10 Jun 15	1.00			0.00	14,101.29	14,101.29	0.00
COLTV SHORT TERM INVT FD	14,599.00	10 Jun 15	1.00			0.00	14,599.00	14,599.00	0.00
COLTV SHORT TERM INVT FD	1,322.40	10 Jun 15	1.00			0.00	1,322.40	1,322.40	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	356,410.76	10 Jun 15	1.00			0.00	356,410.76	356,410.76	0.00
COLTV SHORT TERM INVT FD	10,307.48	10 Jun 15	1.00			0.00	10,307.48	10,307.48	0.00
COLTV SHORT TERM INVT FD	36,774.82	10 Jun 15	1.00			0.00	36,774.82	36,774.82	0.00
COLTV SHORT TERM INVT FD	2,367.51	11 Jun 15	1.00			0.00	2,367.51	2,367.51	0.00
COLTV SHORT TERM INVT FD	5,843.50	11 Jun 15	1.00			0.00	5,843.50	5,843.50	0.00
COLTV SHORT TERM INVT FD	5,270.00	11 Jun 15	1.00			0.00	5,270.00	5,270.00	0.00
COLTV SHORT TERM INVT FD	38,241.37	11 Jun 15	1.00			0.00	38,241.37	38,241.37	0.00
COLTV SHORT TERM INVT FD	19,638.56	11 Jun 15	1.00			0.00	19,638.56	19,638.56	0.00
COLTV SHORT TERM INVT FD	105,475.36	11 Jun 15	1.00			0.00	105,475.36	105,475.36	0.00
COLTV SHORT TERM INVT FD	1,456.09	12 Jun 15	1.00			0.00	1,456.09	1,456.09	0.00
COLTV SHORT TERM INVT FD	6,647.13	12 Jun 15	1.00			0.00	6,647.13	6,647.13	0.00
COLTV SHORT TERM INVT FD	1,485.00	12 Jun 15	1.00			0.00	1,485.00	1,485.00	0.00
COLTV SHORT TERM INVT FD	325,223.35	12 Jun 15	1.00			0.00	325,223.35	325,223.35	0.00
COLTV SHORT TERM INVT FD	21,875.20	12 Jun 15	1.00			0.00	21,875.20	21,875.20	0.00
COLTV SHORT TERM INVT FD	84,216.60	12 Jun 15	1.00			0.00	84,216.60	84,216.60	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	279,926.19	12 Jun 15	1.00			0.00	279,926.19	279,926.19	0.00
COLTV SHORT TERM INVT FD	43,026.25	15 Jun 15	1.00			0.00	43,026.25	43,026.25	0.00
COLTV SHORT TERM INVT FD	21,939.91	15 Jun 15	1.00			0.00	21,939.91	21,939.91	0.00
COLTV SHORT TERM INVT FD	17,729.79	15 Jun 15	1.00			0.00	17,729.79	17,729.79	0.00
COLTV SHORT TERM INVT FD	2,418.00	15 Jun 15	1.00			0.00	2,418.00	2,418.00	0.00
COLTV SHORT TERM INVT FD	74,055.17	15 Jun 15	1.00			0.00	74,055.17	74,055.17	0.00
COLTV SHORT TERM INVT FD	13,829.59	15 Jun 15	1.00			0.00	13,829.59	13,829.59	0.00
COLTV SHORT TERM INVT FD	61,340.58	15 Jun 15	1.00			0.00	61,340.58	61,340.58	0.00
COLTV SHORT TERM INVT FD	13,153.79	15 Jun 15	1.00			0.00	13,153.79	13,153.79	0.00
COLTV SHORT TERM INVT FD	99,975.33	16 Jun 15	1.00			0.00	99,975.33	99,975.33	0.00
COLTV SHORT TERM INVT FD	194,445.49	16 Jun 15	1.00			0.00	194,445.49	194,445.49	0.00
COLTV SHORT TERM INVT FD	32,467.16	16 Jun 15	1.00			0.00	32,467.16	32,467.16	0.00
COLTV SHORT TERM INVT FD	7,332.24	16 Jun 15	1.00			0.00	7,332.24	7,332.24	0.00
COLTV SHORT TERM INVT FD	3,088.89	16 Jun 15	1.00			0.00	3,088.89	3,088.89	0.00
COLTV SHORT TERM INVT FD	36,314.74	17 Jun 15	1.00			0.00	36,314.74	36,314.74	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	12,140.66	17 Jun 15	1.00			0.00	12,140.66	12,140.66	0.00
COLTV SHORT TERM INVT FD	21,750.97	17 Jun 15	1.00			0.00	21,750.97	21,750.97	0.00
COLTV SHORT TERM INVT FD	5,760.00	17 Jun 15	1.00			0.00	5,760.00	5,760.00	0.00
COLTV SHORT TERM INVT FD	65,239.19	17 Jun 15	1.00			0.00	65,239.19	65,239.19	0.00
COLTV SHORT TERM INVT FD	56,491.18	18 Jun 15	1.00			0.00	56,491.18	56,491.18	0.00
COLTV SHORT TERM INVT FD	10,858.38	18 Jun 15	1.00			0.00	10,858.38	10,858.38	0.00
COLTV SHORT TERM INVT FD	826.00	18 Jun 15	1.00			0.00	826.00	826.00	0.00
COLTV SHORT TERM INVT FD	3,992.53	18 Jun 15	1.00			0.00	3,992.53	3,992.53	0.00
COLTV SHORT TERM INVT FD	5,134.00	18 Jun 15	1.00			0.00	5,134.00	5,134.00	0.00
COLTV SHORT TERM INVT FD	6,444.00	19 Jun 15	1.00			0.00	6,444.00	6,444.00	0.00
COLTV SHORT TERM INVT FD	8,006.34	19 Jun 15	1.00			0.00	8,006.34	8,006.34	0.00
COLTV SHORT TERM INVT FD	91,251.69	19 Jun 15	1.00			0.00	91,251.69	91,251.69	0.00
COLTV SHORT TERM INVT FD	3,167.20	19 Jun 15	1.00			0.00	3,167.20	3,167.20	0.00
COLTV SHORT TERM INVT FD	6,105.00	19 Jun 15	1.00			0.00	6,105.00	6,105.00	0.00
COLTV SHORT TERM INVT FD	26,003.74	19 Jun 15	1.00			0.00	26,003.74	26,003.74	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	111,787.61	19 Jun 15	1.00			0.00	111,787.61	111,787.61	0.00
COLTV SHORT TERM INVT FD	364,655.80	19 Jun 15	1.00			0.00	364,655.80	364,655.80	0.00
COLTV SHORT TERM INVT FD	55,824.74	22 Jun 15	1.00			0.00	55,824.74	55,824.74	0.00
COLTV SHORT TERM INVT FD	23,599.30	22 Jun 15	1.00			0.00	23,599.30	23,599.30	0.00
COLTV SHORT TERM INVT FD	11,073.50	22 Jun 15	1.00			0.00	11,073.50	11,073.50	0.00
COLTV SHORT TERM INVT FD	78,404.50	22 Jun 15	1.00			0.00	78,404.50	78,404.50	0.00
COLTV SHORT TERM INVT FD	2,583.72	22 Jun 15	1.00			0.00	2,583.72	2,583.72	0.00
COLTV SHORT TERM INVT FD	121,769.55	22 Jun 15	1.00			0.00	121,769.55	121,769.55	0.00
COLTV SHORT TERM INVT FD	114,274.25	23 Jun 15	1.00			0.00	114,274.25	114,274.25	0.00
COLTV SHORT TERM INVT FD	71,650.85	23 Jun 15	1.00			0.00	71,650.85	71,650.85	0.00
COLTV SHORT TERM INVT FD	16,792.76	23 Jun 15	1.00			0.00	16,792.76	16,792.76	0.00
COLTV SHORT TERM INVT FD	0.02	23 Jun 15	1.00			0.00	0.02	0.02	0.00
COLTV SHORT TERM INVT FD	5,356.26	23 Jun 15	1.00			0.00	5,356.26	5,356.26	0.00
COLTV SHORT TERM INVT FD	193,534.13	23 Jun 15	1.00			0.00	193,534.13	193,534.13	0.00
COLTV SHORT TERM INVT FD	20,402.91	23 Jun 15	1.00			0.00	20,402.91	20,402.91	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,399.04	24 Jun 15	1.00			0.00	1,399.04	1,399.04	0.00
COLTV SHORT TERM INVT FD	6,894.00	24 Jun 15	1.00			0.00	6,894.00	6,894.00	0.00
COLTV SHORT TERM INVT FD	26,615.42	24 Jun 15	1.00			0.00	26,615.42	26,615.42	0.00
COLTV SHORT TERM INVT FD	7,777.00	24 Jun 15	1.00			0.00	7,777.00	7,777.00	0.00
COLTV SHORT TERM INVT FD	4,143.36	24 Jun 15	1.00			0.00	4,143.36	4,143.36	0.00
COLTV SHORT TERM INVT FD	9,973.73	24 Jun 15	1.00			0.00	9,973.73	9,973.73	0.00
COLTV SHORT TERM INVT FD	1,283.78	25 Jun 15	1.00			0.00	1,283.78	1,283.78	0.00
COLTV SHORT TERM INVT FD	1,262.50	25 Jun 15	1.00			0.00	1,262.50	1,262.50	0.00
COLTV SHORT TERM INVT FD	147,662.59	25 Jun 15	1.00			0.00	147,662.59	147,662.59	0.00
COLTV SHORT TERM INVT FD	33,631.21	25 Jun 15	1.00			0.00	33,631.21	33,631.21	0.00
COLTV SHORT TERM INVT FD	128,457.22	25 Jun 15	1.00			0.00	128,457.22	128,457.22	0.00
COLTV SHORT TERM INVT FD	14,090.32	26 Jun 15	1.00			0.00	14,090.32	14,090.32	0.00
COLTV SHORT TERM INVT FD	113,621.62	26 Jun 15	1.00			0.00	113,621.62	113,621.62	0.00
COLTV SHORT TERM INVT FD	60,333.78	26 Jun 15	1.00			0.00	60,333.78	60,333.78	0.00
COLTV SHORT TERM INVT FD	59,044.23	26 Jun 15	1.00			0.00	59,044.23	59,044.23	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	5,055.00	26 Jun 15	1.00			0.00	5,055.00	5,055.00	0.00
COLTV SHORT TERM INVT FD	19,659.13	26 Jun 15	1.00			0.00	19,659.13	19,659.13	0.00
COLTV SHORT TERM INVT FD	32,667.08	26 Jun 15	1.00			0.00	32,667.08	32,667.08	0.00
COLTV SHORT TERM INVT FD	112,771.43	26 Jun 15	1.00			0.00	112,771.43	112,771.43	0.00
COLTV SHORT TERM INVT FD	20,434.73	29 Jun 15	1.00			0.00	20,434.73	20,434.73	0.00
COLTV SHORT TERM INVT FD	7,218.63	29 Jun 15	1.00			0.00	7,218.63	7,218.63	0.00
COLTV SHORT TERM INVT FD	18,238.58	29 Jun 15	1.00			0.00	18,238.58	18,238.58	0.00
COLTV SHORT TERM INVT FD	3,835.00	29 Jun 15	1.00			0.00	3,835.00	3,835.00	0.00
COLTV SHORT TERM INVT FD	2,490.00	29 Jun 15	1.00			0.00	2,490.00	2,490.00	0.00
COLTV SHORT TERM INVT FD	10,750.00	29 Jun 15	1.00			0.00	10,750.00	10,750.00	0.00
COLTV SHORT TERM INVT FD	151,265.91	29 Jun 15	1.00			0.00	151,265.91	151,265.91	0.00
COLTV SHORT TERM INVT FD	17,592.75	30 Jun 15	1.00			0.00	17,592.75	17,592.75	0.00
COLTV SHORT TERM INVT FD	3,706.94	30 Jun 15	1.00			0.00	3,706.94	3,706.94	0.00
COLTV SHORT TERM INVT FD	28,812.74	30 Jun 15	1.00			0.00	28,812.74	28,812.74	0.00
COLTV SHORT TERM INVT FD	55,134.92	30 Jun 15	1.00			0.00	55,134.92	55,134.92	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,657,312.96	30 Jun 15	1.00			0.00	1,657,312.96	1,657,312.96	0.00
COLTV SHORT TERM INVT FD	76,583.50	30 Jun 15	1.00			0.00	76,583.50	76,583.50	0.00
COLTV SHORT TERM INVT FD	67,103.00	30 Jun 15	1.00			0.00	67,103.00	67,103.00	0.00
COLTV SHORT TERM INVT FD	11,338.50	30 Jun 15	1.00			0.00	11,338.50	11,338.50	0.00
COLTV SHORT TERM INVT FD	465,333.62	30 Jun 15	1.00			0.00	465,333.62	465,333.62	0.00
COLTV SHORT TERM INVT FD	13,474.36	1 Jul 15	1.00			0.00	13,474.36	13,474.36	0.00
COLTV SHORT TERM INVT FD	2,182.40	1 Jul 15	1.00			0.00	2,182.40	2,182.40	0.00
COLTV SHORT TERM INVT FD	164,737.53	1 Jul 15	1.00			0.00	164,737.53	164,737.53	0.00
COLTV SHORT TERM INVT FD	3,777.75	1 Jul 15	1.00			0.00	3,777.75	3,777.75	0.00
COLTV SHORT TERM INVT FD	4,120.00	1 Jul 15	1.00			0.00	4,120.00	4,120.00	0.00
COLTV SHORT TERM INVT FD	9,297.66	1 Jul 15	1.00			0.00	9,297.66	9,297.66	0.00
COLTV SHORT TERM INVT FD	2,648.62	2 Jul 15	1.00			0.00	2,648.62	2,648.62	0.00
COLTV SHORT TERM INVT FD	102,757.80	2 Jul 15	1.00			0.00	102,757.80	102,757.80	0.00
COLTV SHORT TERM INVT FD	1,164.00	2 Jul 15	1.00			0.00	1,164.00	1,164.00	0.00
COLTV SHORT TERM INVT FD	26,888.10	2 Jul 15	1.00			0.00	26,888.10	26,888.10	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	6,887.76	2 Jul 15	1.00			0.00	6,887.76	6,887.76	0.00
COLTV SHORT TERM INVT FD	7,985.60	2 Jul 15	1.00			0.00	7,985.60	7,985.60	0.00
COLTV SHORT TERM INVT FD	17.24	3 Jul 15	1.00			0.00	17.24	17.24	0.00
COLTV SHORT TERM INVT FD	7.69	3 Jul 15	1.00			0.00	7.69	7.69	0.00
COLTV SHORT TERM INVT FD	64.92	3 Jul 15	1.00			0.00	64.92	64.92	0.00
COLTV SHORT TERM INVT FD	53.87	3 Jul 15	1.00			0.00	53.87	53.87	0.00
COLTV SHORT TERM INVT FD	683.37	3 Jul 15	1.00			0.00	683.37	683.37	0.00
COLTV SHORT TERM INVT FD	119.19	3 Jul 15	1.00			0.00	119.19	119.19	0.00
COLTV SHORT TERM INVT FD	106.95	3 Jul 15	1.00			0.00	106.95	106.95	0.00
COLTV SHORT TERM INVT FD	17.19	3 Jul 15	1.00			0.00	17.19	17.19	0.00
COLTV SHORT TERM INVT FD	58.14	3 Jul 15	1.00			0.00	58.14	58.14	0.00
COLTV SHORT TERM INVT FD	2.12	3 Jul 15	1.00			0.00	2.12	2.12	0.00
COLTV SHORT TERM INVT FD	63.57	3 Jul 15	1.00			0.00	63.57	63.57	0.00
COLTV SHORT TERM INVT FD	2,087.40	6 Jul 15	1.00			0.00	2,087.40	2,087.40	0.00
COLTV SHORT TERM INVT FD	114,988.46	6 Jul 15	1.00			0.00	114,988.46	114,988.46	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	36,096.12	7 Jul 15	1.00			0.00	36,096.12	36,096.12	0.00
COLTV SHORT TERM INVT FD	19,563.46	7 Jul 15	1.00			0.00	19,563.46	19,563.46	0.00
COLTV SHORT TERM INVT FD	2,475.75	7 Jul 15	1.00			0.00	2,475.75	2,475.75	0.00
COLTV SHORT TERM INVT FD	1,548.00	7 Jul 15	1.00			0.00	1,548.00	1,548.00	0.00
COLTV SHORT TERM INVT FD	15,941.26	8 Jul 15	1.00			0.00	15,941.26	15,941.26	0.00
COLTV SHORT TERM INVT FD	52,259.29	8 Jul 15	1.00			0.00	52,259.29	52,259.29	0.00
COLTV SHORT TERM INVT FD	16,860.57	8 Jul 15	1.00			0.00	16,860.57	16,860.57	0.00
COLTV SHORT TERM INVT FD	8,010.00	8 Jul 15	1.00			0.00	8,010.00	8,010.00	0.00
COLTV SHORT TERM INVT FD	251,680.93	8 Jul 15	1.00			0.00	251,680.93	251,680.93	0.00
COLTV SHORT TERM INVT FD	43,099.55	8 Jul 15	1.00			0.00	43,099.55	43,099.55	0.00
COLTV SHORT TERM INVT FD	441,763.85	8 Jul 15	1.00			0.00	441,763.85	441,763.85	0.00
COLTV SHORT TERM INVT FD	5,493.15	8 Jul 15	1.00			0.00	5,493.15	5,493.15	0.00
COLTV SHORT TERM INVT FD	206,918.94	8 Jul 15	1.00			0.00	206,918.94	206,918.94	0.00
COLTV SHORT TERM INVT FD	650.00	9 Jul 15	1.00			0.00	650.00	650.00	0.00
COLTV SHORT TERM INVT FD	166,505.53	9 Jul 15	1.00			0.00	166,505.53	166,505.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	386,255.54	10 Jul 15	1.00			0.00	386,255.54	386,255.54	0.00
COLTV SHORT TERM INVT FD	319,959.89	10 Jul 15	1.00			0.00	319,959.89	319,959.89	0.00
COLTV SHORT TERM INVT FD	32,944.57	10 Jul 15	1.00			0.00	32,944.57	32,944.57	0.00
COLTV SHORT TERM INVT FD	1,703,183.77	10 Jul 15	1.00			0.00	1,703,183.77	1,703,183.77	0.00
COLTV SHORT TERM INVT FD	140,027.50	10 Jul 15	1.00			0.00	140,027.50	140,027.50	0.00
COLTV SHORT TERM INVT FD	298,008.13	10 Jul 15	1.00			0.00	298,008.13	298,008.13	0.00
COLTV SHORT TERM INVT FD	8,398.44	10 Jul 15	1.00			0.00	8,398.44	8,398.44	0.00
COLTV SHORT TERM INVT FD	32,695.72	13 Jul 15	1.00			0.00	32,695.72	32,695.72	0.00
COLTV SHORT TERM INVT FD	30,670.92	13 Jul 15	1.00			0.00	30,670.92	30,670.92	0.00
COLTV SHORT TERM INVT FD	441,763.85	13 Jul 15	1.00			0.00	441,763.85	441,763.85	0.00
COLTV SHORT TERM INVT FD	158,916.91	13 Jul 15	1.00			0.00	158,916.91	158,916.91	0.00
COLTV SHORT TERM INVT FD	361,111.14	13 Jul 15	1.00			0.00	361,111.14	361,111.14	0.00
COLTV SHORT TERM INVT FD	6,170.20	14 Jul 15	1.00			0.00	6,170.20	6,170.20	0.00
COLTV SHORT TERM INVT FD	264.00	14 Jul 15	1.00			0.00	264.00	264.00	0.00
COLTV SHORT TERM INVT FD	26,721.47	14 Jul 15	1.00			0.00	26,721.47	26,721.47	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	13,833.00	15 Jul 15	1.00			0.00	13,833.00	13,833.00	0.00
COLTV SHORT TERM INVT FD	520,545.45	15 Jul 15	1.00			0.00	520,545.45	520,545.45	0.00
COLTV SHORT TERM INVT FD	3,158.35	15 Jul 15	1.00			0.00	3,158.35	3,158.35	0.00
COLTV SHORT TERM INVT FD	22,255.80	15 Jul 15	1.00			0.00	22,255.80	22,255.80	0.00
COLTV SHORT TERM INVT FD	355,968.49	15 Jul 15	1.00			0.00	355,968.49	355,968.49	0.00
COLTV SHORT TERM INVT FD	5,056.32	15 Jul 15	1.00			0.00	5,056.32	5,056.32	0.00
COLTV SHORT TERM INVT FD	30,405.99	15 Jul 15	1.00			0.00	30,405.99	30,405.99	0.00
COLTV SHORT TERM INVT FD	34,954.86	15 Jul 15	1.00			0.00	34,954.86	34,954.86	0.00
COLTV SHORT TERM INVT FD	5,723.00	15 Jul 15	1.00			0.00	5,723.00	5,723.00	0.00
COLTV SHORT TERM INVT FD	33,452.29	16 Jul 15	1.00			0.00	33,452.29	33,452.29	0.00
COLTV SHORT TERM INVT FD	48,326.40	16 Jul 15	1.00			0.00	48,326.40	48,326.40	0.00
COLTV SHORT TERM INVT FD	4,564.50	16 Jul 15	1.00			0.00	4,564.50	4,564.50	0.00
COLTV SHORT TERM INVT FD	309,392.80	16 Jul 15	1.00			0.00	309,392.80	309,392.80	0.00
COLTV SHORT TERM INVT FD	81,594.37	16 Jul 15	1.00			0.00	81,594.37	81,594.37	0.00
COLTV SHORT TERM INVT FD	43,794.82	16 Jul 15	1.00			0.00	43,794.82	43,794.82	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	7,514.41	17 Jul 15	1.00			0.00	7,514.41	7,514.41	0.00
COLTV SHORT TERM INVT FD	1,129.75	17 Jul 15	1.00			0.00	1,129.75	1,129.75	0.00
COLTV SHORT TERM INVT FD	3,563.26	17 Jul 15	1.00			0.00	3,563.26	3,563.26	0.00
COLTV SHORT TERM INVT FD	172,294.25	17 Jul 15	1.00			0.00	172,294.25	172,294.25	0.00
COLTV SHORT TERM INVT FD	20,857.89	17 Jul 15	1.00			0.00	20,857.89	20,857.89	0.00
COLTV SHORT TERM INVT FD	467,907.15	17 Jul 15	1.00			0.00	467,907.15	467,907.15	0.00
COLTV SHORT TERM INVT FD	3,961.51	17 Jul 15	1.00			0.00	3,961.51	3,961.51	0.00
COLTV SHORT TERM INVT FD	2,595.00	20 Jul 15	1.00			0.00	2,595.00	2,595.00	0.00
COLTV SHORT TERM INVT FD	129,894.10	20 Jul 15	1.00			0.00	129,894.10	129,894.10	0.00
COLTV SHORT TERM INVT FD	449.05	20 Jul 15	1.00			0.00	449.05	449.05	0.00
COLTV SHORT TERM INVT FD	33,990.97	20 Jul 15	1.00			0.00	33,990.97	33,990.97	0.00
COLTV SHORT TERM INVT FD	219,939.31	20 Jul 15	1.00			0.00	219,939.31	219,939.31	0.00
COLTV SHORT TERM INVT FD	221,532.92	20 Jul 15	1.00			0.00	221,532.92	221,532.92	0.00
COLTV SHORT TERM INVT FD	26,643.71	21 Jul 15	1.00			0.00	26,643.71	26,643.71	0.00
COLTV SHORT TERM INVT FD	6,097.00	21 Jul 15	1.00			0.00	6,097.00	6,097.00	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	18,277.29	21 Jul 15	1.00			0.00	18,277.29	18,277.29	0.00
COLTV SHORT TERM INVT FD	97,595.38	21 Jul 15	1.00			0.00	97,595.38	97,595.38	0.00
COLTV SHORT TERM INVT FD	15,375.93	21 Jul 15	1.00			0.00	15,375.93	15,375.93	0.00
COLTV SHORT TERM INVT FD	280.00	22 Jul 15	1.00			0.00	280.00	280.00	0.00
COLTV SHORT TERM INVT FD	29,945.83	22 Jul 15	1.00			0.00	29,945.83	29,945.83	0.00
COLTV SHORT TERM INVT FD	253,689.16	22 Jul 15	1.00			0.00	253,689.16	253,689.16	0.00
COLTV SHORT TERM INVT FD	3,035.84	22 Jul 15	1.00			0.00	3,035.84	3,035.84	0.00
COLTV SHORT TERM INVT FD	7,855.55	23 Jul 15	1.00			0.00	7,855.55	7,855.55	0.00
COLTV SHORT TERM INVT FD	14,033.71	23 Jul 15	1.00			0.00	14,033.71	14,033.71	0.00
COLTV SHORT TERM INVT FD	3,072.00	23 Jul 15	1.00			0.00	3,072.00	3,072.00	0.00
COLTV SHORT TERM INVT FD	847.75	24 Jul 15	1.00			0.00	847.75	847.75	0.00
COLTV SHORT TERM INVT FD	33,148.20	24 Jul 15	1.00			0.00	33,148.20	33,148.20	0.00
COLTV SHORT TERM INVT FD	294,486.81	24 Jul 15	1.00			0.00	294,486.81	294,486.81	0.00
COLTV SHORT TERM INVT FD	25,314.86	24 Jul 15	1.00			0.00	25,314.86	25,314.86	0.00
COLTV SHORT TERM INVT FD	34,765.91	24 Jul 15	1.00			0.00	34,765.91	34,765.91	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	153,357.74	24 Jul 15	1.00			0.00	153,357.74	153,357.74	0.00
COLTV SHORT TERM INVT FD	122,366.52	27 Jul 15	1.00			0.00	122,366.52	122,366.52	0.00
COLTV SHORT TERM INVT FD	7,261.10	27 Jul 15	1.00			0.00	7,261.10	7,261.10	0.00
COLTV SHORT TERM INVT FD	1,504.51	27 Jul 15	1.00			0.00	1,504.51	1,504.51	0.00
COLTV SHORT TERM INVT FD	925.00	27 Jul 15	1.00			0.00	925.00	925.00	0.00
COLTV SHORT TERM INVT FD	84,131.17	27 Jul 15	1.00			0.00	84,131.17	84,131.17	0.00
COLTV SHORT TERM INVT FD	70,193.63	27 Jul 15	1.00			0.00	70,193.63	70,193.63	0.00
COLTV SHORT TERM INVT FD	111,228.56	27 Jul 15	1.00			0.00	111,228.56	111,228.56	0.00
COLTV SHORT TERM INVT FD	19,943.20	28 Jul 15	1.00			0.00	19,943.20	19,943.20	0.00
COLTV SHORT TERM INVT FD	83,024.74	28 Jul 15	1.00			0.00	83,024.74	83,024.74	0.00
COLTV SHORT TERM INVT FD	245,918.00	28 Jul 15	1.00			0.00	245,918.00	245,918.00	0.00
COLTV SHORT TERM INVT FD	69,438.49	28 Jul 15	1.00			0.00	69,438.49	69,438.49	0.00
COLTV SHORT TERM INVT FD	194,305.40	29 Jul 15	1.00			0.00	194,305.40	194,305.40	0.00
COLTV SHORT TERM INVT FD	496,185.50	29 Jul 15	1.00			0.00	496,185.50	496,185.50	0.00
COLTV SHORT TERM INVT FD	555.00	29 Jul 15	1.00			0.00	555.00	555.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	79,160.11	29 Jul 15	1.00			0.00	79,160.11	79,160.11	0.00
COLTV SHORT TERM INVT FD	5,503.79	30 Jul 15	1.00			0.00	5,503.79	5,503.79	0.00
COLTV SHORT TERM INVT FD	52,546.11	30 Jul 15	1.00			0.00	52,546.11	52,546.11	0.00
COLTV SHORT TERM INVT FD	1,881.28	31 Jul 15	1.00			0.00	1,881.28	1,881.28	0.00
COLTV SHORT TERM INVT FD	26,734.66	31 Jul 15	1.00			0.00	26,734.66	26,734.66	0.00
COLTV SHORT TERM INVT FD	121,512.67	31 Jul 15	1.00			0.00	121,512.67	121,512.67	0.00
COLTV SHORT TERM INVT FD	6,116.00	31 Jul 15	1.00			0.00	6,116.00	6,116.00	0.00
COLTV SHORT TERM INVT FD	31,643.98	31 Jul 15	1.00			0.00	31,643.98	31,643.98	0.00
COLTV SHORT TERM INVT FD	1,647.29	31 Jul 15	1.00			0.00	1,647.29	1,647.29	0.00
COLTV SHORT TERM INVT FD	729,991.63	31 Jul 15	1.00			0.00	729,991.63	729,991.63	0.00
COLTV SHORT TERM INVT FD	6,410.80	31 Jul 15	1.00			0.00	6,410.80	6,410.80	0.00
COLTV SHORT TERM INVT FD	156,997.13	31 Jul 15	1.00			0.00	156,997.13	156,997.13	0.00
COLTV SHORT TERM INVT FD	430,341.45	31 Jul 15	1.00			0.00	430,341.45	430,341.45	0.00
COLTV SHORT TERM INVT FD	15,815.81	31 Jul 15	1.00			0.00	15,815.81	15,815.81	0.00
COLTV SHORT TERM INVT FD	1,901,440.01	31 Jul 15	1.00			0.00	1,901,440.01	1,901,440.01	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	20,292.74	3 Aug 15	1.00			0.00	20,292.74	20,292.74	0.00
COLTV SHORT TERM INVT FD	90,838.96	3 Aug 15	1.00			0.00	90,838.96	90,838.96	0.00
COLTV SHORT TERM INVT FD	105,853.84	3 Aug 15	1.00			0.00	105,853.84	105,853.84	0.00
COLTV SHORT TERM INVT FD	34,579.08	4 Aug 15	1.00			0.00	34,579.08	34,579.08	0.00
COLTV SHORT TERM INVT FD	25,940.94	4 Aug 15	1.00			0.00	25,940.94	25,940.94	0.00
COLTV SHORT TERM INVT FD	114,715.57	4 Aug 15	1.00			0.00	114,715.57	114,715.57	0.00
COLTV SHORT TERM INVT FD	71,074.53	5 Aug 15	1.00			0.00	71,074.53	71,074.53	0.00
COLTV SHORT TERM INVT FD	33,833.34	5 Aug 15	1.00			0.00	33,833.34	33,833.34	0.00
COLTV SHORT TERM INVT FD	7,321.84	5 Aug 15	1.00			0.00	7,321.84	7,321.84	0.00
COLTV SHORT TERM INVT FD	299,799.69	5 Aug 15	1.00			0.00	299,799.69	299,799.69	0.00
COLTV SHORT TERM INVT FD	4,208.28	5 Aug 15	1.00			0.00	4,208.28	4,208.28	0.00
COLTV SHORT TERM INVT FD	56.80	5 Aug 15	1.00			0.00	56.80	56.80	0.00
COLTV SHORT TERM INVT FD	2.31	5 Aug 15	1.00			0.00	2.31	2.31	0.00
COLTV SHORT TERM INVT FD	2.49	5 Aug 15	1.00			0.00	2.49	2.49	0.00
COLTV SHORT TERM INVT FD	14,429.12	6 Aug 15	1.00			0.00	14,429.12	14,429.12	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	5,968.58	6 Aug 15	1.00			0.00	5,968.58	5,968.58	0.00
COLTV SHORT TERM INVT FD	97,297.73	6 Aug 15	1.00			0.00	97,297.73	97,297.73	0.00
COLTV SHORT TERM INVT FD	737.00	6 Aug 15	1.00			0.00	737.00	737.00	0.00
COLTV SHORT TERM INVT FD	80,981.74	6 Aug 15	1.00			0.00	80,981.74	80,981.74	0.00
COLTV SHORT TERM INVT FD	18,501.16	7 Aug 15	1.00			0.00	18,501.16	18,501.16	0.00
COLTV SHORT TERM INVT FD	56,508.00	7 Aug 15	1.00			0.00	56,508.00	56,508.00	0.00
COLTV SHORT TERM INVT FD	7,399.75	7 Aug 15	1.00			0.00	7,399.75	7,399.75	0.00
COLTV SHORT TERM INVT FD	36,790.02	7 Aug 15	1.00			0.00	36,790.02	36,790.02	0.00
COLTV SHORT TERM INVT FD	10,984.72	10 Aug 15	1.00			0.00	10,984.72	10,984.72	0.00
COLTV SHORT TERM INVT FD	548,124.92	10 Aug 15	1.00			0.00	548,124.92	548,124.92	0.00
COLTV SHORT TERM INVT FD	12,937.50	10 Aug 15	1.00			0.00	12,937.50	12,937.50	0.00
COLTV SHORT TERM INVT FD	7,206.44	11 Aug 15	1.00			0.00	7,206.44	7,206.44	0.00
COLTV SHORT TERM INVT FD	558.90	11 Aug 15	1.00			0.00	558.90	558.90	0.00
COLTV SHORT TERM INVT FD	2,537.05	11 Aug 15	1.00			0.00	2,537.05	2,537.05	0.00
COLTV SHORT TERM INVT FD	5,961.50	12 Aug 15	1.00			0.00	5,961.50	5,961.50	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	315,213.17	12 Aug 15	1.00			0.00	315,213.17	315,213.17	0.00
COLTV SHORT TERM INVT FD	61,997.93	12 Aug 15	1.00			0.00	61,997.93	61,997.93	0.00
COLTV SHORT TERM INVT FD	7,679.51	12 Aug 15	1.00			0.00	7,679.51	7,679.51	0.00
COLTV SHORT TERM INVT FD	142,625.53	12 Aug 15	1.00			0.00	142,625.53	142,625.53	0.00
COLTV SHORT TERM INVT FD	7,297.16	13 Aug 15	1.00			0.00	7,297.16	7,297.16	0.00
COLTV SHORT TERM INVT FD	1,924.00	13 Aug 15	1.00			0.00	1,924.00	1,924.00	0.00
COLTV SHORT TERM INVT FD	29,355.03	13 Aug 15	1.00			0.00	29,355.03	29,355.03	0.00
COLTV SHORT TERM INVT FD	14,108.14	13 Aug 15	1.00			0.00	14,108.14	14,108.14	0.00
COLTV SHORT TERM INVT FD	47,829.17	13 Aug 15	1.00			0.00	47,829.17	47,829.17	0.00
COLTV SHORT TERM INVT FD	17,333.68	13 Aug 15	1.00			0.00	17,333.68	17,333.68	0.00
COLTV SHORT TERM INVT FD	1,447.20	14 Aug 15	1.00			0.00	1,447.20	1,447.20	0.00
COLTV SHORT TERM INVT FD	10,330.79	14 Aug 15	1.00			0.00	10,330.79	10,330.79	0.00
COLTV SHORT TERM INVT FD	6,098.09	14 Aug 15	1.00			0.00	6,098.09	6,098.09	0.00
COLTV SHORT TERM INVT FD	18,868.56	14 Aug 15	1.00			0.00	18,868.56	18,868.56	0.00
COLTV SHORT TERM INVT FD	16,948.74	14 Aug 15	1.00			0.00	16,948.74	16,948.74	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	27,451.31	14 Aug 15	1.00			0.00	27,451.31	27,451.31	0.00
COLTV SHORT TERM INVT FD	1,501.49	17 Aug 15	1.00			0.00	1,501.49	1,501.49	0.00
COLTV SHORT TERM INVT FD	4,719.80	17 Aug 15	1.00			0.00	4,719.80	4,719.80	0.00
COLTV SHORT TERM INVT FD	45,719.76	17 Aug 15	1.00			0.00	45,719.76	45,719.76	0.00
COLTV SHORT TERM INVT FD	34,788.29	17 Aug 15	1.00			0.00	34,788.29	34,788.29	0.00
COLTV SHORT TERM INVT FD	866,654.91	17 Aug 15	1.00			0.00	866,654.91	866,654.91	0.00
COLTV SHORT TERM INVT FD	1,089.00	17 Aug 15	1.00			0.00	1,089.00	1,089.00	0.00
COLTV SHORT TERM INVT FD	16,162.07	17 Aug 15	1.00			0.00	16,162.07	16,162.07	0.00
COLTV SHORT TERM INVT FD	26,741.96	17 Aug 15	1.00			0.00	26,741.96	26,741.96	0.00
COLTV SHORT TERM INVT FD	779,640.07	17 Aug 15	1.00			0.00	779,640.07	779,640.07	0.00
COLTV SHORT TERM INVT FD	229.09	18 Aug 15	1.00			0.00	229.09	229.09	0.00
COLTV SHORT TERM INVT FD	20,681.55	18 Aug 15	1.00			0.00	20,681.55	20,681.55	0.00
COLTV SHORT TERM INVT FD	335,924.96	18 Aug 15	1.00			0.00	335,924.96	335,924.96	0.00
COLTV SHORT TERM INVT FD	66,417.76	19 Aug 15	1.00			0.00	66,417.76	66,417.76	0.00
COLTV SHORT TERM INVT FD	7,921.60	19 Aug 15	1.00			0.00	7,921.60	7,921.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	122,192.95	20 Aug 15	1.00			0.00	122,192.95	122,192.95	0.00
COLTV SHORT TERM INVT FD	13,733.85	20 Aug 15	1.00			0.00	13,733.85	13,733.85	0.00
COLTV SHORT TERM INVT FD	22,252.49	20 Aug 15	1.00			0.00	22,252.49	22,252.49	0.00
COLTV SHORT TERM INVT FD	403.59	20 Aug 15	1.00			0.00	403.59	403.59	0.00
COLTV SHORT TERM INVT FD	83,877.44	20 Aug 15	1.00			0.00	83,877.44	83,877.44	0.00
COLTV SHORT TERM INVT FD	6,788.00	20 Aug 15	1.00			0.00	6,788.00	6,788.00	0.00
COLTV SHORT TERM INVT FD	26,198.91	20 Aug 15	1.00			0.00	26,198.91	26,198.91	0.00
COLTV SHORT TERM INVT FD	534,233.48	20 Aug 15	1.00			0.00	534,233.48	534,233.48	0.00
COLTV SHORT TERM INVT FD	99,173.90	21 Aug 15	1.00			0.00	99,173.90	99,173.90	0.00
COLTV SHORT TERM INVT FD	372,965.54	21 Aug 15	1.00			0.00	372,965.54	372,965.54	0.00
COLTV SHORT TERM INVT FD	1,020.00	21 Aug 15	1.00			0.00	1,020.00	1,020.00	0.00
COLTV SHORT TERM INVT FD	11,143.35	21 Aug 15	1.00			0.00	11,143.35	11,143.35	0.00
COLTV SHORT TERM INVT FD	13,290.30	21 Aug 15	1.00			0.00	13,290.30	13,290.30	0.00
COLTV SHORT TERM INVT FD	10,311.50	24 Aug 15	1.00			0.00	10,311.50	10,311.50	0.00
COLTV SHORT TERM INVT FD	67,039.96	24 Aug 15	1.00			0.00	67,039.96	67,039.96	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	15,794.15	24 Aug 15	1.00			0.00	15,794.15	15,794.15	0.00
COLTV SHORT TERM INVT FD	167,832.74	24 Aug 15	1.00			0.00	167,832.74	167,832.74	0.00
COLTV SHORT TERM INVT FD	8,885.91	25 Aug 15	1.00			0.00	8,885.91	8,885.91	0.00
COLTV SHORT TERM INVT FD	3,945.20	25 Aug 15	1.00			0.00	3,945.20	3,945.20	0.00
COLTV SHORT TERM INVT FD	7,180.66	25 Aug 15	1.00			0.00	7,180.66	7,180.66	0.00
COLTV SHORT TERM INVT FD	592,385.94	25 Aug 15	1.00			0.00	592,385.94	592,385.94	0.00
COLTV SHORT TERM INVT FD	3,975.75	25 Aug 15	1.00			0.00	3,975.75	3,975.75	0.00
COLTV SHORT TERM INVT FD	57,287.27	26 Aug 15	1.00			0.00	57,287.27	57,287.27	0.00
COLTV SHORT TERM INVT FD	3,690.00	26 Aug 15	1.00			0.00	3,690.00	3,690.00	0.00
COLTV SHORT TERM INVT FD	21,464.57	26 Aug 15	1.00			0.00	21,464.57	21,464.57	0.00
COLTV SHORT TERM INVT FD	19,739.61	26 Aug 15	1.00			0.00	19,739.61	19,739.61	0.00
COLTV SHORT TERM INVT FD	184,689.67	27 Aug 15	1.00			0.00	184,689.67	184,689.67	0.00
COLTV SHORT TERM INVT FD	80,320.23	27 Aug 15	1.00			0.00	80,320.23	80,320.23	0.00
COLTV SHORT TERM INVT FD	1,472.05	28 Aug 15	1.00			0.00	1,472.05	1,472.05	0.00
COLTV SHORT TERM INVT FD	270,722.61	28 Aug 15	1.00			0.00	270,722.61	270,722.61	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	87,241.13	28 Aug 15	1.00			0.00	87,241.13	87,241.13	0.00
COLTV SHORT TERM INVT FD	1,625.60	28 Aug 15	1.00			0.00	1,625.60	1,625.60	0.00
COLTV SHORT TERM INVT FD	1,202.52	31 Aug 15	1.00			0.00	1,202.52	1,202.52	0.00
COLTV SHORT TERM INVT FD	2,620.97	31 Aug 15	1.00			0.00	2,620.97	2,620.97	0.00
COLTV SHORT TERM INVT FD	2,542.00	31 Aug 15	1.00			0.00	2,542.00	2,542.00	0.00
COLTV SHORT TERM INVT FD	71,983.88	31 Aug 15	1.00			0.00	71,983.88	71,983.88	0.00
COLTV SHORT TERM INVT FD	933,323.61	31 Aug 15	1.00			0.00	933,323.61	933,323.61	0.00
COLTV SHORT TERM INVT FD	4,614.14	31 Aug 15	1.00			0.00	4,614.14	4,614.14	0.00
COLTV SHORT TERM INVT FD	12,661.20	31 Aug 15	1.00			0.00	12,661.20	12,661.20	0.00
COLTV SHORT TERM INVT FD	7.78	31 Aug 15	1.00			0.00	7.78	7.78	0.00
COLTV SHORT TERM INVT FD	2,301.75	1 Sep 15	1.00			0.00	2,301.75	2,301.75	0.00
COLTV SHORT TERM INVT FD	19,600.23	1 Sep 15	1.00			0.00	19,600.23	19,600.23	0.00
COLTV SHORT TERM INVT FD	1,305,921.03	1 Sep 15	1.00			0.00	1,305,921.03	1,305,921.03	0.00
COLTV SHORT TERM INVT FD	5,670.74	1 Sep 15	1.00			0.00	5,670.74	5,670.74	0.00
COLTV SHORT TERM INVT FD	10,101.00	1 Sep 15	1.00			0.00	10,101.00	10,101.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	29,571.00	1 Sep 15	1.00			0.00	29,571.00	29,571.00	0.00
COLTV SHORT TERM INVT FD	8,481.50	1 Sep 15	1.00			0.00	8,481.50	8,481.50	0.00
COLTV SHORT TERM INVT FD	218,247.28	1 Sep 15	1.00			0.00	218,247.28	218,247.28	0.00
COLTV SHORT TERM INVT FD	5,427.00	1 Sep 15	1.00			0.00	5,427.00	5,427.00	0.00
COLTV SHORT TERM INVT FD	13,835.62	2 Sep 15	1.00			0.00	13,835.62	13,835.62	0.00
COLTV SHORT TERM INVT FD	187,901.33	2 Sep 15	1.00			0.00	187,901.33	187,901.33	0.00
COLTV SHORT TERM INVT FD	7,141.40	2 Sep 15	1.00			0.00	7,141.40	7,141.40	0.00
COLTV SHORT TERM INVT FD	1,074.85	3 Sep 15	1.00			0.00	1,074.85	1,074.85	0.00
COLTV SHORT TERM INVT FD	2,126.38	3 Sep 15	1.00			0.00	2,126.38	2,126.38	0.00
COLTV SHORT TERM INVT FD	355,258.64	3 Sep 15	1.00			0.00	355,258.64	355,258.64	0.00
COLTV SHORT TERM INVT FD	1,736.10	3 Sep 15	1.00			0.00	1,736.10	1,736.10	0.00
COLTV SHORT TERM INVT FD	620.10	3 Sep 15	1.00			0.00	620.10	620.10	0.00
COLTV SHORT TERM INVT FD	72.32	3 Sep 15	1.00			0.00	72.32	72.32	0.00
COLTV SHORT TERM INVT FD	123.93	3 Sep 15	1.00			0.00	123.93	123.93	0.00
COLTV SHORT TERM INVT FD	3,993.31	3 Sep 15	1.00			0.00	3,993.31	3,993.31	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	61.69	3 Sep 15	1.00			0.00	61.69	61.69	0.00
COLTV SHORT TERM INVT FD	109.88	3 Sep 15	1.00			0.00	109.88	109.88	0.00
COLTV SHORT TERM INVT FD	12,811.43	3 Sep 15	1.00			0.00	12,811.43	12,811.43	0.00
COLTV SHORT TERM INVT FD	3,410.63	4 Sep 15	1.00			0.00	3,410.63	3,410.63	0.00
COLTV SHORT TERM INVT FD	10,526.26	4 Sep 15	1.00			0.00	10,526.26	10,526.26	0.00
COLTV SHORT TERM INVT FD	64,656.62	4 Sep 15	1.00			0.00	64,656.62	64,656.62	0.00
COLTV SHORT TERM INVT FD	1,038.79	8 Sep 15	1.00			0.00	1,038.79	1,038.79	0.00
COLTV SHORT TERM INVT FD	8,278.35	8 Sep 15	1.00			0.00	8,278.35	8,278.35	0.00
COLTV SHORT TERM INVT FD	76,488.40	8 Sep 15	1.00			0.00	76,488.40	76,488.40	0.00
COLTV SHORT TERM INVT FD	411,693.73	8 Sep 15	1.00			0.00	411,693.73	411,693.73	0.00
COLTV SHORT TERM INVT FD	62,001.12	9 Sep 15	1.00			0.00	62,001.12	62,001.12	0.00
COLTV SHORT TERM INVT FD	3,393.60	9 Sep 15	1.00			0.00	3,393.60	3,393.60	0.00
COLTV SHORT TERM INVT FD	3,133.00	9 Sep 15	1.00			0.00	3,133.00	3,133.00	0.00
COLTV SHORT TERM INVT FD	157,390.99	9 Sep 15	1.00			0.00	157,390.99	157,390.99	0.00
COLTV SHORT TERM INVT FD	11,782.60	9 Sep 15	1.00			0.00	11,782.60	11,782.60	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	935.88	10 Sep 15	1.00			0.00	935.88	935.88	0.00
COLTV SHORT TERM INVT FD	22,345.49	10 Sep 15	1.00			0.00	22,345.49	22,345.49	0.00
COLTV SHORT TERM INVT FD	591.64	10 Sep 15	1.00			0.00	591.64	591.64	0.00
COLTV SHORT TERM INVT FD	4,453.00	10 Sep 15	1.00			0.00	4,453.00	4,453.00	0.00
COLTV SHORT TERM INVT FD	31,065.71	10 Sep 15	1.00			0.00	31,065.71	31,065.71	0.00
COLTV SHORT TERM INVT FD	168,160.31	10 Sep 15	1.00			0.00	168,160.31	168,160.31	0.00
COLTV SHORT TERM INVT FD	1,632.00	10 Sep 15	1.00			0.00	1,632.00	1,632.00	0.00
COLTV SHORT TERM INVT FD	38,143.62	10 Sep 15	1.00			0.00	38,143.62	38,143.62	0.00
COLTV SHORT TERM INVT FD	1,643.00	10 Sep 15	1.00			0.00	1,643.00	1,643.00	0.00
COLTV SHORT TERM INVT FD	20,089.00	10 Sep 15	1.00			0.00	20,089.00	20,089.00	0.00
COLTV SHORT TERM INVT FD	2,000,000.00	11 Sep 15	1.00			0.00	2,000,000.00	2,000,000.00	0.00
COLTV SHORT TERM INVT FD	33,359.45	11 Sep 15	1.00			0.00	33,359.45	33,359.45	0.00
COLTV SHORT TERM INVT FD	5,326.50	11 Sep 15	1.00			0.00	5,326.50	5,326.50	0.00
COLTV SHORT TERM INVT FD	1,551.17	11 Sep 15	1.00			0.00	1,551.17	1,551.17	0.00
COLTV SHORT TERM INVT FD	2,590.00	11 Sep 15	1.00			0.00	2,590.00	2,590.00	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	6,247.38	14 Sep 15	1.00			0.00	6,247.38	6,247.38	0.00
COLTV SHORT TERM INVT FD	29,707.34	14 Sep 15	1.00			0.00	29,707.34	29,707.34	0.00
COLTV SHORT TERM INVT FD	53,218.26	14 Sep 15	1.00			0.00	53,218.26	53,218.26	0.00
COLTV SHORT TERM INVT FD	1,500.00	14 Sep 15	1.00			0.00	1,500.00	1,500.00	0.00
COLTV SHORT TERM INVT FD	51,514.79	14 Sep 15	1.00			0.00	51,514.79	51,514.79	0.00
COLTV SHORT TERM INVT FD	10,590.00	14 Sep 15	1.00			0.00	10,590.00	10,590.00	0.00
COLTV SHORT TERM INVT FD	1,554.70	15 Sep 15	1.00			0.00	1,554.70	1,554.70	0.00
COLTV SHORT TERM INVT FD	185,630.38	15 Sep 15	1.00			0.00	185,630.38	185,630.38	0.00
COLTV SHORT TERM INVT FD	6,277.04	15 Sep 15	1.00			0.00	6,277.04	6,277.04	0.00
COLTV SHORT TERM INVT FD	46,065.62	15 Sep 15	1.00			0.00	46,065.62	46,065.62	0.00
COLTV SHORT TERM INVT FD	11,214.00	15 Sep 15	1.00			0.00	11,214.00	11,214.00	0.00
COLTV SHORT TERM INVT FD	152,112.73	15 Sep 15	1.00			0.00	152,112.73	152,112.73	0.00
COLTV SHORT TERM INVT FD	97,065.53	15 Sep 15	1.00			0.00	97,065.53	97,065.53	0.00
COLTV SHORT TERM INVT FD	7,235.75	15 Sep 15	1.00			0.00	7,235.75	7,235.75	0.00
COLTV SHORT TERM INVT FD	98,737.90	15 Sep 15	1.00			0.00	98,737.90	98,737.90	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	32,401.86	15 Sep 15	1.00			0.00	32,401.86	32,401.86	0.00
COLTV SHORT TERM INVT FD	7,312.46	15 Sep 15	1.00			0.00	7,312.46	7,312.46	0.00
COLTV SHORT TERM INVT FD	13,144.00	15 Sep 15	1.00			0.00	13,144.00	13,144.00	0.00
COLTV SHORT TERM INVT FD	23,216.20	16 Sep 15	1.00			0.00	23,216.20	23,216.20	0.00
COLTV SHORT TERM INVT FD	15,675.80	16 Sep 15	1.00			0.00	15,675.80	15,675.80	0.00
COLTV SHORT TERM INVT FD	19,232.84	16 Sep 15	1.00			0.00	19,232.84	19,232.84	0.00
COLTV SHORT TERM INVT FD	36,062.68	16 Sep 15	1.00			0.00	36,062.68	36,062.68	0.00
COLTV SHORT TERM INVT FD	4,148.71	16 Sep 15	1.00			0.00	4,148.71	4,148.71	0.00
COLTV SHORT TERM INVT FD	13,026.83	17 Sep 15	1.00			0.00	13,026.83	13,026.83	0.00
COLTV SHORT TERM INVT FD	31,461.96	17 Sep 15	1.00			0.00	31,461.96	31,461.96	0.00
COLTV SHORT TERM INVT FD	3,992.53	17 Sep 15	1.00			0.00	3,992.53	3,992.53	0.00
COLTV SHORT TERM INVT FD	517.75	17 Sep 15	1.00			0.00	517.75	517.75	0.00
COLTV SHORT TERM INVT FD	51,580.56	17 Sep 15	1.00			0.00	51,580.56	51,580.56	0.00
COLTV SHORT TERM INVT FD	23,790.78	17 Sep 15	1.00			0.00	23,790.78	23,790.78	0.00
COLTV SHORT TERM INVT FD	10,958.69	17 Sep 15	1.00			0.00	10,958.69	10,958.69	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	45,134.99	18 Sep 15	1.00			0.00	45,134.99	45,134.99	0.00
COLTV SHORT TERM INVT FD	3,167.20	18 Sep 15	1.00			0.00	3,167.20	3,167.20	0.00
COLTV SHORT TERM INVT FD	15,687.64	18 Sep 15	1.00			0.00	15,687.64	15,687.64	0.00
COLTV SHORT TERM INVT FD	17,145.68	18 Sep 15	1.00			0.00	17,145.68	17,145.68	0.00
COLTV SHORT TERM INVT FD	24,229.85	18 Sep 15	1.00			0.00	24,229.85	24,229.85	0.00
COLTV SHORT TERM INVT FD	20,662.88	21 Sep 15	1.00			0.00	20,662.88	20,662.88	0.00
COLTV SHORT TERM INVT FD	12,201.48	21 Sep 15	1.00			0.00	12,201.48	12,201.48	0.00
COLTV SHORT TERM INVT FD	139,870.60	21 Sep 15	1.00			0.00	139,870.60	139,870.60	0.00
COLTV SHORT TERM INVT FD	343,123.46	21 Sep 15	1.00			0.00	343,123.46	343,123.46	0.00
COLTV SHORT TERM INVT FD	45,038.54	21 Sep 15	1.00			0.00	45,038.54	45,038.54	0.00
COLTV SHORT TERM INVT FD	2,945.61	21 Sep 15	1.00			0.00	2,945.61	2,945.61	0.00
COLTV SHORT TERM INVT FD	29,928.84	21 Sep 15	1.00			0.00	29,928.84	29,928.84	0.00
COLTV SHORT TERM INVT FD	11,637.56	22 Sep 15	1.00			0.00	11,637.56	11,637.56	0.00
COLTV SHORT TERM INVT FD	6,540.00	22 Sep 15	1.00			0.00	6,540.00	6,540.00	0.00
COLTV SHORT TERM INVT FD	5,356.26	22 Sep 15	1.00			0.00	5,356.26	5,356.26	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	77,876.78	22 Sep 15	1.00			0.00	77,876.78	77,876.78	0.00
COLTV SHORT TERM INVT FD	16,836.68	22 Sep 15	1.00			0.00	16,836.68	16,836.68	0.00
COLTV SHORT TERM INVT FD	8,517.59	22 Sep 15	1.00			0.00	8,517.59	8,517.59	0.00
COLTV SHORT TERM INVT FD	58,885.97	22 Sep 15	1.00			0.00	58,885.97	58,885.97	0.00
COLTV SHORT TERM INVT FD	4,143.36	23 Sep 15	1.00			0.00	4,143.36	4,143.36	0.00
COLTV SHORT TERM INVT FD	258,620.83	23 Sep 15	1.00			0.00	258,620.83	258,620.83	0.00
COLTV SHORT TERM INVT FD	102,922.50	23 Sep 15	1.00			0.00	102,922.50	102,922.50	0.00
COLTV SHORT TERM INVT FD	80,804.58	23 Sep 15	1.00			0.00	80,804.58	80,804.58	0.00
COLTV SHORT TERM INVT FD	6,509.74	23 Sep 15	1.00			0.00	6,509.74	6,509.74	0.00
COLTV SHORT TERM INVT FD	11,519.23	24 Sep 15	1.00			0.00	11,519.23	11,519.23	0.00
COLTV SHORT TERM INVT FD	193.72	24 Sep 15	1.00			0.00	193.72	193.72	0.00
COLTV SHORT TERM INVT FD	48,825.04	24 Sep 15	1.00			0.00	48,825.04	48,825.04	0.00
COLTV SHORT TERM INVT FD	42,278.34	24 Sep 15	1.00			0.00	42,278.34	42,278.34	0.00
COLTV SHORT TERM INVT FD	60,786.84	24 Sep 15	1.00			0.00	60,786.84	60,786.84	0.00
COLTV SHORT TERM INVT FD	1,395.75	25 Sep 15	1.00			0.00	1,395.75	1,395.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	2,038.60	25 Sep 15	1.00			0.00	2,038.60	2,038.60	0.00
COLTV SHORT TERM INVT FD	4,875.00	25 Sep 15	1.00			0.00	4,875.00	4,875.00	0.00
COLTV SHORT TERM INVT FD	178,181.83	25 Sep 15	1.00			0.00	178,181.83	178,181.83	0.00
COLTV SHORT TERM INVT FD	29,492.24	25 Sep 15	1.00			0.00	29,492.24	29,492.24	0.00
COLTV SHORT TERM INVT FD	500,449.03	25 Sep 15	1.00			0.00	500,449.03	500,449.03	0.00
COLTV SHORT TERM INVT FD	2,552.26	25 Sep 15	1.00			0.00	2,552.26	2,552.26	0.00
COLTV SHORT TERM INVT FD	3,080.00	25 Sep 15	1.00			0.00	3,080.00	3,080.00	0.00
COLTV SHORT TERM INVT FD	8,120.50	25 Sep 15	1.00			0.00	8,120.50	8,120.50	0.00
COLTV SHORT TERM INVT FD	5,740.00	28 Sep 15	1.00			0.00	5,740.00	5,740.00	0.00
COLTV SHORT TERM INVT FD	472,188.51	28 Sep 15	1.00			0.00	472,188.51	472,188.51	0.00
COLTV SHORT TERM INVT FD	33,727.58	28 Sep 15	1.00			0.00	33,727.58	33,727.58	0.00
COLTV SHORT TERM INVT FD	26,256.69	28 Sep 15	1.00			0.00	26,256.69	26,256.69	0.00
COLTV SHORT TERM INVT FD	2,090.06	28 Sep 15	1.00			0.00	2,090.06	2,090.06	0.00
COLTV SHORT TERM INVT FD	41,225.89	29 Sep 15	1.00			0.00	41,225.89	41,225.89	0.00
COLTV SHORT TERM INVT FD	1,097.53	29 Sep 15	1.00			0.00	1,097.53	1,097.53	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	87,612.34	29 Sep 15	1.00			0.00	87,612.34	87,612.34	0.00
COLTV SHORT TERM INVT FD	63,500.27	29 Sep 15	1.00			0.00	63,500.27	63,500.27	0.00
COLTV SHORT TERM INVT FD	25,902.46	29 Sep 15	1.00			0.00	25,902.46	25,902.46	0.00
COLTV SHORT TERM INVT FD	63,975.16	30 Sep 15	1.00			0.00	63,975.16	63,975.16	0.00
COLTV SHORT TERM INVT FD	7,445.94	30 Sep 15	1.00			0.00	7,445.94	7,445.94	0.00
COLTV SHORT TERM INVT FD	25,999.91	30 Sep 15	1.00			0.00	25,999.91	25,999.91	0.00
COLTV SHORT TERM INVT FD	90,450.30	30 Sep 15	1.00			0.00	90,450.30	90,450.30	0.00
COLTV SHORT TERM INVT FD	27,086.17	30 Sep 15	1.00			0.00	27,086.17	27,086.17	0.00
COLTV SHORT TERM INVT FD	1,097,054.32	30 Sep 15	1.00			0.00	1,097,054.32	1,097,054.32	0.00
COLTV SHORT TERM INVT FD	21,421.70	30 Sep 15	1.00			0.00	21,421.70	21,421.70	0.00
COLTV SHORT TERM INVT FD	17,716.47	30 Sep 15	1.00			0.00	17,716.47	17,716.47	0.00
COLTV SHORT TERM INVT FD	37,619.43	1 Oct 15	1.00			0.00	37,619.43	37,619.43	0.00
COLTV SHORT TERM INVT FD	102,545.02	1 Oct 15	1.00			0.00	102,545.02	102,545.02	0.00
COLTV SHORT TERM INVT FD	143,364.78	1 Oct 15	1.00			0.00	143,364.78	143,364.78	0.00
COLTV SHORT TERM INVT FD	7,509.06	1 Oct 15	1.00			0.00	7,509.06	7,509.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	81,859.88	1 Oct 15	1.00			0.00	81,859.88	81,859.88	0.00
COLTV SHORT TERM INVT FD	4,005.73	1 Oct 15	1.00			0.00	4,005.73	4,005.73	0.00
COLTV SHORT TERM INVT FD	100,498.05	2 Oct 15	1.00			0.00	100,498.05	100,498.05	0.00
COLTV SHORT TERM INVT FD	6,887.76	2 Oct 15	1.00			0.00	6,887.76	6,887.76	0.00
COLTV SHORT TERM INVT FD	29,267.86	2 Oct 15	1.00			0.00	29,267.86	29,267.86	0.00
COLTV SHORT TERM INVT FD	36,883.70	2 Oct 15	1.00			0.00	36,883.70	36,883.70	0.00
COLTV SHORT TERM INVT FD	25,172.46	2 Oct 15	1.00			0.00	25,172.46	25,172.46	0.00
COLTV SHORT TERM INVT FD	36,720.75	5 Oct 15	1.00			0.00	36,720.75	36,720.75	0.00
COLTV SHORT TERM INVT FD	52.20	5 Oct 15	1.00			0.00	52.20	52.20	0.00
COLTV SHORT TERM INVT FD	13.09	5 Oct 15	1.00			0.00	13.09	13.09	0.00
COLTV SHORT TERM INVT FD	36,158.56	5 Oct 15	1.00			0.00	36,158.56	36,158.56	0.00
COLTV SHORT TERM INVT FD	62.69	5 Oct 15	1.00			0.00	62.69	62.69	0.00
COLTV SHORT TERM INVT FD	137.97	5 Oct 15	1.00			0.00	137.97	137.97	0.00
COLTV SHORT TERM INVT FD	861,477.96	5 Oct 15	1.00			0.00	861,477.96	861,477.96	0.00
COLTV SHORT TERM INVT FD	142,312.34	5 Oct 15	1.00			0.00	142,312.34	142,312.34	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	32,937.54	5 Oct 15	1.00			0.00	32,937.54	32,937.54	0.00
COLTV SHORT TERM INVT FD	12,892.30	5 Oct 15	1.00			0.00	12,892.30	12,892.30	0.00
COLTV SHORT TERM INVT FD	1,901,687.02	6 Oct 15	1.00			0.00	1,901,687.02	1,901,687.02	0.00
COLTV SHORT TERM INVT FD	30,370.69	6 Oct 15	1.00			0.00	30,370.69	30,370.69	0.00
COLTV SHORT TERM INVT FD	9,957.15	6 Oct 15	1.00			0.00	9,957.15	9,957.15	0.00
COLTV SHORT TERM INVT FD	547,783.69	6 Oct 15	1.00			0.00	547,783.69	547,783.69	0.00
COLTV SHORT TERM INVT FD	21.21	6 Oct 15	1.00			0.00	21.21	21.21	0.00
COLTV SHORT TERM INVT FD	3,600.00	6 Oct 15	1.00			0.00	3,600.00	3,600.00	0.00
COLTV SHORT TERM INVT FD	59,631.11	6 Oct 15	1.00			0.00	59,631.11	59,631.11	0.00
COLTV SHORT TERM INVT FD	1,548.00	6 Oct 15	1.00			0.00	1,548.00	1,548.00	0.00
COLTV SHORT TERM INVT FD	5,644.72	6 Oct 15	1.00			0.00	5,644.72	5,644.72	0.00
COLTV SHORT TERM INVT FD	13,840.20	7 Oct 15	1.00			0.00	13,840.20	13,840.20	0.00
COLTV SHORT TERM INVT FD	37,384.12	7 Oct 15	1.00			0.00	37,384.12	37,384.12	0.00
COLTV SHORT TERM INVT FD	10,016.40	7 Oct 15	1.00			0.00	10,016.40	10,016.40	0.00
COLTV SHORT TERM INVT FD	372.25	8 Oct 15	1.00			0.00	372.25	372.25	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	43,572.05	8 Oct 15	1.00			0.00	43,572.05	43,572.05	0.00
COLTV SHORT TERM INVT FD	94,030.51	8 Oct 15	1.00			0.00	94,030.51	94,030.51	0.00
COLTV SHORT TERM INVT FD	20,453.40	8 Oct 15	1.00			0.00	20,453.40	20,453.40	0.00
COLTV SHORT TERM INVT FD	23,819.95	8 Oct 15	1.00			0.00	23,819.95	23,819.95	0.00
COLTV SHORT TERM INVT FD	1,038.79	8 Oct 15	1.00			0.00	1,038.79	1,038.79	0.00
COLTV SHORT TERM INVT FD	17,814.46	8 Oct 15	1.00			0.00	17,814.46	17,814.46	0.00
COLTV SHORT TERM INVT FD	15,293.23	8 Oct 15	1.00			0.00	15,293.23	15,293.23	0.00
COLTV SHORT TERM INVT FD	156,290.78	9 Oct 15	1.00			0.00	156,290.78	156,290.78	0.00
COLTV SHORT TERM INVT FD	20,911.45	9 Oct 15	1.00			0.00	20,911.45	20,911.45	0.00
COLTV SHORT TERM INVT FD	5,803.68	9 Oct 15	1.00			0.00	5,803.68	5,803.68	0.00
COLTV SHORT TERM INVT FD	28,738.62	9 Oct 15	1.00			0.00	28,738.62	28,738.62	0.00
COLTV SHORT TERM INVT FD	2,040.00	9 Oct 15	1.00			0.00	2,040.00	2,040.00	0.00
COLTV SHORT TERM INVT FD	9,459.42	9 Oct 15	1.00			0.00	9,459.42	9,459.42	0.00
COLTV SHORT TERM INVT FD	6,094.21	9 Oct 15	1.00			0.00	6,094.21	6,094.21	0.00
COLTV SHORT TERM INVT FD	24,940.14	13 Oct 15	1.00			0.00	24,940.14	24,940.14	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	108,468.63	13 Oct 15	1.00			0.00	108,468.63	108,468.63	0.00
COLTV SHORT TERM INVT FD	936.00	13 Oct 15	1.00			0.00	936.00	936.00	0.00
COLTV SHORT TERM INVT FD	2,184.72	13 Oct 15	1.00			0.00	2,184.72	2,184.72	0.00
COLTV SHORT TERM INVT FD	4,001.17	13 Oct 15	1.00			0.00	4,001.17	4,001.17	0.00
COLTV SHORT TERM INVT FD	373,607.73	13 Oct 15	1.00			0.00	373,607.73	373,607.73	0.00
COLTV SHORT TERM INVT FD	46,261.30	13 Oct 15	1.00			0.00	46,261.30	46,261.30	0.00
COLTV SHORT TERM INVT FD	655.69	14 Oct 15	1.00			0.00	655.69	655.69	0.00
COLTV SHORT TERM INVT FD	85,197.21	14 Oct 15	1.00			0.00	85,197.21	85,197.21	0.00
COLTV SHORT TERM INVT FD	54,280.08	14 Oct 15	1.00			0.00	54,280.08	54,280.08	0.00
COLTV SHORT TERM INVT FD	3,118.14	14 Oct 15	1.00			0.00	3,118.14	3,118.14	0.00
COLTV SHORT TERM INVT FD	11,337.93	14 Oct 15	1.00			0.00	11,337.93	11,337.93	0.00
COLTV SHORT TERM INVT FD	3,900.94	14 Oct 15	1.00			0.00	3,900.94	3,900.94	0.00
COLTV SHORT TERM INVT FD	15,471.56	14 Oct 15	1.00			0.00	15,471.56	15,471.56	0.00
COLTV SHORT TERM INVT FD	47,479.72	15 Oct 15	1.00			0.00	47,479.72	47,479.72	0.00
COLTV SHORT TERM INVT FD	64,032.08	15 Oct 15	1.00			0.00	64,032.08	64,032.08	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	71,115.87	15 Oct 15	1.00			0.00	71,115.87	71,115.87	0.00
COLTV SHORT TERM INVT FD	5,994.90	15 Oct 15	1.00			0.00	5,994.90	5,994.90	0.00
COLTV SHORT TERM INVT FD	5,267.40	15 Oct 15	1.00			0.00	5,267.40	5,267.40	0.00
COLTV SHORT TERM INVT FD	237,482.51	15 Oct 15	1.00			0.00	237,482.51	237,482.51	0.00
COLTV SHORT TERM INVT FD	67,045.00	15 Oct 15	1.00			0.00	67,045.00	67,045.00	0.00
COLTV SHORT TERM INVT FD	141,876.87	15 Oct 15	1.00			0.00	141,876.87	141,876.87	0.00
COLTV SHORT TERM INVT FD	36,808.30	15 Oct 15	1.00			0.00	36,808.30	36,808.30	0.00
COLTV SHORT TERM INVT FD	41,362.70	15 Oct 15	1.00			0.00	41,362.70	41,362.70	0.00
COLTV SHORT TERM INVT FD	26,981.12	16 Oct 15	1.00			0.00	26,981.12	26,981.12	0.00
COLTV SHORT TERM INVT FD	148.20	16 Oct 15	1.00			0.00	148.20	148.20	0.00
COLTV SHORT TERM INVT FD	31,902.88	16 Oct 15	1.00			0.00	31,902.88	31,902.88	0.00
COLTV SHORT TERM INVT FD	2,432.00	16 Oct 15	1.00			0.00	2,432.00	2,432.00	0.00
COLTV SHORT TERM INVT FD	3,147.68	16 Oct 15	1.00			0.00	3,147.68	3,147.68	0.00
COLTV SHORT TERM INVT FD	4,031.59	16 Oct 15	1.00			0.00	4,031.59	4,031.59	0.00
COLTV SHORT TERM INVT FD	28,334.49	16 Oct 15	1.00			0.00	28,334.49	28,334.49	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	4,292.69	16 Oct 15	1.00			0.00	4,292.69	4,292.69	0.00
COLTV SHORT TERM INVT FD	24,723.35	19 Oct 15	1.00			0.00	24,723.35	24,723.35	0.00
COLTV SHORT TERM INVT FD	50,700.17	19 Oct 15	1.00			0.00	50,700.17	50,700.17	0.00
COLTV SHORT TERM INVT FD	6,939.06	19 Oct 15	1.00			0.00	6,939.06	6,939.06	0.00
COLTV SHORT TERM INVT FD	45,019.08	19 Oct 15	1.00			0.00	45,019.08	45,019.08	0.00
COLTV SHORT TERM INVT FD	3,112.75	19 Oct 15	1.00			0.00	3,112.75	3,112.75	0.00
COLTV SHORT TERM INVT FD	27,347.82	20 Oct 15	1.00			0.00	27,347.82	27,347.82	0.00
COLTV SHORT TERM INVT FD	15,088.80	20 Oct 15	1.00			0.00	15,088.80	15,088.80	0.00
COLTV SHORT TERM INVT FD	66,383.67	20 Oct 15	1.00			0.00	66,383.67	66,383.67	0.00
COLTV SHORT TERM INVT FD	86,421.98	20 Oct 15	1.00			0.00	86,421.98	86,421.98	0.00
COLTV SHORT TERM INVT FD	16,190.14	20 Oct 15	1.00			0.00	16,190.14	16,190.14	0.00
COLTV SHORT TERM INVT FD	2,353.00	20 Oct 15	1.00			0.00	2,353.00	2,353.00	0.00
COLTV SHORT TERM INVT FD	6,262.62	21 Oct 15	1.00			0.00	6,262.62	6,262.62	0.00
COLTV SHORT TERM INVT FD	96,728.90	21 Oct 15	1.00			0.00	96,728.90	96,728.90	0.00
COLTV SHORT TERM INVT FD	17,928.23	21 Oct 15	1.00			0.00	17,928.23	17,928.23	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	52,618.16	21 Oct 15	1.00			0.00	52,618.16	52,618.16	0.00
COLTV SHORT TERM INVT FD	38,350.74	21 Oct 15	1.00			0.00	38,350.74	38,350.74	0.00
COLTV SHORT TERM INVT FD	9,648.52	21 Oct 15	1.00			0.00	9,648.52	9,648.52	0.00
COLTV SHORT TERM INVT FD	203,437.41	22 Oct 15	1.00			0.00	203,437.41	203,437.41	0.00
COLTV SHORT TERM INVT FD	12,506.00	22 Oct 15	1.00			0.00	12,506.00	12,506.00	0.00
COLTV SHORT TERM INVT FD	4,024.00	22 Oct 15	1.00			0.00	4,024.00	4,024.00	0.00
COLTV SHORT TERM INVT FD	21,893.54	22 Oct 15	1.00			0.00	21,893.54	21,893.54	0.00
COLTV SHORT TERM INVT FD	3,072.00	22 Oct 15	1.00			0.00	3,072.00	3,072.00	0.00
COLTV SHORT TERM INVT FD	4,264.90	22 Oct 15	1.00			0.00	4,264.90	4,264.90	0.00
COLTV SHORT TERM INVT FD	847.75	23 Oct 15	1.00			0.00	847.75	847.75	0.00
COLTV SHORT TERM INVT FD	16,962.50	23 Oct 15	1.00			0.00	16,962.50	16,962.50	0.00
COLTV SHORT TERM INVT FD	14,445.51	23 Oct 15	1.00			0.00	14,445.51	14,445.51	0.00
COLTV SHORT TERM INVT FD	3,856.38	23 Oct 15	1.00			0.00	3,856.38	3,856.38	0.00
COLTV SHORT TERM INVT FD	59,798.93	23 Oct 15	1.00			0.00	59,798.93	59,798.93	0.00
COLTV SHORT TERM INVT FD	11,458.79	23 Oct 15	1.00			0.00	11,458.79	11,458.79	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	9,729.02	23 Oct 15	1.00			0.00	9,729.02	9,729.02	0.00
COLTV SHORT TERM INVT FD	270,781.05	26 Oct 15	1.00			0.00	270,781.05	270,781.05	0.00
COLTV SHORT TERM INVT FD	4,711.55	26 Oct 15	1.00			0.00	4,711.55	4,711.55	0.00
COLTV SHORT TERM INVT FD	16,978.68	26 Oct 15	1.00			0.00	16,978.68	16,978.68	0.00
COLTV SHORT TERM INVT FD	325,676.49	26 Oct 15	1.00			0.00	325,676.49	325,676.49	0.00
COLTV SHORT TERM INVT FD	7,979.61	26 Oct 15	1.00			0.00	7,979.61	7,979.61	0.00
COLTV SHORT TERM INVT FD	1,036.00	26 Oct 15	1.00			0.00	1,036.00	1,036.00	0.00
COLTV SHORT TERM INVT FD	38,741.43	26 Oct 15	1.00			0.00	38,741.43	38,741.43	0.00
COLTV SHORT TERM INVT FD	1,753.79	27 Oct 15	1.00			0.00	1,753.79	1,753.79	0.00
COLTV SHORT TERM INVT FD	355,700.94	27 Oct 15	1.00			0.00	355,700.94	355,700.94	0.00
COLTV SHORT TERM INVT FD	15,374.85	27 Oct 15	1.00			0.00	15,374.85	15,374.85	0.00
COLTV SHORT TERM INVT FD	15,950.00	27 Oct 15	1.00			0.00	15,950.00	15,950.00	0.00
COLTV SHORT TERM INVT FD	6,913.13	27 Oct 15	1.00			0.00	6,913.13	6,913.13	0.00
COLTV SHORT TERM INVT FD	351,973.58	28 Oct 15	1.00			0.00	351,973.58	351,973.58	0.00
COLTV SHORT TERM INVT FD	337,852.17	28 Oct 15	1.00			0.00	337,852.17	337,852.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	25,702.75	28 Oct 15	1.00			0.00	25,702.75	25,702.75	0.00
COLTV SHORT TERM INVT FD	39,853.47	28 Oct 15	1.00			0.00	39,853.47	39,853.47	0.00
COLTV SHORT TERM INVT FD	35,909.08	29 Oct 15	1.00			0.00	35,909.08	35,909.08	0.00
COLTV SHORT TERM INVT FD	2,538.00	29 Oct 15	1.00			0.00	2,538.00	2,538.00	0.00
COLTV SHORT TERM INVT FD	199,397.52	29 Oct 15	1.00			0.00	199,397.52	199,397.52	0.00
COLTV SHORT TERM INVT FD	88,889.74	29 Oct 15	1.00			0.00	88,889.74	88,889.74	0.00
COLTV SHORT TERM INVT FD	23,389.91	29 Oct 15	1.00			0.00	23,389.91	23,389.91	0.00
COLTV SHORT TERM INVT FD	10,093.46	29 Oct 15	1.00			0.00	10,093.46	10,093.46	0.00
COLTV SHORT TERM INVT FD	359,235.31	30 Oct 15	1.00			0.00	359,235.31	359,235.31	0.00
COLTV SHORT TERM INVT FD	1,892,294.85	30 Oct 15	1.00			0.00	1,892,294.85	1,892,294.85	0.00
COLTV SHORT TERM INVT FD	2,046.00	30 Oct 15	1.00			0.00	2,046.00	2,046.00	0.00
COLTV SHORT TERM INVT FD	11,077.94	30 Oct 15	1.00			0.00	11,077.94	11,077.94	0.00
COLTV SHORT TERM INVT FD	233,359.95	30 Oct 15	1.00			0.00	233,359.95	233,359.95	0.00
COLTV SHORT TERM INVT FD	8,193.75	30 Oct 15	1.00			0.00	8,193.75	8,193.75	0.00
COLTV SHORT TERM INVT FD	20,938.52	2 Nov 15	1.00			0.00	20,938.52	20,938.52	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	296,375.79	2 Nov 15	1.00			0.00	296,375.79	296,375.79	0.00
COLTV SHORT TERM INVT FD	4,019.75	2 Nov 15	1.00			0.00	4,019.75	4,019.75	0.00
COLTV SHORT TERM INVT FD	17,694.92	2 Nov 15	1.00			0.00	17,694.92	17,694.92	0.00
COLTV SHORT TERM INVT FD	46,045.15	2 Nov 15	1.00			0.00	46,045.15	46,045.15	0.00
COLTV SHORT TERM INVT FD	6,410.80	2 Nov 15	1.00			0.00	6,410.80	6,410.80	0.00
COLTV SHORT TERM INVT FD	34,269.78	2 Nov 15	1.00			0.00	34,269.78	34,269.78	0.00
COLTV SHORT TERM INVT FD	8,374.93	3 Nov 15	1.00			0.00	8,374.93	8,374.93	0.00
COLTV SHORT TERM INVT FD	6,890.24	3 Nov 15	1.00			0.00	6,890.24	6,890.24	0.00
COLTV SHORT TERM INVT FD	169,982.51	3 Nov 15	1.00			0.00	169,982.51	169,982.51	0.00
COLTV SHORT TERM INVT FD	37,324.83	3 Nov 15	1.00			0.00	37,324.83	37,324.83	0.00
COLTV SHORT TERM INVT FD	17,574.78	3 Nov 15	1.00			0.00	17,574.78	17,574.78	0.00
COLTV SHORT TERM INVT FD	144.57	4 Nov 15	1.00			0.00	144.57	144.57	0.00
COLTV SHORT TERM INVT FD	80.80	4 Nov 15	1.00			0.00	80.80	80.80	0.00
COLTV SHORT TERM INVT FD	61,168.03	4 Nov 15	1.00			0.00	61,168.03	61,168.03	0.00
COLTV SHORT TERM INVT FD	166.62	4 Nov 15	1.00			0.00	166.62	166.62	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	30.32	4 Nov 15	1.00			0.00	30.32	30.32	0.00
COLTV SHORT TERM INVT FD	124,062.71	4 Nov 15	1.00			0.00	124,062.71	124,062.71	0.00
COLTV SHORT TERM INVT FD	17.15	4 Nov 15	1.00			0.00	17.15	17.15	0.00
COLTV SHORT TERM INVT FD	72.31	4 Nov 15	1.00			0.00	72.31	72.31	0.00
COLTV SHORT TERM INVT FD	31,556.30	4 Nov 15	1.00			0.00	31,556.30	31,556.30	0.00
COLTV SHORT TERM INVT FD	111.92	4 Nov 15	1.00			0.00	111.92	111.92	0.00
COLTV SHORT TERM INVT FD	58,446.27	5 Nov 15	1.00			0.00	58,446.27	58,446.27	0.00
COLTV SHORT TERM INVT FD	29,647.61	5 Nov 15	1.00			0.00	29,647.61	29,647.61	0.00
COLTV SHORT TERM INVT FD	4,156.50	5 Nov 15	1.00			0.00	4,156.50	4,156.50	0.00
COLTV SHORT TERM INVT FD	436,589.24	5 Nov 15	1.00			0.00	436,589.24	436,589.24	0.00
COLTV SHORT TERM INVT FD	33,971.04	5 Nov 15	1.00			0.00	33,971.04	33,971.04	0.00
COLTV SHORT TERM INVT FD	129,894.84	5 Nov 15	1.00			0.00	129,894.84	129,894.84	0.00
COLTV SHORT TERM INVT FD	109,105.55	6 Nov 15	1.00			0.00	109,105.55	109,105.55	0.00
COLTV SHORT TERM INVT FD	32,833.56	6 Nov 15	1.00			0.00	32,833.56	32,833.56	0.00
COLTV SHORT TERM INVT FD	2,656.50	6 Nov 15	1.00			0.00	2,656.50	2,656.50	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	4,458.37	6 Nov 15	1.00			0.00	4,458.37	4,458.37	0.00
COLTV SHORT TERM INVT FD	92,531.01	6 Nov 15	1.00			0.00	92,531.01	92,531.01	0.00
COLTV SHORT TERM INVT FD	264.50	6 Nov 15	1.00			0.00	264.50	264.50	0.00
COLTV SHORT TERM INVT FD	31,695.33	6 Nov 15	1.00			0.00	31,695.33	31,695.33	0.00
COLTV SHORT TERM INVT FD	139,621.44	6 Nov 15	1.00			0.00	139,621.44	139,621.44	0.00
COLTV SHORT TERM INVT FD	1,035.00	9 Nov 15	1.00			0.00	1,035.00	1,035.00	0.00
COLTV SHORT TERM INVT FD	10,427.88	9 Nov 15	1.00			0.00	10,427.88	10,427.88	0.00
COLTV SHORT TERM INVT FD	24,229.45	9 Nov 15	1.00			0.00	24,229.45	24,229.45	0.00
COLTV SHORT TERM INVT FD	67,909.87	9 Nov 15	1.00			0.00	67,909.87	67,909.87	0.00
COLTV SHORT TERM INVT FD	24,624.46	9 Nov 15	1.00			0.00	24,624.46	24,624.46	0.00
COLTV SHORT TERM INVT FD	107,423.36	10 Nov 15	1.00			0.00	107,423.36	107,423.36	0.00
COLTV SHORT TERM INVT FD	90,995.43	10 Nov 15	1.00			0.00	90,995.43	90,995.43	0.00
COLTV SHORT TERM INVT FD	67,787.70	10 Nov 15	1.00			0.00	67,787.70	67,787.70	0.00
COLTV SHORT TERM INVT FD	48,423.36	10 Nov 15	1.00			0.00	48,423.36	48,423.36	0.00
COLTV SHORT TERM INVT FD	42,486.08	10 Nov 15	1.00			0.00	42,486.08	42,486.08	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	3,967.91	12 Nov 15	1.00			0.00	3,967.91	3,967.91	0.00
COLTV SHORT TERM INVT FD	137,948.44	12 Nov 15	1.00			0.00	137,948.44	137,948.44	0.00
COLTV SHORT TERM INVT FD	21,641.04	12 Nov 15	1.00			0.00	21,641.04	21,641.04	0.00
COLTV SHORT TERM INVT FD	4,233.00	12 Nov 15	1.00			0.00	4,233.00	4,233.00	0.00
COLTV SHORT TERM INVT FD	89,111.88	12 Nov 15	1.00			0.00	89,111.88	89,111.88	0.00
COLTV SHORT TERM INVT FD	36,578.47	12 Nov 15	1.00			0.00	36,578.47	36,578.47	0.00
COLTV SHORT TERM INVT FD	20,928.49	12 Nov 15	1.00			0.00	20,928.49	20,928.49	0.00
COLTV SHORT TERM INVT FD	58,815.35	13 Nov 15	1.00			0.00	58,815.35	58,815.35	0.00
COLTV SHORT TERM INVT FD	92,518.93	13 Nov 15	1.00			0.00	92,518.93	92,518.93	0.00
COLTV SHORT TERM INVT FD	10,036.77	13 Nov 15	1.00			0.00	10,036.77	10,036.77	0.00
COLTV SHORT TERM INVT FD	49,328.77	13 Nov 15	1.00			0.00	49,328.77	49,328.77	0.00
COLTV SHORT TERM INVT FD	26,963.12	13 Nov 15	1.00			0.00	26,963.12	26,963.12	0.00
COLTV SHORT TERM INVT FD	10,071.45	13 Nov 15	1.00			0.00	10,071.45	10,071.45	0.00
COLTV SHORT TERM INVT FD	12,158.87	16 Nov 15	1.00			0.00	12,158.87	12,158.87	0.00
COLTV SHORT TERM INVT FD	143,081.25	16 Nov 15	1.00			0.00	143,081.25	143,081.25	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	5,032.00	16 Nov 15	1.00			0.00	5,032.00	5,032.00	0.00
COLTV SHORT TERM INVT FD	11,425.67	16 Nov 15	1.00			0.00	11,425.67	11,425.67	0.00
COLTV SHORT TERM INVT FD	70,013.22	16 Nov 15	1.00			0.00	70,013.22	70,013.22	0.00
COLTV SHORT TERM INVT FD	108,191.93	16 Nov 15	1.00			0.00	108,191.93	108,191.93	0.00
COLTV SHORT TERM INVT FD	542,858.89	16 Nov 15	1.00			0.00	542,858.89	542,858.89	0.00
COLTV SHORT TERM INVT FD	45,548.74	16 Nov 15	1.00			0.00	45,548.74	45,548.74	0.00
COLTV SHORT TERM INVT FD	8,771.69	17 Nov 15	1.00			0.00	8,771.69	8,771.69	0.00
COLTV SHORT TERM INVT FD	32,941.49	17 Nov 15	1.00			0.00	32,941.49	32,941.49	0.00
COLTV SHORT TERM INVT FD	517.75	17 Nov 15	1.00			0.00	517.75	517.75	0.00
COLTV SHORT TERM INVT FD	95,962.60	18 Nov 15	1.00			0.00	95,962.60	95,962.60	0.00
COLTV SHORT TERM INVT FD	134,435.41	18 Nov 15	1.00			0.00	134,435.41	134,435.41	0.00
COLTV SHORT TERM INVT FD	428,445.53	18 Nov 15	1.00			0.00	428,445.53	428,445.53	0.00
COLTV SHORT TERM INVT FD	7,830.41	18 Nov 15	1.00			0.00	7,830.41	7,830.41	0.00
COLTV SHORT TERM INVT FD	11,426.25	19 Nov 15	1.00			0.00	11,426.25	11,426.25	0.00
COLTV SHORT TERM INVT FD	3,000.00	19 Nov 15	1.00			0.00	3,000.00	3,000.00	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	6,788.00	19 Nov 15	1.00			0.00	6,788.00	6,788.00	0.00
COLTV SHORT TERM INVT FD	5,082.17	20 Nov 15	1.00			0.00	5,082.17	5,082.17	0.00
COLTV SHORT TERM INVT FD	50,164.15	20 Nov 15	1.00			0.00	50,164.15	50,164.15	0.00
COLTV SHORT TERM INVT FD	7,608.15	20 Nov 15	1.00			0.00	7,608.15	7,608.15	0.00
COLTV SHORT TERM INVT FD	4,653.00	20 Nov 15	1.00			0.00	4,653.00	4,653.00	0.00
COLTV SHORT TERM INVT FD	5,089.00	20 Nov 15	1.00			0.00	5,089.00	5,089.00	0.00
COLTV SHORT TERM INVT FD	9,821.01	20 Nov 15	1.00			0.00	9,821.01	9,821.01	0.00
COLTV SHORT TERM INVT FD	84,487.12	23 Nov 15	1.00			0.00	84,487.12	84,487.12	0.00
COLTV SHORT TERM INVT FD	1,050.00	23 Nov 15	1.00			0.00	1,050.00	1,050.00	0.00
COLTV SHORT TERM INVT FD	7,643.54	23 Nov 15	1.00			0.00	7,643.54	7,643.54	0.00
COLTV SHORT TERM INVT FD	22,234.58	23 Nov 15	1.00			0.00	22,234.58	22,234.58	0.00
COLTV SHORT TERM INVT FD	48,926.31	24 Nov 15	1.00			0.00	48,926.31	48,926.31	0.00
COLTV SHORT TERM INVT FD	792.62	24 Nov 15	1.00			0.00	792.62	792.62	0.00
COLTV SHORT TERM INVT FD	3,920.00	24 Nov 15	1.00			0.00	3,920.00	3,920.00	0.00
COLTV SHORT TERM INVT FD	314,622.68	24 Nov 15	1.00			0.00	314,622.68	314,622.68	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	3,650.10	24 Nov 15	1.00			0.00	3,650.10	3,650.10	0.00
COLTV SHORT TERM INVT FD	3,945.20	24 Nov 15	1.00			0.00	3,945.20	3,945.20	0.00
COLTV SHORT TERM INVT FD	6,329.00	24 Nov 15	1.00			0.00	6,329.00	6,329.00	0.00
COLTV SHORT TERM INVT FD	53,516.37	24 Nov 15	1.00			0.00	53,516.37	53,516.37	0.00
COLTV SHORT TERM INVT FD	760.00	24 Nov 15	1.00			0.00	760.00	760.00	0.00
COLTV SHORT TERM INVT FD	134,765.42	25 Nov 15	1.00			0.00	134,765.42	134,765.42	0.00
COLTV SHORT TERM INVT FD	3,690.00	25 Nov 15	1.00			0.00	3,690.00	3,690.00	0.00
COLTV SHORT TERM INVT FD	214,260.23	25 Nov 15	1.00			0.00	214,260.23	214,260.23	0.00
COLTV SHORT TERM INVT FD	20,083.82	25 Nov 15	1.00			0.00	20,083.82	20,083.82	0.00
COLTV SHORT TERM INVT FD	12,995.42	25 Nov 15	1.00			0.00	12,995.42	12,995.42	0.00
COLTV SHORT TERM INVT FD	149,909.11	27 Nov 15	1.00			0.00	149,909.11	149,909.11	0.00
COLTV SHORT TERM INVT FD	1,625.60	27 Nov 15	1.00			0.00	1,625.60	1,625.60	0.00
COLTV SHORT TERM INVT FD	105,897.16	27 Nov 15	1.00			0.00	105,897.16	105,897.16	0.00
COLTV SHORT TERM INVT FD	25,018.83	27 Nov 15	1.00			0.00	25,018.83	25,018.83	0.00
COLTV SHORT TERM INVT FD	4,845.06	27 Nov 15	1.00			0.00	4,845.06	4,845.06	0.00

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5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	1,760,271.10	27 Nov 15	1.00			0.00	1,760,271.10	1,760,271.10	0.00
COLTV SHORT TERM INVT FD	311.19	27 Nov 15	1.00			0.00	311.19	311.19	0.00
COLTV SHORT TERM INVT FD	4,614.14	30 Nov 15	1.00			0.00	4,614.14	4,614.14	0.00
COLTV SHORT TERM INVT FD	565,711.42	30 Nov 15	1.00			0.00	565,711.42	565,711.42	0.00
COLTV SHORT TERM INVT FD	537,411.73	30 Nov 15	1.00			0.00	537,411.73	537,411.73	0.00
COLTV SHORT TERM INVT FD	50,799.71	30 Nov 15	1.00			0.00	50,799.71	50,799.71	0.00
COLTV SHORT TERM INVT FD	29,204.03	30 Nov 15	1.00			0.00	29,204.03	29,204.03	0.00
COLTV SHORT TERM INVT FD	103,180.11	30 Nov 15	1.00			0.00	103,180.11	103,180.11	0.00
Total number of acquisitions = 1,567							**160,863,608.31**	**160,863,608.31**	**0.00**
COLTV SHORT TERM INVT FD	-410,061.80	1 Dec 14		1.00		0.00	410,061.80	410,061.80	0.00
COLTV SHORT TERM INVT FD	-1,925,936.11	1 Dec 14		1.00		0.00	1,925,936.11	1,925,936.11	0.00
COLTV SHORT TERM INVT FD	-4,283,243.25	1 Dec 14		1.00		0.00	4,283,243.25	4,283,243.25	0.00
COLTV SHORT TERM INVT FD	-400,834.10	1 Dec 14		1.00		0.00	400,834.10	400,834.10	0.00
COLTV SHORT TERM INVT FD	-63,294.00	1 Dec 14		1.00		0.00	63,294.00	63,294.00	0.00
COLTV SHORT TERM INVT FD	-4,349.52	1 Dec 14		1.00		0.00	4,349.52	4,349.52	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-22,682.88	1 Dec 14		1.00		0.00	22,682.88	22,682.88	0.00
COLTV SHORT TERM INVT FD	-168,122.67	2 Dec 14		1.00		0.00	168,122.67	168,122.67	0.00
COLTV SHORT TERM INVT FD	-1,804.28	2 Dec 14		1.00		0.00	1,804.28	1,804.28	0.00
COLTV SHORT TERM INVT FD	-30,698.68	3 Dec 14		1.00		0.00	30,698.68	30,698.68	0.00
COLTV SHORT TERM INVT FD	-10,199.77	3 Dec 14		1.00		0.00	10,199.77	10,199.77	0.00
COLTV SHORT TERM INVT FD	-324,306.01	3 Dec 14		1.00		0.00	324,306.01	324,306.01	0.00
COLTV SHORT TERM INVT FD	-1,961.92	4 Dec 14		1.00		0.00	1,961.92	1,961.92	0.00
COLTV SHORT TERM INVT FD	-156,931.19	4 Dec 14		1.00		0.00	156,931.19	156,931.19	0.00
COLTV SHORT TERM INVT FD	-90,486.71	4 Dec 14		1.00		0.00	90,486.71	90,486.71	0.00
COLTV SHORT TERM INVT FD	-282,973.50	4 Dec 14		1.00		0.00	282,973.50	282,973.50	0.00
COLTV SHORT TERM INVT FD	-44.62	4 Dec 14		1.00		0.00	44.62	44.62	0.00
COLTV SHORT TERM INVT FD	-22,389.37	4 Dec 14		1.00		0.00	22,389.37	22,389.37	0.00
COLTV SHORT TERM INVT FD	-85,864.09	5 Dec 14		1.00		0.00	85,864.09	85,864.09	0.00
COLTV SHORT TERM INVT FD	-237,224.98	5 Dec 14		1.00		0.00	237,224.98	237,224.98	0.00
COLTV SHORT TERM INVT FD	-3,467.51	5 Dec 14		1.00		0.00	3,467.51	3,467.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-319,972.50	5 Dec 14		1.00		0.00	319,972.50	319,972.50	0.00
COLTV SHORT TERM INVT FD	-37,672.49	5 Dec 14		1.00		0.00	37,672.49	37,672.49	0.00
COLTV SHORT TERM INVT FD	-48,621.12	8 Dec 14		1.00		0.00	48,621.12	48,621.12	0.00
COLTV SHORT TERM INVT FD	-525,221.36	9 Dec 14		1.00		0.00	525,221.36	525,221.36	0.00
COLTV SHORT TERM INVT FD	-351,351.66	9 Dec 14		1.00		0.00	351,351.66	351,351.66	0.00
COLTV SHORT TERM INVT FD	-36,583.73	9 Dec 14		1.00		0.00	36,583.73	36,583.73	0.00
COLTV SHORT TERM INVT FD	-60,703.57	9 Dec 14		1.00		0.00	60,703.57	60,703.57	0.00
COLTV SHORT TERM INVT FD	-576,609.22	10 Dec 14		1.00		0.00	576,609.22	576,609.22	0.00
COLTV SHORT TERM INVT FD	-30,075.60	10 Dec 14		1.00		0.00	30,075.60	30,075.60	0.00
COLTV SHORT TERM INVT FD	-2,540.53	10 Dec 14		1.00		0.00	2,540.53	2,540.53	0.00
COLTV SHORT TERM INVT FD	-224,585.35	10 Dec 14		1.00		0.00	224,585.35	224,585.35	0.00
COLTV SHORT TERM INVT FD	-181,379.77	10 Dec 14		1.00		0.00	181,379.77	181,379.77	0.00
COLTV SHORT TERM INVT FD	-501,893.90	11 Dec 14		1.00		0.00	501,893.90	501,893.90	0.00
COLTV SHORT TERM INVT FD	-3,567.86	11 Dec 14		1.00		0.00	3,567.86	3,567.86	0.00
COLTV SHORT TERM INVT FD	-208,275.22	12 Dec 14		1.00		0.00	208,275.22	208,275.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-6,581.95	12 Dec 14		1.00		0.00	6,581.95	6,581.95	0.00
COLTV SHORT TERM INVT FD	-113,529.38	12 Dec 14		1.00		0.00	113,529.38	113,529.38	0.00
COLTV SHORT TERM INVT FD	-16,596.19	12 Dec 14		1.00		0.00	16,596.19	16,596.19	0.00
COLTV SHORT TERM INVT FD	-778,668.50	15 Dec 14		1.00		0.00	778,668.50	778,668.50	0.00
COLTV SHORT TERM INVT FD	-26,729.76	15 Dec 14		1.00		0.00	26,729.76	26,729.76	0.00
COLTV SHORT TERM INVT FD	-99,947.04	15 Dec 14		1.00		0.00	99,947.04	99,947.04	0.00
COLTV SHORT TERM INVT FD	-3,973.99	16 Dec 14		1.00		0.00	3,973.99	3,973.99	0.00
COLTV SHORT TERM INVT FD	-16,950.81	16 Dec 14		1.00		0.00	16,950.81	16,950.81	0.00
COLTV SHORT TERM INVT FD	-3,349.68	16 Dec 14		1.00		0.00	3,349.68	3,349.68	0.00
COLTV SHORT TERM INVT FD	-74,501.75	16 Dec 14		1.00		0.00	74,501.75	74,501.75	0.00
COLTV SHORT TERM INVT FD	-1,877.61	17 Dec 14		1.00		0.00	1,877.61	1,877.61	0.00
COLTV SHORT TERM INVT FD	-33,996.91	17 Dec 14		1.00		0.00	33,996.91	33,996.91	0.00
COLTV SHORT TERM INVT FD	-1,186,787.58	17 Dec 14		1.00		0.00	1,186,787.58	1,186,787.58	0.00
COLTV SHORT TERM INVT FD	-44,323.01	17 Dec 14		1.00		0.00	44,323.01	44,323.01	0.00
COLTV SHORT TERM INVT FD	-59,412.51	17 Dec 14		1.00		0.00	59,412.51	59,412.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-43,151.55	17 Dec 14		1.00		0.00	43,151.55	43,151.55	0.00
COLTV SHORT TERM INVT FD	-157,018.57	17 Dec 14		1.00		0.00	157,018.57	157,018.57	0.00
COLTV SHORT TERM INVT FD	-97,306.90	18 Dec 14		1.00		0.00	97,306.90	97,306.90	0.00
COLTV SHORT TERM INVT FD	-67,907.43	18 Dec 14		1.00		0.00	67,907.43	67,907.43	0.00
COLTV SHORT TERM INVT FD	-14,215.04	18 Dec 14		1.00		0.00	14,215.04	14,215.04	0.00
COLTV SHORT TERM INVT FD	-118,547.73	18 Dec 14		1.00		0.00	118,547.73	118,547.73	0.00
COLTV SHORT TERM INVT FD	-2,404.52	19 Dec 14		1.00		0.00	2,404.52	2,404.52	0.00
COLTV SHORT TERM INVT FD	-1,350,735.36	19 Dec 14		1.00		0.00	1,350,735.36	1,350,735.36	0.00
COLTV SHORT TERM INVT FD	-353,768.42	19 Dec 14		1.00		0.00	353,768.42	353,768.42	0.00
COLTV SHORT TERM INVT FD	-13,425.00	19 Dec 14		1.00		0.00	13,425.00	13,425.00	0.00
COLTV SHORT TERM INVT FD	-137,104.00	19 Dec 14		1.00		0.00	137,104.00	137,104.00	0.00
COLTV SHORT TERM INVT FD	-214,928.98	19 Dec 14		1.00		0.00	214,928.98	214,928.98	0.00
COLTV SHORT TERM INVT FD	-14,155.30	19 Dec 14		1.00		0.00	14,155.30	14,155.30	0.00
COLTV SHORT TERM INVT FD	-49,144.18	22 Dec 14		1.00		0.00	49,144.18	49,144.18	0.00
COLTV SHORT TERM INVT FD	-51,698.50	23 Dec 14		1.00		0.00	51,698.50	51,698.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-10,944.98	24 Dec 14		1.00		0.00	10,944.98	10,944.98	0.00
COLTV SHORT TERM INVT FD	-591,302.09	24 Dec 14		1.00		0.00	591,302.09	591,302.09	0.00
COLTV SHORT TERM INVT FD	-316,260.00	24 Dec 14		1.00		0.00	316,260.00	316,260.00	0.00
COLTV SHORT TERM INVT FD	-315,338.80	24 Dec 14		1.00		0.00	315,338.80	315,338.80	0.00
COLTV SHORT TERM INVT FD	-187,616.99	24 Dec 14		1.00		0.00	187,616.99	187,616.99	0.00
COLTV SHORT TERM INVT FD	-10,730.69	26 Dec 14		1.00		0.00	10,730.69	10,730.69	0.00
COLTV SHORT TERM INVT FD	-13,462.84	26 Dec 14		1.00		0.00	13,462.84	13,462.84	0.00
COLTV SHORT TERM INVT FD	-79,380.37	26 Dec 14		1.00		0.00	79,380.37	79,380.37	0.00
COLTV SHORT TERM INVT FD	-46,918.98	29 Dec 14		1.00		0.00	46,918.98	46,918.98	0.00
COLTV SHORT TERM INVT FD	-28,012.04	29 Dec 14		1.00		0.00	28,012.04	28,012.04	0.00
COLTV SHORT TERM INVT FD	-147,105.50	29 Dec 14		1.00		0.00	147,105.50	147,105.50	0.00
COLTV SHORT TERM INVT FD	-325,010.11	29 Dec 14		1.00		0.00	325,010.11	325,010.11	0.00
COLTV SHORT TERM INVT FD	-1,909,796.29	29 Dec 14		1.00		0.00	1,909,796.29	1,909,796.29	0.00
COLTV SHORT TERM INVT FD	-23,065.60	29 Dec 14		1.00		0.00	23,065.60	23,065.60	0.00
COLTV SHORT TERM INVT FD	-36,369.66	29 Dec 14		1.00		0.00	36,369.66	36,369.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-2,146.09	31 Dec 14		1.00		0.00	2,146.09	2,146.09	0.00
COLTV SHORT TERM INVT FD	-231,120.80	31 Dec 14		1.00		0.00	231,120.80	231,120.80	0.00
COLTV SHORT TERM INVT FD	-8,850.88	2 Jan 15		1.00		0.00	8,850.88	8,850.88	0.00
COLTV SHORT TERM INVT FD	-3,989,900.00	2 Jan 15		1.00		0.00	3,989,900.00	3,989,900.00	0.00
COLTV SHORT TERM INVT FD	-3,477,072.37	2 Jan 15		1.00		0.00	3,477,072.37	3,477,072.37	0.00
COLTV SHORT TERM INVT FD	-462,936.99	2 Jan 15		1.00		0.00	462,936.99	462,936.99	0.00
COLTV SHORT TERM INVT FD	-2,723.53	2 Jan 15		1.00		0.00	2,723.53	2,723.53	0.00
COLTV SHORT TERM INVT FD	-347,564.07	2 Jan 15		1.00		0.00	347,564.07	347,564.07	0.00
COLTV SHORT TERM INVT FD	-5,331.18	5 Jan 15		1.00		0.00	5,331.18	5,331.18	0.00
COLTV SHORT TERM INVT FD	-70,237.00	5 Jan 15		1.00		0.00	70,237.00	70,237.00	0.00
COLTV SHORT TERM INVT FD	-36,012.31	5 Jan 15		1.00		0.00	36,012.31	36,012.31	0.00
COLTV SHORT TERM INVT FD	-230,844.16	5 Jan 15		1.00		0.00	230,844.16	230,844.16	0.00
COLTV SHORT TERM INVT FD	-33,765.57	5 Jan 15		1.00		0.00	33,765.57	33,765.57	0.00
COLTV SHORT TERM INVT FD	-820,753.92	6 Jan 15		1.00		0.00	820,753.92	820,753.92	0.00
COLTV SHORT TERM INVT FD	-197,040.15	6 Jan 15		1.00		0.00	197,040.15	197,040.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-20,544.97	7 Jan 15		1.00		0.00	20,544.97	20,544.97	0.00
COLTV SHORT TERM INVT FD	-22,455.60	7 Jan 15		1.00		0.00	22,455.60	22,455.60	0.00
COLTV SHORT TERM INVT FD	-9,109.81	7 Jan 15		1.00		0.00	9,109.81	9,109.81	0.00
COLTV SHORT TERM INVT FD	-56,540.80	8 Jan 15		1.00		0.00	56,540.80	56,540.80	0.00
COLTV SHORT TERM INVT FD	-22,088.30	8 Jan 15		1.00		0.00	22,088.30	22,088.30	0.00
COLTV SHORT TERM INVT FD	-38,380.00	8 Jan 15		1.00		0.00	38,380.00	38,380.00	0.00
COLTV SHORT TERM INVT FD	-2,801.18	8 Jan 15		1.00		0.00	2,801.18	2,801.18	0.00
COLTV SHORT TERM INVT FD	-452,638.15	9 Jan 15		1.00		0.00	452,638.15	452,638.15	0.00
COLTV SHORT TERM INVT FD	-1,190,188.73	9 Jan 15		1.00		0.00	1,190,188.73	1,190,188.73	0.00
COLTV SHORT TERM INVT FD	-56,494.60	12 Jan 15		1.00		0.00	56,494.60	56,494.60	0.00
COLTV SHORT TERM INVT FD	-73,178.57	12 Jan 15		1.00		0.00	73,178.57	73,178.57	0.00
COLTV SHORT TERM INVT FD	-29,700.00	12 Jan 15		1.00		0.00	29,700.00	29,700.00	0.00
COLTV SHORT TERM INVT FD	-49,572.11	12 Jan 15		1.00		0.00	49,572.11	49,572.11	0.00
COLTV SHORT TERM INVT FD	-114,028.42	13 Jan 15		1.00		0.00	114,028.42	114,028.42	0.00
COLTV SHORT TERM INVT FD	-573,313.16	14 Jan 15		1.00		0.00	573,313.16	573,313.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-52,785.35	14 Jan 15		1.00		0.00	52,785.35	52,785.35	0.00
COLTV SHORT TERM INVT FD	-57,869.81	14 Jan 15		1.00		0.00	57,869.81	57,869.81	0.00
COLTV SHORT TERM INVT FD	-85,146.21	14 Jan 15		1.00		0.00	85,146.21	85,146.21	0.00
COLTV SHORT TERM INVT FD	-55,397.95	15 Jan 15		1.00		0.00	55,397.95	55,397.95	0.00
COLTV SHORT TERM INVT FD	-38,542.50	15 Jan 15		1.00		0.00	38,542.50	38,542.50	0.00
COLTV SHORT TERM INVT FD	-4,853.56	15 Jan 15		1.00		0.00	4,853.56	4,853.56	0.00
COLTV SHORT TERM INVT FD	-452,913.07	16 Jan 15		1.00		0.00	452,913.07	452,913.07	0.00
COLTV SHORT TERM INVT FD	-14,970.45	16 Jan 15		1.00		0.00	14,970.45	14,970.45	0.00
COLTV SHORT TERM INVT FD	-60,407.76	16 Jan 15		1.00		0.00	60,407.76	60,407.76	0.00
COLTV SHORT TERM INVT FD	-33,028.40	16 Jan 15		1.00		0.00	33,028.40	33,028.40	0.00
COLTV SHORT TERM INVT FD	-17,019.56	16 Jan 15		1.00		0.00	17,019.56	17,019.56	0.00
COLTV SHORT TERM INVT FD	-352,867.35	16 Jan 15		1.00		0.00	352,867.35	352,867.35	0.00
COLTV SHORT TERM INVT FD	-553,304.67	20 Jan 15		1.00		0.00	553,304.67	553,304.67	0.00
COLTV SHORT TERM INVT FD	-74,352.72	20 Jan 15		1.00		0.00	74,352.72	74,352.72	0.00
COLTV SHORT TERM INVT FD	-448,103.39	20 Jan 15		1.00		0.00	448,103.39	448,103.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-68,286.25	20 Jan 15		1.00		0.00	68,286.25	68,286.25	0.00
COLTV SHORT TERM INVT FD	-20,152.58	21 Jan 15		1.00		0.00	20,152.58	20,152.58	0.00
COLTV SHORT TERM INVT FD	-44,715.77	21 Jan 15		1.00		0.00	44,715.77	44,715.77	0.00
COLTV SHORT TERM INVT FD	-1,050,773.17	21 Jan 15		1.00		0.00	1,050,773.17	1,050,773.17	0.00
COLTV SHORT TERM INVT FD	-113,139.76	21 Jan 15		1.00		0.00	113,139.76	113,139.76	0.00
COLTV SHORT TERM INVT FD	-59,913.59	21 Jan 15		1.00		0.00	59,913.59	59,913.59	0.00
COLTV SHORT TERM INVT FD	-272,092.01	21 Jan 15		1.00		0.00	272,092.01	272,092.01	0.00
COLTV SHORT TERM INVT FD	-183,009.85	22 Jan 15		1.00		0.00	183,009.85	183,009.85	0.00
COLTV SHORT TERM INVT FD	-20,027.72	22 Jan 15		1.00		0.00	20,027.72	20,027.72	0.00
COLTV SHORT TERM INVT FD	-22,466.32	23 Jan 15		1.00		0.00	22,466.32	22,466.32	0.00
COLTV SHORT TERM INVT FD	-22,363.89	23 Jan 15		1.00		0.00	22,363.89	22,363.89	0.00
COLTV SHORT TERM INVT FD	-39,006.16	23 Jan 15		1.00		0.00	39,006.16	39,006.16	0.00
COLTV SHORT TERM INVT FD	-437,072.71	23 Jan 15		1.00		0.00	437,072.71	437,072.71	0.00
COLTV SHORT TERM INVT FD	-96,586.08	23 Jan 15		1.00		0.00	96,586.08	96,586.08	0.00
COLTV SHORT TERM INVT FD	-53,601.63	26 Jan 15		1.00		0.00	53,601.63	53,601.63	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-49,831.40	26 Jan 15		1.00		0.00	49,831.40	49,831.40	0.00
COLTV SHORT TERM INVT FD	-126,356.05	26 Jan 15		1.00		0.00	126,356.05	126,356.05	0.00
COLTV SHORT TERM INVT FD	-158,066.61	27 Jan 15		1.00		0.00	158,066.61	158,066.61	0.00
COLTV SHORT TERM INVT FD	-1,357.46	27 Jan 15		1.00		0.00	1,357.46	1,357.46	0.00
COLTV SHORT TERM INVT FD	-47,043.90	27 Jan 15		1.00		0.00	47,043.90	47,043.90	0.00
COLTV SHORT TERM INVT FD	-22,763.14	28 Jan 15		1.00		0.00	22,763.14	22,763.14	0.00
COLTV SHORT TERM INVT FD	-85,990.50	28 Jan 15		1.00		0.00	85,990.50	85,990.50	0.00
COLTV SHORT TERM INVT FD	-62,795.38	28 Jan 15		1.00		0.00	62,795.38	62,795.38	0.00
COLTV SHORT TERM INVT FD	-467,781.85	29 Jan 15		1.00		0.00	467,781.85	467,781.85	0.00
COLTV SHORT TERM INVT FD	-271,604.68	29 Jan 15		1.00		0.00	271,604.68	271,604.68	0.00
COLTV SHORT TERM INVT FD	-39,885.73	29 Jan 15		1.00		0.00	39,885.73	39,885.73	0.00
COLTV SHORT TERM INVT FD	-0.39	30 Jan 15		1.00		0.00	0.39	0.39	0.00
COLTV SHORT TERM INVT FD	-308,212.85	30 Jan 15		1.00		0.00	308,212.85	308,212.85	0.00
COLTV SHORT TERM INVT FD	-166,462.50	30 Jan 15		1.00		0.00	166,462.50	166,462.50	0.00
COLTV SHORT TERM INVT FD	-29,873.52	2 Feb 15		1.00		0.00	29,873.52	29,873.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-347,749.88	2 Feb 15		1.00		0.00	347,749.88	347,749.88	0.00
COLTV SHORT TERM INVT FD	-1,515,405.72	2 Feb 15		1.00		0.00	1,515,405.72	1,515,405.72	0.00
COLTV SHORT TERM INVT FD	-993,296.00	2 Feb 15		1.00		0.00	993,296.00	993,296.00	0.00
COLTV SHORT TERM INVT FD	-997,412.07	2 Feb 15		1.00		0.00	997,412.07	997,412.07	0.00
COLTV SHORT TERM INVT FD	-17,897.90	3 Feb 15		1.00		0.00	17,897.90	17,897.90	0.00
COLTV SHORT TERM INVT FD	-85,685.31	3 Feb 15		1.00		0.00	85,685.31	85,685.31	0.00
COLTV SHORT TERM INVT FD	-220,909.47	3 Feb 15		1.00		0.00	220,909.47	220,909.47	0.00
COLTV SHORT TERM INVT FD	-723,910.11	4 Feb 15		1.00		0.00	723,910.11	723,910.11	0.00
COLTV SHORT TERM INVT FD	-86,757.94	4 Feb 15		1.00		0.00	86,757.94	86,757.94	0.00
COLTV SHORT TERM INVT FD	-160,336.96	4 Feb 15		1.00		0.00	160,336.96	160,336.96	0.00
COLTV SHORT TERM INVT FD	-74,073.09	4 Feb 15		1.00		0.00	74,073.09	74,073.09	0.00
COLTV SHORT TERM INVT FD	-63,875.28	5 Feb 15		1.00		0.00	63,875.28	63,875.28	0.00
COLTV SHORT TERM INVT FD	-85,727.88	5 Feb 15		1.00		0.00	85,727.88	85,727.88	0.00
COLTV SHORT TERM INVT FD	-285,301.69	5 Feb 15		1.00		0.00	285,301.69	285,301.69	0.00
COLTV SHORT TERM INVT FD	-41,358.97	6 Feb 15		1.00		0.00	41,358.97	41,358.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-370,199.98	6 Feb 15		1.00		0.00	370,199.98	370,199.98	0.00
COLTV SHORT TERM INVT FD	-5,801.20	6 Feb 15		1.00		0.00	5,801.20	5,801.20	0.00
COLTV SHORT TERM INVT FD	-80,811.49	9 Feb 15		1.00		0.00	80,811.49	80,811.49	0.00
COLTV SHORT TERM INVT FD	-15,922.52	9 Feb 15		1.00		0.00	15,922.52	15,922.52	0.00
COLTV SHORT TERM INVT FD	-9,893.79	10 Feb 15		1.00		0.00	9,893.79	9,893.79	0.00
COLTV SHORT TERM INVT FD	-39,397.98	10 Feb 15		1.00		0.00	39,397.98	39,397.98	0.00
COLTV SHORT TERM INVT FD	-36,079.46	11 Feb 15		1.00		0.00	36,079.46	36,079.46	0.00
COLTV SHORT TERM INVT FD	-108,689.25	11 Feb 15		1.00		0.00	108,689.25	108,689.25	0.00
COLTV SHORT TERM INVT FD	-106,647.47	11 Feb 15		1.00		0.00	106,647.47	106,647.47	0.00
COLTV SHORT TERM INVT FD	-63,229.44	11 Feb 15		1.00		0.00	63,229.44	63,229.44	0.00
COLTV SHORT TERM INVT FD	-39,878.39	12 Feb 15		1.00		0.00	39,878.39	39,878.39	0.00
COLTV SHORT TERM INVT FD	-140,172.80	12 Feb 15		1.00		0.00	140,172.80	140,172.80	0.00
COLTV SHORT TERM INVT FD	-23,756.15	12 Feb 15		1.00		0.00	23,756.15	23,756.15	0.00
COLTV SHORT TERM INVT FD	-0.01	13 Feb 15		1.00		0.00	0.01	0.01	0.00
COLTV SHORT TERM INVT FD	-19,729.88	13 Feb 15		1.00		0.00	19,729.88	19,729.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-20,618.74	13 Feb 15		1.00		0.00	20,618.74	20,618.74	0.00
COLTV SHORT TERM INVT FD	-14,555.78	13 Feb 15		1.00		0.00	14,555.78	14,555.78	0.00
COLTV SHORT TERM INVT FD	-182.46	13 Feb 15		1.00		0.00	182.46	182.46	0.00
COLTV SHORT TERM INVT FD	-468.71	13 Feb 15		1.00		0.00	468.71	468.71	0.00
COLTV SHORT TERM INVT FD	-11,508.88	13 Feb 15		1.00		0.00	11,508.88	11,508.88	0.00
COLTV SHORT TERM INVT FD	-681,188.91	13 Feb 15		1.00		0.00	681,188.91	681,188.91	0.00
COLTV SHORT TERM INVT FD	-20,707.89	13 Feb 15		1.00		0.00	20,707.89	20,707.89	0.00
COLTV SHORT TERM INVT FD	-98,766.46	13 Feb 15		1.00		0.00	98,766.46	98,766.46	0.00
COLTV SHORT TERM INVT FD	-738,662.29	17 Feb 15		1.00		0.00	738,662.29	738,662.29	0.00
COLTV SHORT TERM INVT FD	-18,329.28	17 Feb 15		1.00		0.00	18,329.28	18,329.28	0.00
COLTV SHORT TERM INVT FD	-54,146.61	17 Feb 15		1.00		0.00	54,146.61	54,146.61	0.00
COLTV SHORT TERM INVT FD	-24,525.82	18 Feb 15		1.00		0.00	24,525.82	24,525.82	0.00
COLTV SHORT TERM INVT FD	-104,574.86	18 Feb 15		1.00		0.00	104,574.86	104,574.86	0.00
COLTV SHORT TERM INVT FD	-845,715.75	19 Feb 15		1.00		0.00	845,715.75	845,715.75	0.00
COLTV SHORT TERM INVT FD	-32,579.51	19 Feb 15		1.00		0.00	32,579.51	32,579.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-153,492.47	19 Feb 15		1.00		0.00	153,492.47	153,492.47	0.00
COLTV SHORT TERM INVT FD	-1,086,279.08	19 Feb 15		1.00		0.00	1,086,279.08	1,086,279.08	0.00
COLTV SHORT TERM INVT FD	-16,720.05	19 Feb 15		1.00		0.00	16,720.05	16,720.05	0.00
COLTV SHORT TERM INVT FD	-161,212.41	20 Feb 15		1.00		0.00	161,212.41	161,212.41	0.00
COLTV SHORT TERM INVT FD	-14,904.58	20 Feb 15		1.00		0.00	14,904.58	14,904.58	0.00
COLTV SHORT TERM INVT FD	-7,426.70	20 Feb 15		1.00		0.00	7,426.70	7,426.70	0.00
COLTV SHORT TERM INVT FD	-41,385.28	23 Feb 15		1.00		0.00	41,385.28	41,385.28	0.00
COLTV SHORT TERM INVT FD	-35,205.40	23 Feb 15		1.00		0.00	35,205.40	35,205.40	0.00
COLTV SHORT TERM INVT FD	-61,808.50	23 Feb 15		1.00		0.00	61,808.50	61,808.50	0.00
COLTV SHORT TERM INVT FD	-400,960.07	23 Feb 15		1.00		0.00	400,960.07	400,960.07	0.00
COLTV SHORT TERM INVT FD	-17,182.14	23 Feb 15		1.00		0.00	17,182.14	17,182.14	0.00
COLTV SHORT TERM INVT FD	-32,678.33	23 Feb 15		1.00		0.00	32,678.33	32,678.33	0.00
COLTV SHORT TERM INVT FD	-9,559.46	24 Feb 15		1.00		0.00	9,559.46	9,559.46	0.00
COLTV SHORT TERM INVT FD	-138,391.88	24 Feb 15		1.00		0.00	138,391.88	138,391.88	0.00
COLTV SHORT TERM INVT FD	-38,590.85	24 Feb 15		1.00		0.00	38,590.85	38,590.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-10,091.26	25 Feb 15		1.00		0.00	10,091.26	10,091.26	0.00
COLTV SHORT TERM INVT FD	-2,517.82	25 Feb 15		1.00		0.00	2,517.82	2,517.82	0.00
COLTV SHORT TERM INVT FD	-2,572.21	25 Feb 15		1.00		0.00	2,572.21	2,572.21	0.00
COLTV SHORT TERM INVT FD	-9,649.97	25 Feb 15		1.00		0.00	9,649.97	9,649.97	0.00
COLTV SHORT TERM INVT FD	-270,071.96	25 Feb 15		1.00		0.00	270,071.96	270,071.96	0.00
COLTV SHORT TERM INVT FD	-370,530.79	25 Feb 15		1.00		0.00	370,530.79	370,530.79	0.00
COLTV SHORT TERM INVT FD	-4,831.40	26 Feb 15		1.00		0.00	4,831.40	4,831.40	0.00
COLTV SHORT TERM INVT FD	-1,616.00	26 Feb 15		1.00		0.00	1,616.00	1,616.00	0.00
COLTV SHORT TERM INVT FD	-2,149.72	26 Feb 15		1.00		0.00	2,149.72	2,149.72	0.00
COLTV SHORT TERM INVT FD	-5,389.80	26 Feb 15		1.00		0.00	5,389.80	5,389.80	0.00
COLTV SHORT TERM INVT FD	-275,145.55	26 Feb 15		1.00		0.00	275,145.55	275,145.55	0.00
COLTV SHORT TERM INVT FD	-31,632.11	27 Feb 15		1.00		0.00	31,632.11	31,632.11	0.00
COLTV SHORT TERM INVT FD	-124,184.82	27 Feb 15		1.00		0.00	124,184.82	124,184.82	0.00
COLTV SHORT TERM INVT FD	-142,507.80	2 Mar 15		1.00		0.00	142,507.80	142,507.80	0.00
COLTV SHORT TERM INVT FD	-22,924.37	2 Mar 15		1.00		0.00	22,924.37	22,924.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-205,122.85	2 Mar 15		1.00		0.00	205,122.85	205,122.85	0.00
COLTV SHORT TERM INVT FD	-1,956,280.00	2 Mar 15		1.00		0.00	1,956,280.00	1,956,280.00	0.00
COLTV SHORT TERM INVT FD	-168,938.06	2 Mar 15		1.00		0.00	168,938.06	168,938.06	0.00
COLTV SHORT TERM INVT FD	-46,275.02	3 Mar 15		1.00		0.00	46,275.02	46,275.02	0.00
COLTV SHORT TERM INVT FD	-1,560,953.39	3 Mar 15		1.00		0.00	1,560,953.39	1,560,953.39	0.00
COLTV SHORT TERM INVT FD	-140,399.40	3 Mar 15		1.00		0.00	140,399.40	140,399.40	0.00
COLTV SHORT TERM INVT FD	-22,580.40	3 Mar 15		1.00		0.00	22,580.40	22,580.40	0.00
COLTV SHORT TERM INVT FD	-139,840.42	3 Mar 15		1.00		0.00	139,840.42	139,840.42	0.00
COLTV SHORT TERM INVT FD	-22,527.76	4 Mar 15		1.00		0.00	22,527.76	22,527.76	0.00
COLTV SHORT TERM INVT FD	-101,730.04	4 Mar 15		1.00		0.00	101,730.04	101,730.04	0.00
COLTV SHORT TERM INVT FD	-21,600.59	4 Mar 15		1.00		0.00	21,600.59	21,600.59	0.00
COLTV SHORT TERM INVT FD	-33,253.97	4 Mar 15		1.00		0.00	33,253.97	33,253.97	0.00
COLTV SHORT TERM INVT FD	-141,031.39	4 Mar 15		1.00		0.00	141,031.39	141,031.39	0.00
COLTV SHORT TERM INVT FD	-309,221.08	5 Mar 15		1.00		0.00	309,221.08	309,221.08	0.00
COLTV SHORT TERM INVT FD	-11,622.86	5 Mar 15		1.00		0.00	11,622.86	11,622.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-3.91	5 Mar 15		1.00		0.00	3.91	3.91	0.00
COLTV SHORT TERM INVT FD	-93,677.56	5 Mar 15		1.00		0.00	93,677.56	93,677.56	0.00
COLTV SHORT TERM INVT FD	-21,376.72	6 Mar 15		1.00		0.00	21,376.72	21,376.72	0.00
COLTV SHORT TERM INVT FD	-7,746.97	6 Mar 15		1.00		0.00	7,746.97	7,746.97	0.00
COLTV SHORT TERM INVT FD	-206,441.88	6 Mar 15		1.00		0.00	206,441.88	206,441.88	0.00
COLTV SHORT TERM INVT FD	-25,316.48	9 Mar 15		1.00		0.00	25,316.48	25,316.48	0.00
COLTV SHORT TERM INVT FD	-13,312.00	9 Mar 15		1.00		0.00	13,312.00	13,312.00	0.00
COLTV SHORT TERM INVT FD	-19,511.52	9 Mar 15		1.00		0.00	19,511.52	19,511.52	0.00
COLTV SHORT TERM INVT FD	-334,104.13	9 Mar 15		1.00		0.00	334,104.13	334,104.13	0.00
COLTV SHORT TERM INVT FD	-471,459.60	9 Mar 15		1.00		0.00	471,459.60	471,459.60	0.00
COLTV SHORT TERM INVT FD	-63,459.83	9 Mar 15		1.00		0.00	63,459.83	63,459.83	0.00
COLTV SHORT TERM INVT FD	-28,058.52	10 Mar 15		1.00		0.00	28,058.52	28,058.52	0.00
COLTV SHORT TERM INVT FD	-40,939.00	10 Mar 15		1.00		0.00	40,939.00	40,939.00	0.00
COLTV SHORT TERM INVT FD	-1,019.42	10 Mar 15		1.00		0.00	1,019.42	1,019.42	0.00
COLTV SHORT TERM INVT FD	-29,088.90	10 Mar 15		1.00		0.00	29,088.90	29,088.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-622,357.89	10 Mar 15		1.00		0.00	622,357.89	622,357.89	0.00
COLTV SHORT TERM INVT FD	-115,522.91	10 Mar 15		1.00		0.00	115,522.91	115,522.91	0.00
COLTV SHORT TERM INVT FD	-38,091.65	10 Mar 15		1.00		0.00	38,091.65	38,091.65	0.00
COLTV SHORT TERM INVT FD	-833,044.08	11 Mar 15		1.00		0.00	833,044.08	833,044.08	0.00
COLTV SHORT TERM INVT FD	-60,533.32	11 Mar 15		1.00		0.00	60,533.32	60,533.32	0.00
COLTV SHORT TERM INVT FD	-7,388.76	11 Mar 15		1.00		0.00	7,388.76	7,388.76	0.00
COLTV SHORT TERM INVT FD	-199,785.17	11 Mar 15		1.00		0.00	199,785.17	199,785.17	0.00
COLTV SHORT TERM INVT FD	-98,298.26	11 Mar 15		1.00		0.00	98,298.26	98,298.26	0.00
COLTV SHORT TERM INVT FD	-8,311.60	12 Mar 15		1.00		0.00	8,311.60	8,311.60	0.00
COLTV SHORT TERM INVT FD	-6,795.61	12 Mar 15		1.00		0.00	6,795.61	6,795.61	0.00
COLTV SHORT TERM INVT FD	-10,439.22	12 Mar 15		1.00		0.00	10,439.22	10,439.22	0.00
COLTV SHORT TERM INVT FD	-24,976.87	12 Mar 15		1.00		0.00	24,976.87	24,976.87	0.00
COLTV SHORT TERM INVT FD	-101,254.12	12 Mar 15		1.00		0.00	101,254.12	101,254.12	0.00
COLTV SHORT TERM INVT FD	-47,434.04	13 Mar 15		1.00		0.00	47,434.04	47,434.04	0.00
COLTV SHORT TERM INVT FD	-99,724.13	13 Mar 15		1.00		0.00	99,724.13	99,724.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-72,684.72	13 Mar 15		1.00		0.00	72,684.72	72,684.72	0.00
COLTV SHORT TERM INVT FD	-24,588.29	13 Mar 15		1.00		0.00	24,588.29	24,588.29	0.00
COLTV SHORT TERM INVT FD	-115,279.96	13 Mar 15		1.00		0.00	115,279.96	115,279.96	0.00
COLTV SHORT TERM INVT FD	-1,020,483.64	16 Mar 15		1.00		0.00	1,020,483.64	1,020,483.64	0.00
COLTV SHORT TERM INVT FD	-170,592.05	16 Mar 15		1.00		0.00	170,592.05	170,592.05	0.00
COLTV SHORT TERM INVT FD	-270,501.45	16 Mar 15		1.00		0.00	270,501.45	270,501.45	0.00
COLTV SHORT TERM INVT FD	-361,553.43	16 Mar 15		1.00		0.00	361,553.43	361,553.43	0.00
COLTV SHORT TERM INVT FD	-21,016.72	16 Mar 15		1.00		0.00	21,016.72	21,016.72	0.00
COLTV SHORT TERM INVT FD	-119,030.88	16 Mar 15		1.00		0.00	119,030.88	119,030.88	0.00
COLTV SHORT TERM INVT FD	-71,085.66	17 Mar 15		1.00		0.00	71,085.66	71,085.66	0.00
COLTV SHORT TERM INVT FD	-17,466.18	17 Mar 15		1.00		0.00	17,466.18	17,466.18	0.00
COLTV SHORT TERM INVT FD	-50,533.02	18 Mar 15		1.00		0.00	50,533.02	50,533.02	0.00
COLTV SHORT TERM INVT FD	-22,852.29	18 Mar 15		1.00		0.00	22,852.29	22,852.29	0.00
COLTV SHORT TERM INVT FD	-581,845.12	18 Mar 15		1.00		0.00	581,845.12	581,845.12	0.00
COLTV SHORT TERM INVT FD	-49,000.46	18 Mar 15		1.00		0.00	49,000.46	49,000.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-8,059.76	18 Mar 15		1.00		0.00	8,059.76	8,059.76	0.00
COLTV SHORT TERM INVT FD	-209,985.21	18 Mar 15		1.00		0.00	209,985.21	209,985.21	0.00
COLTV SHORT TERM INVT FD	-58,478.64	18 Mar 15		1.00		0.00	58,478.64	58,478.64	0.00
COLTV SHORT TERM INVT FD	-287,323.20	19 Mar 15		1.00		0.00	287,323.20	287,323.20	0.00
COLTV SHORT TERM INVT FD	-193,315.49	19 Mar 15		1.00		0.00	193,315.49	193,315.49	0.00
COLTV SHORT TERM INVT FD	-1,983.55	19 Mar 15		1.00		0.00	1,983.55	1,983.55	0.00
COLTV SHORT TERM INVT FD	-143,328.48	20 Mar 15		1.00		0.00	143,328.48	143,328.48	0.00
COLTV SHORT TERM INVT FD	-22,348.02	20 Mar 15		1.00		0.00	22,348.02	22,348.02	0.00
COLTV SHORT TERM INVT FD	-250,665.20	20 Mar 15		1.00		0.00	250,665.20	250,665.20	0.00
COLTV SHORT TERM INVT FD	-830,446.35	23 Mar 15		1.00		0.00	830,446.35	830,446.35	0.00
COLTV SHORT TERM INVT FD	-10,000.00	23 Mar 15		1.00		0.00	10,000.00	10,000.00	0.00
COLTV SHORT TERM INVT FD	-224,829.70	23 Mar 15		1.00		0.00	224,829.70	224,829.70	0.00
COLTV SHORT TERM INVT FD	-134,597.92	23 Mar 15		1.00		0.00	134,597.92	134,597.92	0.00
COLTV SHORT TERM INVT FD	-503,479.53	24 Mar 15		1.00		0.00	503,479.53	503,479.53	0.00
COLTV SHORT TERM INVT FD	-21,200.29	24 Mar 15		1.00		0.00	21,200.29	21,200.29	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-95,308.68	24 Mar 15		1.00		0.00	95,308.68	95,308.68	0.00
COLTV SHORT TERM INVT FD	-48,207.12	25 Mar 15		1.00		0.00	48,207.12	48,207.12	0.00
COLTV SHORT TERM INVT FD	-43,162.60	25 Mar 15		1.00		0.00	43,162.60	43,162.60	0.00
COLTV SHORT TERM INVT FD	-21,915.54	25 Mar 15		1.00		0.00	21,915.54	21,915.54	0.00
COLTV SHORT TERM INVT FD	-264,978.70	25 Mar 15		1.00		0.00	264,978.70	264,978.70	0.00
COLTV SHORT TERM INVT FD	-22,238.72	26 Mar 15		1.00		0.00	22,238.72	22,238.72	0.00
COLTV SHORT TERM INVT FD	-46,137.58	26 Mar 15		1.00		0.00	46,137.58	46,137.58	0.00
COLTV SHORT TERM INVT FD	-40,114.19	26 Mar 15		1.00		0.00	40,114.19	40,114.19	0.00
COLTV SHORT TERM INVT FD	-458,371.17	26 Mar 15		1.00		0.00	458,371.17	458,371.17	0.00
COLTV SHORT TERM INVT FD	-129,490.50	26 Mar 15		1.00		0.00	129,490.50	129,490.50	0.00
COLTV SHORT TERM INVT FD	-101,110.34	26 Mar 15		1.00		0.00	101,110.34	101,110.34	0.00
COLTV SHORT TERM INVT FD	-248,173.70	27 Mar 15		1.00		0.00	248,173.70	248,173.70	0.00
COLTV SHORT TERM INVT FD	-25,009.40	27 Mar 15		1.00		0.00	25,009.40	25,009.40	0.00
COLTV SHORT TERM INVT FD	-0.23	27 Mar 15		1.00		0.00	0.23	0.23	0.00
COLTV SHORT TERM INVT FD	-0.36	27 Mar 15		1.00		0.00	0.36	0.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-0.13	27 Mar 15		1.00		0.00	0.13	0.13	0.00
COLTV SHORT TERM INVT FD	-43,075.78	27 Mar 15		1.00		0.00	43,075.78	43,075.78	0.00
COLTV SHORT TERM INVT FD	-0.27	27 Mar 15		1.00		0.00	0.27	0.27	0.00
COLTV SHORT TERM INVT FD	-202,076.25	27 Mar 15		1.00		0.00	202,076.25	202,076.25	0.00
COLTV SHORT TERM INVT FD	-0.24	27 Mar 15		1.00		0.00	0.24	0.24	0.00
COLTV SHORT TERM INVT FD	-57,835.02	27 Mar 15		1.00		0.00	57,835.02	57,835.02	0.00
COLTV SHORT TERM INVT FD	-82,301.85	27 Mar 15		1.00		0.00	82,301.85	82,301.85	0.00
COLTV SHORT TERM INVT FD	-95.15	27 Mar 15		1.00		0.00	95.15	95.15	0.00
COLTV SHORT TERM INVT FD	-338,311.84	27 Mar 15		1.00		0.00	338,311.84	338,311.84	0.00
COLTV SHORT TERM INVT FD	-192,162.02	27 Mar 15		1.00		0.00	192,162.02	192,162.02	0.00
COLTV SHORT TERM INVT FD	-12,272.56	30 Mar 15		1.00		0.00	12,272.56	12,272.56	0.00
COLTV SHORT TERM INVT FD	-36,855.00	30 Mar 15		1.00		0.00	36,855.00	36,855.00	0.00
COLTV SHORT TERM INVT FD	-180,929.23	30 Mar 15		1.00		0.00	180,929.23	180,929.23	0.00
COLTV SHORT TERM INVT FD	-208,448.97	30 Mar 15		1.00		0.00	208,448.97	208,448.97	0.00
COLTV SHORT TERM INVT FD	-576,166.19	30 Mar 15		1.00		0.00	576,166.19	576,166.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-182,001.56	30 Mar 15		1.00		0.00	182,001.56	182,001.56	0.00
COLTV SHORT TERM INVT FD	-3,386.58	31 Mar 15		1.00		0.00	3,386.58	3,386.58	0.00
COLTV SHORT TERM INVT FD	-25,204.98	31 Mar 15		1.00		0.00	25,204.98	25,204.98	0.00
COLTV SHORT TERM INVT FD	-163,397.67	31 Mar 15		1.00		0.00	163,397.67	163,397.67	0.00
COLTV SHORT TERM INVT FD	-71,252.70	31 Mar 15		1.00		0.00	71,252.70	71,252.70	0.00
COLTV SHORT TERM INVT FD	-159,008.24	1 Apr 15		1.00		0.00	159,008.24	159,008.24	0.00
COLTV SHORT TERM INVT FD	-168,226.82	1 Apr 15		1.00		0.00	168,226.82	168,226.82	0.00
COLTV SHORT TERM INVT FD	-14,659.21	1 Apr 15		1.00		0.00	14,659.21	14,659.21	0.00
COLTV SHORT TERM INVT FD	-128,611.67	1 Apr 15		1.00		0.00	128,611.67	128,611.67	0.00
COLTV SHORT TERM INVT FD	-1,151,496.67	1 Apr 15		1.00		0.00	1,151,496.67	1,151,496.67	0.00
COLTV SHORT TERM INVT FD	-46,600.71	2 Apr 15		1.00		0.00	46,600.71	46,600.71	0.00
COLTV SHORT TERM INVT FD	-19,597.42	3 Apr 15		1.00		0.00	19,597.42	19,597.42	0.00
COLTV SHORT TERM INVT FD	-102,934.37	6 Apr 15		1.00		0.00	102,934.37	102,934.37	0.00
COLTV SHORT TERM INVT FD	-8,240.28	6 Apr 15		1.00		0.00	8,240.28	8,240.28	0.00
COLTV SHORT TERM INVT FD	-24,016.00	7 Apr 15		1.00		0.00	24,016.00	24,016.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-21,140.77	7 Apr 15		1.00		0.00	21,140.77	21,140.77	0.00
COLTV SHORT TERM INVT FD	-268,953.10	8 Apr 15		1.00		0.00	268,953.10	268,953.10	0.00
COLTV SHORT TERM INVT FD	-74,203.86	8 Apr 15		1.00		0.00	74,203.86	74,203.86	0.00
COLTV SHORT TERM INVT FD	-5,107.69	8 Apr 15		1.00		0.00	5,107.69	5,107.69	0.00
COLTV SHORT TERM INVT FD	-119,329.75	9 Apr 15		1.00		0.00	119,329.75	119,329.75	0.00
COLTV SHORT TERM INVT FD	-354,397.71	9 Apr 15		1.00		0.00	354,397.71	354,397.71	0.00
COLTV SHORT TERM INVT FD	-14,719.08	9 Apr 15		1.00		0.00	14,719.08	14,719.08	0.00
COLTV SHORT TERM INVT FD	-122,544.14	10 Apr 15		1.00		0.00	122,544.14	122,544.14	0.00
COLTV SHORT TERM INVT FD	-4,083.58	10 Apr 15		1.00		0.00	4,083.58	4,083.58	0.00
COLTV SHORT TERM INVT FD	-275,622.46	10 Apr 15		1.00		0.00	275,622.46	275,622.46	0.00
COLTV SHORT TERM INVT FD	-132,245.40	10 Apr 15		1.00		0.00	132,245.40	132,245.40	0.00
COLTV SHORT TERM INVT FD	-132,584.17	10 Apr 15		1.00		0.00	132,584.17	132,584.17	0.00
COLTV SHORT TERM INVT FD	-92,533.60	13 Apr 15		1.00		0.00	92,533.60	92,533.60	0.00
COLTV SHORT TERM INVT FD	-31,235.42	13 Apr 15		1.00		0.00	31,235.42	31,235.42	0.00
COLTV SHORT TERM INVT FD	-10,337.54	13 Apr 15		1.00		0.00	10,337.54	10,337.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-28,995.99	13 Apr 15		1.00		0.00	28,995.99	28,995.99	0.00
COLTV SHORT TERM INVT FD	-119,244.01	14 Apr 15		1.00		0.00	119,244.01	119,244.01	0.00
COLTV SHORT TERM INVT FD	-5,880.45	14 Apr 15		1.00		0.00	5,880.45	5,880.45	0.00
COLTV SHORT TERM INVT FD	-408,318.74	15 Apr 15		1.00		0.00	408,318.74	408,318.74	0.00
COLTV SHORT TERM INVT FD	-178.75	15 Apr 15		1.00		0.00	178.75	178.75	0.00
COLTV SHORT TERM INVT FD	-32,098.06	16 Apr 15		1.00		0.00	32,098.06	32,098.06	0.00
COLTV SHORT TERM INVT FD	-251,479.62	16 Apr 15		1.00		0.00	251,479.62	251,479.62	0.00
COLTV SHORT TERM INVT FD	-39,715.96	16 Apr 15		1.00		0.00	39,715.96	39,715.96	0.00
COLTV SHORT TERM INVT FD	-134,919.43	17 Apr 15		1.00		0.00	134,919.43	134,919.43	0.00
COLTV SHORT TERM INVT FD	-201,998.57	20 Apr 15		1.00		0.00	201,998.57	201,998.57	0.00
COLTV SHORT TERM INVT FD	-128,707.36	20 Apr 15		1.00		0.00	128,707.36	128,707.36	0.00
COLTV SHORT TERM INVT FD	-66,423.77	20 Apr 15		1.00		0.00	66,423.77	66,423.77	0.00
COLTV SHORT TERM INVT FD	-23,927.68	21 Apr 15		1.00		0.00	23,927.68	23,927.68	0.00
COLTV SHORT TERM INVT FD	-825.76	21 Apr 15		1.00		0.00	825.76	825.76	0.00
COLTV SHORT TERM INVT FD	-936,577.79	21 Apr 15		1.00		0.00	936,577.79	936,577.79	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-2,652.92	22 Apr 15		1.00		0.00	2,652.92	2,652.92	0.00
COLTV SHORT TERM INVT FD	-88,380.89	22 Apr 15		1.00		0.00	88,380.89	88,380.89	0.00
COLTV SHORT TERM INVT FD	-1,717,902.94	22 Apr 15		1.00		0.00	1,717,902.94	1,717,902.94	0.00
COLTV SHORT TERM INVT FD	-44,281.78	22 Apr 15		1.00		0.00	44,281.78	44,281.78	0.00
COLTV SHORT TERM INVT FD	-2,940.90	23 Apr 15		1.00		0.00	2,940.90	2,940.90	0.00
COLTV SHORT TERM INVT FD	-33,025.97	23 Apr 15		1.00		0.00	33,025.97	33,025.97	0.00
COLTV SHORT TERM INVT FD	-1,495,761.93	23 Apr 15		1.00		0.00	1,495,761.93	1,495,761.93	0.00
COLTV SHORT TERM INVT FD	-135,157.90	23 Apr 15		1.00		0.00	135,157.90	135,157.90	0.00
COLTV SHORT TERM INVT FD	-23,953.85	23 Apr 15		1.00		0.00	23,953.85	23,953.85	0.00
COLTV SHORT TERM INVT FD	-62,011.74	24 Apr 15		1.00		0.00	62,011.74	62,011.74	0.00
COLTV SHORT TERM INVT FD	-51,975.67	24 Apr 15		1.00		0.00	51,975.67	51,975.67	0.00
COLTV SHORT TERM INVT FD	-22,371.27	24 Apr 15		1.00		0.00	22,371.27	22,371.27	0.00
COLTV SHORT TERM INVT FD	-33,554.17	24 Apr 15		1.00		0.00	33,554.17	33,554.17	0.00
COLTV SHORT TERM INVT FD	-1,343.93	27 Apr 15		1.00		0.00	1,343.93	1,343.93	0.00
COLTV SHORT TERM INVT FD	-142,813.63	27 Apr 15		1.00		0.00	142,813.63	142,813.63	0.00

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Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-44,708.72	27 Apr 15		1.00		0.00	44,708.72	44,708.72	0.00
COLTV SHORT TERM INVT FD	-2,979,345.29	28 Apr 15		1.00		0.00	2,979,345.29	2,979,345.29	0.00
COLTV SHORT TERM INVT FD	-2,688.80	28 Apr 15		1.00		0.00	2,688.80	2,688.80	0.00
COLTV SHORT TERM INVT FD	-104,150.84	28 Apr 15		1.00		0.00	104,150.84	104,150.84	0.00
COLTV SHORT TERM INVT FD	-28,949.42	28 Apr 15		1.00		0.00	28,949.42	28,949.42	0.00
COLTV SHORT TERM INVT FD	-622,467.82	28 Apr 15		1.00		0.00	622,467.82	622,467.82	0.00
COLTV SHORT TERM INVT FD	-1,099,573.00	28 Apr 15		1.00		0.00	1,099,573.00	1,099,573.00	0.00
COLTV SHORT TERM INVT FD	-85,041.60	28 Apr 15		1.00		0.00	85,041.60	85,041.60	0.00
COLTV SHORT TERM INVT FD	-8,111.25	28 Apr 15		1.00		0.00	8,111.25	8,111.25	0.00
COLTV SHORT TERM INVT FD	-695,001.60	28 Apr 15		1.00		0.00	695,001.60	695,001.60	0.00
COLTV SHORT TERM INVT FD	-47,157.49	29 Apr 15		1.00		0.00	47,157.49	47,157.49	0.00
COLTV SHORT TERM INVT FD	-162,301.78	29 Apr 15		1.00		0.00	162,301.78	162,301.78	0.00
COLTV SHORT TERM INVT FD	-85,909.33	29 Apr 15		1.00		0.00	85,909.33	85,909.33	0.00
COLTV SHORT TERM INVT FD	-74,175.62	30 Apr 15		1.00		0.00	74,175.62	74,175.62	0.00
COLTV SHORT TERM INVT FD	-48,781.07	30 Apr 15		1.00		0.00	48,781.07	48,781.07	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-70,288.10	1 May 15		1.00		0.00	70,288.10	70,288.10	0.00
COLTV SHORT TERM INVT FD	-18,730.62	1 May 15		1.00		0.00	18,730.62	18,730.62	0.00
COLTV SHORT TERM INVT FD	-104,692.83	1 May 15		1.00		0.00	104,692.83	104,692.83	0.00
COLTV SHORT TERM INVT FD	-232,376.74	1 May 15		1.00		0.00	232,376.74	232,376.74	0.00
COLTV SHORT TERM INVT FD	-135,213.78	1 May 15		1.00		0.00	135,213.78	135,213.78	0.00
COLTV SHORT TERM INVT FD	-146,649.03	1 May 15		1.00		0.00	146,649.03	146,649.03	0.00
COLTV SHORT TERM INVT FD	-14,937.12	4 May 15		1.00		0.00	14,937.12	14,937.12	0.00
COLTV SHORT TERM INVT FD	-52,704.47	4 May 15		1.00		0.00	52,704.47	52,704.47	0.00
COLTV SHORT TERM INVT FD	-19,449.42	4 May 15		1.00		0.00	19,449.42	19,449.42	0.00
COLTV SHORT TERM INVT FD	-58,658.15	4 May 15		1.00		0.00	58,658.15	58,658.15	0.00
COLTV SHORT TERM INVT FD	-473,857.80	4 May 15		1.00		0.00	473,857.80	473,857.80	0.00
COLTV SHORT TERM INVT FD	-49,928.09	5 May 15		1.00		0.00	49,928.09	49,928.09	0.00
COLTV SHORT TERM INVT FD	-55,766.57	5 May 15		1.00		0.00	55,766.57	55,766.57	0.00
COLTV SHORT TERM INVT FD	-418,646.92	5 May 15		1.00		0.00	418,646.92	418,646.92	0.00
COLTV SHORT TERM INVT FD	-1,951,594.71	5 May 15		1.00		0.00	1,951,594.71	1,951,594.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-16,241.96	5 May 15		1.00		0.00	16,241.96	16,241.96	0.00
COLTV SHORT TERM INVT FD	-15,156.18	5 May 15		1.00		0.00	15,156.18	15,156.18	0.00
COLTV SHORT TERM INVT FD	-338,371.39	6 May 15		1.00		0.00	338,371.39	338,371.39	0.00
COLTV SHORT TERM INVT FD	-174,486.07	6 May 15		1.00		0.00	174,486.07	174,486.07	0.00
COLTV SHORT TERM INVT FD	-256,269.27	7 May 15		1.00		0.00	256,269.27	256,269.27	0.00
COLTV SHORT TERM INVT FD	-98,927.06	7 May 15		1.00		0.00	98,927.06	98,927.06	0.00
COLTV SHORT TERM INVT FD	-3,981.03	7 May 15		1.00		0.00	3,981.03	3,981.03	0.00
COLTV SHORT TERM INVT FD	-1,515.81	8 May 15		1.00		0.00	1,515.81	1,515.81	0.00
COLTV SHORT TERM INVT FD	-954.01	8 May 15		1.00		0.00	954.01	954.01	0.00
COLTV SHORT TERM INVT FD	-15,076.09	8 May 15		1.00		0.00	15,076.09	15,076.09	0.00
COLTV SHORT TERM INVT FD	-26,160.64	8 May 15		1.00		0.00	26,160.64	26,160.64	0.00
COLTV SHORT TERM INVT FD	-2,989,850.99	11 May 15		1.00		0.00	2,989,850.99	2,989,850.99	0.00
COLTV SHORT TERM INVT FD	-12,968.97	11 May 15		1.00		0.00	12,968.97	12,968.97	0.00
COLTV SHORT TERM INVT FD	-262,402.49	11 May 15		1.00		0.00	262,402.49	262,402.49	0.00
COLTV SHORT TERM INVT FD	-284,401.99	11 May 15		1.00		0.00	284,401.99	284,401.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-77,966.11	12 May 15		1.00		0.00	77,966.11	77,966.11	0.00
COLTV SHORT TERM INVT FD	-73,261.41	12 May 15		1.00		0.00	73,261.41	73,261.41	0.00
COLTV SHORT TERM INVT FD	-10,170.17	12 May 15		1.00		0.00	10,170.17	10,170.17	0.00
COLTV SHORT TERM INVT FD	-52,860.22	12 May 15		1.00		0.00	52,860.22	52,860.22	0.00
COLTV SHORT TERM INVT FD	-8,371.99	13 May 15		1.00		0.00	8,371.99	8,371.99	0.00
COLTV SHORT TERM INVT FD	-1,157,725.80	13 May 15		1.00		0.00	1,157,725.80	1,157,725.80	0.00
COLTV SHORT TERM INVT FD	-706,249.75	14 May 15		1.00		0.00	706,249.75	706,249.75	0.00
COLTV SHORT TERM INVT FD	-6,132.90	14 May 15		1.00		0.00	6,132.90	6,132.90	0.00
COLTV SHORT TERM INVT FD	-13,933.24	14 May 15		1.00		0.00	13,933.24	13,933.24	0.00
COLTV SHORT TERM INVT FD	-41,192.32	14 May 15		1.00		0.00	41,192.32	41,192.32	0.00
COLTV SHORT TERM INVT FD	-4,331.70	14 May 15		1.00		0.00	4,331.70	4,331.70	0.00
COLTV SHORT TERM INVT FD	-16,888.68	15 May 15		1.00		0.00	16,888.68	16,888.68	0.00
COLTV SHORT TERM INVT FD	-6,419.04	15 May 15		1.00		0.00	6,419.04	6,419.04	0.00
COLTV SHORT TERM INVT FD	-1,736.16	18 May 15		1.00		0.00	1,736.16	1,736.16	0.00
COLTV SHORT TERM INVT FD	-111,669.43	19 May 15		1.00		0.00	111,669.43	111,669.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-104,780.08	19 May 15		1.00		0.00	104,780.08	104,780.08	0.00
COLTV SHORT TERM INVT FD	-40,813.03	20 May 15		1.00		0.00	40,813.03	40,813.03	0.00
COLTV SHORT TERM INVT FD	-894,791.86	20 May 15		1.00		0.00	894,791.86	894,791.86	0.00
COLTV SHORT TERM INVT FD	-1,033,362.56	20 May 15		1.00		0.00	1,033,362.56	1,033,362.56	0.00
COLTV SHORT TERM INVT FD	-3,063.35	20 May 15		1.00		0.00	3,063.35	3,063.35	0.00
COLTV SHORT TERM INVT FD	-4,908.01	21 May 15		1.00		0.00	4,908.01	4,908.01	0.00
COLTV SHORT TERM INVT FD	-1,576.90	21 May 15		1.00		0.00	1,576.90	1,576.90	0.00
COLTV SHORT TERM INVT FD	-34,186.46	22 May 15		1.00		0.00	34,186.46	34,186.46	0.00
COLTV SHORT TERM INVT FD	-573.03	22 May 15		1.00		0.00	573.03	573.03	0.00
COLTV SHORT TERM INVT FD	-24,255.29	26 May 15		1.00		0.00	24,255.29	24,255.29	0.00
COLTV SHORT TERM INVT FD	-158,286.65	26 May 15		1.00		0.00	158,286.65	158,286.65	0.00
COLTV SHORT TERM INVT FD	-187,765.21	27 May 15		1.00		0.00	187,765.21	187,765.21	0.00
COLTV SHORT TERM INVT FD	-626,000.00	27 May 15		1.00		0.00	626,000.00	626,000.00	0.00
COLTV SHORT TERM INVT FD	-11,883.49	27 May 15		1.00		0.00	11,883.49	11,883.49	0.00
COLTV SHORT TERM INVT FD	-74,485.21	27 May 15		1.00		0.00	74,485.21	74,485.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-220,038.66	28 May 15		1.00		0.00	220,038.66	220,038.66	0.00
COLTV SHORT TERM INVT FD	-7,747.59	28 May 15		1.00		0.00	7,747.59	7,747.59	0.00
COLTV SHORT TERM INVT FD	-107,235.15	28 May 15		1.00		0.00	107,235.15	107,235.15	0.00
COLTV SHORT TERM INVT FD	-44,113.12	28 May 15		1.00		0.00	44,113.12	44,113.12	0.00
COLTV SHORT TERM INVT FD	-18,401.88	29 May 15		1.00		0.00	18,401.88	18,401.88	0.00
COLTV SHORT TERM INVT FD	-15,844.66	29 May 15		1.00		0.00	15,844.66	15,844.66	0.00
COLTV SHORT TERM INVT FD	-56,682.54	1 Jun 15		1.00		0.00	56,682.54	56,682.54	0.00
COLTV SHORT TERM INVT FD	-43,928.97	1 Jun 15		1.00		0.00	43,928.97	43,928.97	0.00
COLTV SHORT TERM INVT FD	-1,991,534.97	1 Jun 15		1.00		0.00	1,991,534.97	1,991,534.97	0.00
COLTV SHORT TERM INVT FD	-805,350.41	1 Jun 15		1.00		0.00	805,350.41	805,350.41	0.00
COLTV SHORT TERM INVT FD	-257,531.09	1 Jun 15		1.00		0.00	257,531.09	257,531.09	0.00
COLTV SHORT TERM INVT FD	-10,315.09	2 Jun 15		1.00		0.00	10,315.09	10,315.09	0.00
COLTV SHORT TERM INVT FD	-112,454.62	2 Jun 15		1.00		0.00	112,454.62	112,454.62	0.00
COLTV SHORT TERM INVT FD	-18,439.27	3 Jun 15		1.00		0.00	18,439.27	18,439.27	0.00
COLTV SHORT TERM INVT FD	-129,824.53	3 Jun 15		1.00		0.00	129,824.53	129,824.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-124,075.67	3 Jun 15		1.00		0.00	124,075.67	124,075.67	0.00
COLTV SHORT TERM INVT FD	-36,495.75	3 Jun 15		1.00		0.00	36,495.75	36,495.75	0.00
COLTV SHORT TERM INVT FD	-22,698.96	4 Jun 15		1.00		0.00	22,698.96	22,698.96	0.00
COLTV SHORT TERM INVT FD	-884,097.79	4 Jun 15		1.00		0.00	884,097.79	884,097.79	0.00
COLTV SHORT TERM INVT FD	-2,198.71	4 Jun 15		1.00		0.00	2,198.71	2,198.71	0.00
COLTV SHORT TERM INVT FD	-17,245.17	5 Jun 15		1.00		0.00	17,245.17	17,245.17	0.00
COLTV SHORT TERM INVT FD	-239,937.75	5 Jun 15		1.00		0.00	239,937.75	239,937.75	0.00
COLTV SHORT TERM INVT FD	-1,527.60	5 Jun 15		1.00		0.00	1,527.60	1,527.60	0.00
COLTV SHORT TERM INVT FD	-466,595.06	5 Jun 15		1.00		0.00	466,595.06	466,595.06	0.00
COLTV SHORT TERM INVT FD	-441.77	5 Jun 15		1.00		0.00	441.77	441.77	0.00
COLTV SHORT TERM INVT FD	-11,397.81	8 Jun 15		1.00		0.00	11,397.81	11,397.81	0.00
COLTV SHORT TERM INVT FD	-60,826.16	8 Jun 15		1.00		0.00	60,826.16	60,826.16	0.00
COLTV SHORT TERM INVT FD	-107,997.36	9 Jun 15		1.00		0.00	107,997.36	107,997.36	0.00
COLTV SHORT TERM INVT FD	-33,482.28	9 Jun 15		1.00		0.00	33,482.28	33,482.28	0.00
COLTV SHORT TERM INVT FD	-28,846.43	9 Jun 15		1.00		0.00	28,846.43	28,846.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-153.32	9 Jun 15		1.00		0.00	153.32	153.32	0.00
COLTV SHORT TERM INVT FD	-3,771.16	10 Jun 15		1.00		0.00	3,771.16	3,771.16	0.00
COLTV SHORT TERM INVT FD	-18,063.32	10 Jun 15		1.00		0.00	18,063.32	18,063.32	0.00
COLTV SHORT TERM INVT FD	-659,000.00	10 Jun 15		1.00		0.00	659,000.00	659,000.00	0.00
COLTV SHORT TERM INVT FD	-6,397.87	10 Jun 15		1.00		0.00	6,397.87	6,397.87	0.00
COLTV SHORT TERM INVT FD	-128,457.22	10 Jun 15		1.00		0.00	128,457.22	128,457.22	0.00
COLTV SHORT TERM INVT FD	-17,293.15	11 Jun 15		1.00		0.00	17,293.15	17,293.15	0.00
COLTV SHORT TERM INVT FD	-947,831.43	11 Jun 15		1.00		0.00	947,831.43	947,831.43	0.00
COLTV SHORT TERM INVT FD	-72,926.56	11 Jun 15		1.00		0.00	72,926.56	72,926.56	0.00
COLTV SHORT TERM INVT FD	-120,534.96	11 Jun 15		1.00		0.00	120,534.96	120,534.96	0.00
COLTV SHORT TERM INVT FD	-73,585.67	12 Jun 15		1.00		0.00	73,585.67	73,585.67	0.00
COLTV SHORT TERM INVT FD	-123,225.25	12 Jun 15		1.00		0.00	123,225.25	123,225.25	0.00
COLTV SHORT TERM INVT FD	-22,138.53	12 Jun 15		1.00		0.00	22,138.53	22,138.53	0.00
COLTV SHORT TERM INVT FD	-110,288.60	12 Jun 15		1.00		0.00	110,288.60	110,288.60	0.00
COLTV SHORT TERM INVT FD	-301,967.24	15 Jun 15		1.00		0.00	301,967.24	301,967.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-746,822.00	15 Jun 15		1.00		0.00	746,822.00	746,822.00	0.00
COLTV SHORT TERM INVT FD	-191.26	15 Jun 15		1.00		0.00	191.26	191.26	0.00
COLTV SHORT TERM INVT FD	-5,053.20	16 Jun 15		1.00		0.00	5,053.20	5,053.20	0.00
COLTV SHORT TERM INVT FD	-6,306.02	16 Jun 15		1.00		0.00	6,306.02	6,306.02	0.00
COLTV SHORT TERM INVT FD	-564,301.40	16 Jun 15		1.00		0.00	564,301.40	564,301.40	0.00
COLTV SHORT TERM INVT FD	-42,863.71	16 Jun 15		1.00		0.00	42,863.71	42,863.71	0.00
COLTV SHORT TERM INVT FD	-1,119.42	16 Jun 15		1.00		0.00	1,119.42	1,119.42	0.00
COLTV SHORT TERM INVT FD	-28,677.27	17 Jun 15		1.00		0.00	28,677.27	28,677.27	0.00
COLTV SHORT TERM INVT FD	-246,729.89	17 Jun 15		1.00		0.00	246,729.89	246,729.89	0.00
COLTV SHORT TERM INVT FD	-23,213.23	17 Jun 15		1.00		0.00	23,213.23	23,213.23	0.00
COLTV SHORT TERM INVT FD	-1,987.97	17 Jun 15		1.00		0.00	1,987.97	1,987.97	0.00
COLTV SHORT TERM INVT FD	-16,222.05	18 Jun 15		1.00		0.00	16,222.05	16,222.05	0.00
COLTV SHORT TERM INVT FD	-132,757.20	18 Jun 15		1.00		0.00	132,757.20	132,757.20	0.00
COLTV SHORT TERM INVT FD	-95,666.30	18 Jun 15		1.00		0.00	95,666.30	95,666.30	0.00
COLTV SHORT TERM INVT FD	-22,734.58	18 Jun 15		1.00		0.00	22,734.58	22,734.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-158.31	18 Jun 15		1.00		0.00	158.31	158.31	0.00
COLTV SHORT TERM INVT FD	-9,975.71	19 Jun 15		1.00		0.00	9,975.71	9,975.71	0.00
COLTV SHORT TERM INVT FD	-1,248.61	22 Jun 15		1.00		0.00	1,248.61	1,248.61	0.00
COLTV SHORT TERM INVT FD	-194,335.17	22 Jun 15		1.00		0.00	194,335.17	194,335.17	0.00
COLTV SHORT TERM INVT FD	-7,269.00	22 Jun 15		1.00		0.00	7,269.00	7,269.00	0.00
COLTV SHORT TERM INVT FD	-7,907.33	23 Jun 15		1.00		0.00	7,907.33	7,907.33	0.00
COLTV SHORT TERM INVT FD	-4,180.00	23 Jun 15		1.00		0.00	4,180.00	4,180.00	0.00
COLTV SHORT TERM INVT FD	-76,500.04	24 Jun 15		1.00		0.00	76,500.04	76,500.04	0.00
COLTV SHORT TERM INVT FD	-64,280.51	24 Jun 15		1.00		0.00	64,280.51	64,280.51	0.00
COLTV SHORT TERM INVT FD	-41,848.00	24 Jun 15		1.00		0.00	41,848.00	41,848.00	0.00
COLTV SHORT TERM INVT FD	-415,655.83	25 Jun 15		1.00		0.00	415,655.83	415,655.83	0.00
COLTV SHORT TERM INVT FD	-62,470.86	25 Jun 15		1.00		0.00	62,470.86	62,470.86	0.00
COLTV SHORT TERM INVT FD	-12,270.95	25 Jun 15		1.00		0.00	12,270.95	12,270.95	0.00
COLTV SHORT TERM INVT FD	-23,918.57	26 Jun 15		1.00		0.00	23,918.57	23,918.57	0.00
COLTV SHORT TERM INVT FD	-15,292.72	26 Jun 15		1.00		0.00	15,292.72	15,292.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-45.14	29 Jun 15		1.00		0.00	45.14	45.14	0.00
COLTV SHORT TERM INVT FD	-9,532.96	29 Jun 15		1.00		0.00	9,532.96	9,532.96	0.00
COLTV SHORT TERM INVT FD	-220,290.33	30 Jun 15		1.00		0.00	220,290.33	220,290.33	0.00
COLTV SHORT TERM INVT FD	-88,705.37	1 Jul 15		1.00		0.00	88,705.37	88,705.37	0.00
COLTV SHORT TERM INVT FD	-38,009.65	1 Jul 15		1.00		0.00	38,009.65	38,009.65	0.00
COLTV SHORT TERM INVT FD	-138,484.62	1 Jul 15		1.00		0.00	138,484.62	138,484.62	0.00
COLTV SHORT TERM INVT FD	-1,979,299.38	1 Jul 15		1.00		0.00	1,979,299.38	1,979,299.38	0.00
COLTV SHORT TERM INVT FD	-1,366,571.64	1 Jul 15		1.00		0.00	1,366,571.64	1,366,571.64	0.00
COLTV SHORT TERM INVT FD	-273,713.68	1 Jul 15		1.00		0.00	273,713.68	273,713.68	0.00
COLTV SHORT TERM INVT FD	-38,361.51	2 Jul 15		1.00		0.00	38,361.51	38,361.51	0.00
COLTV SHORT TERM INVT FD	-22,247.37	2 Jul 15		1.00		0.00	22,247.37	22,247.37	0.00
COLTV SHORT TERM INVT FD	-12.23	3 Jul 15		1.00		0.00	12.23	12.23	0.00
COLTV SHORT TERM INVT FD	-64,580.76	3 Jul 15		1.00		0.00	64,580.76	64,580.76	0.00
COLTV SHORT TERM INVT FD	-46,800.82	6 Jul 15		1.00		0.00	46,800.82	46,800.82	0.00
COLTV SHORT TERM INVT FD	-57,839.70	6 Jul 15		1.00		0.00	57,839.70	57,839.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-30,526.66	6 Jul 15		1.00		0.00	30,526.66	30,526.66	0.00
COLTV SHORT TERM INVT FD	-334,487.23	6 Jul 15		1.00		0.00	334,487.23	334,487.23	0.00
COLTV SHORT TERM INVT FD	-26,792.28	6 Jul 15		1.00		0.00	26,792.28	26,792.28	0.00
COLTV SHORT TERM INVT FD	-10,084.51	7 Jul 15		1.00		0.00	10,084.51	10,084.51	0.00
COLTV SHORT TERM INVT FD	-99,711.66	7 Jul 15		1.00		0.00	99,711.66	99,711.66	0.00
COLTV SHORT TERM INVT FD	-6,810.84	7 Jul 15		1.00		0.00	6,810.84	6,810.84	0.00
COLTV SHORT TERM INVT FD	-63,487.15	7 Jul 15		1.00		0.00	63,487.15	63,487.15	0.00
COLTV SHORT TERM INVT FD	-51,960.70	8 Jul 15		1.00		0.00	51,960.70	51,960.70	0.00
COLTV SHORT TERM INVT FD	-41,726.13	9 Jul 15		1.00		0.00	41,726.13	41,726.13	0.00
COLTV SHORT TERM INVT FD	-68,768.27	9 Jul 15		1.00		0.00	68,768.27	68,768.27	0.00
COLTV SHORT TERM INVT FD	-12,682.65	9 Jul 15		1.00		0.00	12,682.65	12,682.65	0.00
COLTV SHORT TERM INVT FD	-22,612.50	9 Jul 15		1.00		0.00	22,612.50	22,612.50	0.00
COLTV SHORT TERM INVT FD	-19,509.55	10 Jul 15		1.00		0.00	19,509.55	19,509.55	0.00
COLTV SHORT TERM INVT FD	-44,867.12	10 Jul 15		1.00		0.00	44,867.12	44,867.12	0.00
COLTV SHORT TERM INVT FD	-441,774.84	10 Jul 15		1.00		0.00	441,774.84	441,774.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-202,110.84	10 Jul 15		1.00		0.00	202,110.84	202,110.84	0.00
COLTV SHORT TERM INVT FD	-107,778.34	10 Jul 15		1.00		0.00	107,778.34	107,778.34	0.00
COLTV SHORT TERM INVT FD	-156,139.56	13 Jul 15		1.00		0.00	156,139.56	156,139.56	0.00
COLTV SHORT TERM INVT FD	-237,823.48	13 Jul 15		1.00		0.00	237,823.48	237,823.48	0.00
COLTV SHORT TERM INVT FD	-82,560.10	13 Jul 15		1.00		0.00	82,560.10	82,560.10	0.00
COLTV SHORT TERM INVT FD	-38,937.49	13 Jul 15		1.00		0.00	38,937.49	38,937.49	0.00
COLTV SHORT TERM INVT FD	-2,502.00	14 Jul 15		1.00		0.00	2,502.00	2,502.00	0.00
COLTV SHORT TERM INVT FD	-23,115.68	14 Jul 15		1.00		0.00	23,115.68	23,115.68	0.00
COLTV SHORT TERM INVT FD	-67,813.88	14 Jul 15		1.00		0.00	67,813.88	67,813.88	0.00
COLTV SHORT TERM INVT FD	-198,551.61	14 Jul 15		1.00		0.00	198,551.61	198,551.61	0.00
COLTV SHORT TERM INVT FD	-266,271.11	14 Jul 15		1.00		0.00	266,271.11	266,271.11	0.00
COLTV SHORT TERM INVT FD	-441,763.85	14 Jul 15		1.00		0.00	441,763.85	441,763.85	0.00
COLTV SHORT TERM INVT FD	-31,270.92	14 Jul 15		1.00		0.00	31,270.92	31,270.92	0.00
COLTV SHORT TERM INVT FD	-19,207.76	15 Jul 15		1.00		0.00	19,207.76	19,207.76	0.00
COLTV SHORT TERM INVT FD	-83,652.21	16 Jul 15		1.00		0.00	83,652.21	83,652.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-36,147.10	16 Jul 15		1.00		0.00	36,147.10	36,147.10	0.00
COLTV SHORT TERM INVT FD	-2,346.99	17 Jul 15		1.00		0.00	2,346.99	2,346.99	0.00
COLTV SHORT TERM INVT FD	-9,653.03	17 Jul 15		1.00		0.00	9,653.03	9,653.03	0.00
COLTV SHORT TERM INVT FD	-29,412.38	20 Jul 15		1.00		0.00	29,412.38	29,412.38	0.00
COLTV SHORT TERM INVT FD	-41,317.55	20 Jul 15		1.00		0.00	41,317.55	41,317.55	0.00
COLTV SHORT TERM INVT FD	-97,225.19	20 Jul 15		1.00		0.00	97,225.19	97,225.19	0.00
COLTV SHORT TERM INVT FD	-33,271.50	21 Jul 15		1.00		0.00	33,271.50	33,271.50	0.00
COLTV SHORT TERM INVT FD	-133,602.20	21 Jul 15		1.00		0.00	133,602.20	133,602.20	0.00
COLTV SHORT TERM INVT FD	-2,387.54	21 Jul 15		1.00		0.00	2,387.54	2,387.54	0.00
COLTV SHORT TERM INVT FD	-275,637.15	21 Jul 15		1.00		0.00	275,637.15	275,637.15	0.00
COLTV SHORT TERM INVT FD	-545,855.83	22 Jul 15		1.00		0.00	545,855.83	545,855.83	0.00
COLTV SHORT TERM INVT FD	-37,450.40	22 Jul 15		1.00		0.00	37,450.40	37,450.40	0.00
COLTV SHORT TERM INVT FD	-4,264.70	22 Jul 15		1.00		0.00	4,264.70	4,264.70	0.00
COLTV SHORT TERM INVT FD	-65,615.60	22 Jul 15		1.00		0.00	65,615.60	65,615.60	0.00
COLTV SHORT TERM INVT FD	-21,746.97	22 Jul 15		1.00		0.00	21,746.97	21,746.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-103,338.82	23 Jul 15		1.00		0.00	103,338.82	103,338.82	0.00
COLTV SHORT TERM INVT FD	-220,211.03	23 Jul 15		1.00		0.00	220,211.03	220,211.03	0.00
COLTV SHORT TERM INVT FD	-10,295.23	23 Jul 15		1.00		0.00	10,295.23	10,295.23	0.00
COLTV SHORT TERM INVT FD	-276,241.32	23 Jul 15		1.00		0.00	276,241.32	276,241.32	0.00
COLTV SHORT TERM INVT FD	-9,545.27	23 Jul 15		1.00		0.00	9,545.27	9,545.27	0.00
COLTV SHORT TERM INVT FD	-929.88	24 Jul 15		1.00		0.00	929.88	929.88	0.00
COLTV SHORT TERM INVT FD	-18,275.30	24 Jul 15		1.00		0.00	18,275.30	18,275.30	0.00
COLTV SHORT TERM INVT FD	-103,625.01	24 Jul 15		1.00		0.00	103,625.01	103,625.01	0.00
COLTV SHORT TERM INVT FD	-68,017.60	24 Jul 15		1.00		0.00	68,017.60	68,017.60	0.00
COLTV SHORT TERM INVT FD	-186,276.88	27 Jul 15		1.00		0.00	186,276.88	186,276.88	0.00
COLTV SHORT TERM INVT FD	-567,851.66	27 Jul 15		1.00		0.00	567,851.66	567,851.66	0.00
COLTV SHORT TERM INVT FD	-2,241.55	27 Jul 15		1.00		0.00	2,241.55	2,241.55	0.00
COLTV SHORT TERM INVT FD	-11,577.37	27 Jul 15		1.00		0.00	11,577.37	11,577.37	0.00
COLTV SHORT TERM INVT FD	-65,153.07	28 Jul 15		1.00		0.00	65,153.07	65,153.07	0.00
COLTV SHORT TERM INVT FD	-31.99	28 Jul 15		1.00		0.00	31.99	31.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-2,229.35	28 Jul 15		1.00		0.00	2,229.35	2,229.35	0.00
COLTV SHORT TERM INVT FD	-10,215.85	28 Jul 15		1.00		0.00	10,215.85	10,215.85	0.00
COLTV SHORT TERM INVT FD	-199,649.15	28 Jul 15		1.00		0.00	199,649.15	199,649.15	0.00
COLTV SHORT TERM INVT FD	-36,152.50	29 Jul 15		1.00		0.00	36,152.50	36,152.50	0.00
COLTV SHORT TERM INVT FD	-115,791.13	29 Jul 15		1.00		0.00	115,791.13	115,791.13	0.00
COLTV SHORT TERM INVT FD	-240,552.79	29 Jul 15		1.00		0.00	240,552.79	240,552.79	0.00
COLTV SHORT TERM INVT FD	-59,336.70	29 Jul 15		1.00		0.00	59,336.70	59,336.70	0.00
COLTV SHORT TERM INVT FD	-23,440.16	29 Jul 15		1.00		0.00	23,440.16	23,440.16	0.00
COLTV SHORT TERM INVT FD	-128,621.17	29 Jul 15		1.00		0.00	128,621.17	128,621.17	0.00
COLTV SHORT TERM INVT FD	-30,718.66	30 Jul 15		1.00		0.00	30,718.66	30,718.66	0.00
COLTV SHORT TERM INVT FD	-63,276.75	30 Jul 15		1.00		0.00	63,276.75	63,276.75	0.00
COLTV SHORT TERM INVT FD	-210,945.14	30 Jul 15		1.00		0.00	210,945.14	210,945.14	0.00
COLTV SHORT TERM INVT FD	-39,176.26	30 Jul 15		1.00		0.00	39,176.26	39,176.26	0.00
COLTV SHORT TERM INVT FD	-25,596.31	30 Jul 15		1.00		0.00	25,596.31	25,596.31	0.00
COLTV SHORT TERM INVT FD	-69,713.13	31 Jul 15		1.00		0.00	69,713.13	69,713.13	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-97,125.90	3 Aug 15		1.00		0.00	97,125.90	97,125.90	0.00
COLTV SHORT TERM INVT FD	-1,958,298.27	3 Aug 15		1.00		0.00	1,958,298.27	1,958,298.27	0.00
COLTV SHORT TERM INVT FD	-176,108.04	3 Aug 15		1.00		0.00	176,108.04	176,108.04	0.00
COLTV SHORT TERM INVT FD	-65,971.68	3 Aug 15		1.00		0.00	65,971.68	65,971.68	0.00
COLTV SHORT TERM INVT FD	-67,320.58	3 Aug 15		1.00		0.00	67,320.58	67,320.58	0.00
COLTV SHORT TERM INVT FD	-141,070.65	3 Aug 15		1.00		0.00	141,070.65	141,070.65	0.00
COLTV SHORT TERM INVT FD	-18,972.23	3 Aug 15		1.00		0.00	18,972.23	18,972.23	0.00
COLTV SHORT TERM INVT FD	-71,479.14	4 Aug 15		1.00		0.00	71,479.14	71,479.14	0.00
COLTV SHORT TERM INVT FD	-15,312.60	4 Aug 15		1.00		0.00	15,312.60	15,312.60	0.00
COLTV SHORT TERM INVT FD	-180,058.40	4 Aug 15		1.00		0.00	180,058.40	180,058.40	0.00
COLTV SHORT TERM INVT FD	-547.52	4 Aug 15		1.00		0.00	547.52	547.52	0.00
COLTV SHORT TERM INVT FD	-72,471.23	4 Aug 15		1.00		0.00	72,471.23	72,471.23	0.00
COLTV SHORT TERM INVT FD	-48,011.91	4 Aug 15		1.00		0.00	48,011.91	48,011.91	0.00
COLTV SHORT TERM INVT FD	-111,901.44	5 Aug 15		1.00		0.00	111,901.44	111,901.44	0.00
COLTV SHORT TERM INVT FD	-3,368.30	5 Aug 15		1.00		0.00	3,368.30	3,368.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-101,623.10	5 Aug 15		1.00		0.00	101,623.10	101,623.10	0.00
COLTV SHORT TERM INVT FD	-179,924.09	5 Aug 15		1.00		0.00	179,924.09	179,924.09	0.00
COLTV SHORT TERM INVT FD	-10,617.26	5 Aug 15		1.00		0.00	10,617.26	10,617.26	0.00
COLTV SHORT TERM INVT FD	-78,465.32	5 Aug 15		1.00		0.00	78,465.32	78,465.32	0.00
COLTV SHORT TERM INVT FD	-100,583.14	6 Aug 15		1.00		0.00	100,583.14	100,583.14	0.00
COLTV SHORT TERM INVT FD	-57,110.33	6 Aug 15		1.00		0.00	57,110.33	57,110.33	0.00
COLTV SHORT TERM INVT FD	-21,801.72	6 Aug 15		1.00		0.00	21,801.72	21,801.72	0.00
COLTV SHORT TERM INVT FD	-199,500.00	6 Aug 15		1.00		0.00	199,500.00	199,500.00	0.00
COLTV SHORT TERM INVT FD	-95,910.80	6 Aug 15		1.00		0.00	95,910.80	95,910.80	0.00
COLTV SHORT TERM INVT FD	-93,502.64	6 Aug 15		1.00		0.00	93,502.64	93,502.64	0.00
COLTV SHORT TERM INVT FD	-22,517.10	7 Aug 15		1.00		0.00	22,517.10	22,517.10	0.00
COLTV SHORT TERM INVT FD	-76,709.37	7 Aug 15		1.00		0.00	76,709.37	76,709.37	0.00
COLTV SHORT TERM INVT FD	-293,361.03	7 Aug 15		1.00		0.00	293,361.03	293,361.03	0.00
COLTV SHORT TERM INVT FD	-31,458.62	7 Aug 15		1.00		0.00	31,458.62	31,458.62	0.00
COLTV SHORT TERM INVT FD	-21,107.58	7 Aug 15		1.00		0.00	21,107.58	21,107.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-2,759.55	7 Aug 15		1.00		0.00	2,759.55	2,759.55	0.00
COLTV SHORT TERM INVT FD	-171,495.58	10 Aug 15		1.00		0.00	171,495.58	171,495.58	0.00
COLTV SHORT TERM INVT FD	-6,718.59	10 Aug 15		1.00		0.00	6,718.59	6,718.59	0.00
COLTV SHORT TERM INVT FD	-13,915.81	10 Aug 15		1.00		0.00	13,915.81	13,915.81	0.00
COLTV SHORT TERM INVT FD	-114,391.03	10 Aug 15		1.00		0.00	114,391.03	114,391.03	0.00
COLTV SHORT TERM INVT FD	-60,590.19	10 Aug 15		1.00		0.00	60,590.19	60,590.19	0.00
COLTV SHORT TERM INVT FD	-147,900.66	10 Aug 15		1.00		0.00	147,900.66	147,900.66	0.00
COLTV SHORT TERM INVT FD	-45,529.20	10 Aug 15		1.00		0.00	45,529.20	45,529.20	0.00
COLTV SHORT TERM INVT FD	-210,000.00	11 Aug 15		1.00		0.00	210,000.00	210,000.00	0.00
COLTV SHORT TERM INVT FD	-12,809.48	11 Aug 15		1.00		0.00	12,809.48	12,809.48	0.00
COLTV SHORT TERM INVT FD	-77,514.95	11 Aug 15		1.00		0.00	77,514.95	77,514.95	0.00
COLTV SHORT TERM INVT FD	-34,618.82	11 Aug 15		1.00		0.00	34,618.82	34,618.82	0.00
COLTV SHORT TERM INVT FD	-172,848.20	11 Aug 15		1.00		0.00	172,848.20	172,848.20	0.00
COLTV SHORT TERM INVT FD	-10,290.00	12 Aug 15		1.00		0.00	10,290.00	10,290.00	0.00
COLTV SHORT TERM INVT FD	-26,996.16	12 Aug 15		1.00		0.00	26,996.16	26,996.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-10,089.93	12 Aug 15		1.00		0.00	10,089.93	10,089.93	0.00
COLTV SHORT TERM INVT FD	-1,717,506.27	13 Aug 15		1.00		0.00	1,717,506.27	1,717,506.27	0.00
COLTV SHORT TERM INVT FD	-7,591.56	13 Aug 15		1.00		0.00	7,591.56	7,591.56	0.00
COLTV SHORT TERM INVT FD	-115,651.46	14 Aug 15		1.00		0.00	115,651.46	115,651.46	0.00
COLTV SHORT TERM INVT FD	-713,463.23	14 Aug 15		1.00		0.00	713,463.23	713,463.23	0.00
COLTV SHORT TERM INVT FD	-15,385.76	14 Aug 15		1.00		0.00	15,385.76	15,385.76	0.00
COLTV SHORT TERM INVT FD	-22,245.85	17 Aug 15		1.00		0.00	22,245.85	22,245.85	0.00
COLTV SHORT TERM INVT FD	-1,950.06	17 Aug 15		1.00		0.00	1,950.06	1,950.06	0.00
COLTV SHORT TERM INVT FD	-29,447.29	18 Aug 15		1.00		0.00	29,447.29	29,447.29	0.00
COLTV SHORT TERM INVT FD	-7,156.91	18 Aug 15		1.00		0.00	7,156.91	7,156.91	0.00
COLTV SHORT TERM INVT FD	-8,554.00	18 Aug 15		1.00		0.00	8,554.00	8,554.00	0.00
COLTV SHORT TERM INVT FD	-2,075.73	18 Aug 15		1.00		0.00	2,075.73	2,075.73	0.00
COLTV SHORT TERM INVT FD	-444,757.29	19 Aug 15		1.00		0.00	444,757.29	444,757.29	0.00
COLTV SHORT TERM INVT FD	-7,620.90	19 Aug 15		1.00		0.00	7,620.90	7,620.90	0.00
COLTV SHORT TERM INVT FD	-17,901.67	19 Aug 15		1.00		0.00	17,901.67	17,901.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-625.84	19 Aug 15		1.00		0.00	625.84	625.84	0.00
COLTV SHORT TERM INVT FD	-1,671,789.86	19 Aug 15		1.00		0.00	1,671,789.86	1,671,789.86	0.00
COLTV SHORT TERM INVT FD	-51,054.21	19 Aug 15		1.00		0.00	51,054.21	51,054.21	0.00
COLTV SHORT TERM INVT FD	-22,506.00	19 Aug 15		1.00		0.00	22,506.00	22,506.00	0.00
COLTV SHORT TERM INVT FD	-11,660.78	20 Aug 15		1.00		0.00	11,660.78	11,660.78	0.00
COLTV SHORT TERM INVT FD	-29,083.90	20 Aug 15		1.00		0.00	29,083.90	29,083.90	0.00
COLTV SHORT TERM INVT FD	-55,837.80	20 Aug 15		1.00		0.00	55,837.80	55,837.80	0.00
COLTV SHORT TERM INVT FD	-62,933.62	20 Aug 15		1.00		0.00	62,933.62	62,933.62	0.00
COLTV SHORT TERM INVT FD	-1,447.26	21 Aug 15		1.00		0.00	1,447.26	1,447.26	0.00
COLTV SHORT TERM INVT FD	-2.12	21 Aug 15		1.00		0.00	2.12	2.12	0.00
COLTV SHORT TERM INVT FD	-44.64	21 Aug 15		1.00		0.00	44.64	44.64	0.00
COLTV SHORT TERM INVT FD	-7,076.85	21 Aug 15		1.00		0.00	7,076.85	7,076.85	0.00
COLTV SHORT TERM INVT FD	-449,392.75	21 Aug 15		1.00		0.00	449,392.75	449,392.75	0.00
COLTV SHORT TERM INVT FD	-6,954.70	21 Aug 15		1.00		0.00	6,954.70	6,954.70	0.00
COLTV SHORT TERM INVT FD	-0.19	21 Aug 15		1.00		0.00	0.19	0.19	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-103,878.43	24 Aug 15		1.00		0.00	103,878.43	103,878.43	0.00
COLTV SHORT TERM INVT FD	-15,691.47	24 Aug 15		1.00		0.00	15,691.47	15,691.47	0.00
COLTV SHORT TERM INVT FD	-9,282.95	24 Aug 15		1.00		0.00	9,282.95	9,282.95	0.00
COLTV SHORT TERM INVT FD	-585.39	24 Aug 15		1.00		0.00	585.39	585.39	0.00
COLTV SHORT TERM INVT FD	-152,467.49	25 Aug 15		1.00		0.00	152,467.49	152,467.49	0.00
COLTV SHORT TERM INVT FD	-255,540.42	25 Aug 15		1.00		0.00	255,540.42	255,540.42	0.00
COLTV SHORT TERM INVT FD	-155,292.34	25 Aug 15		1.00		0.00	155,292.34	155,292.34	0.00
COLTV SHORT TERM INVT FD	-25,176.15	25 Aug 15		1.00		0.00	25,176.15	25,176.15	0.00
COLTV SHORT TERM INVT FD	-27,540.03	25 Aug 15		1.00		0.00	27,540.03	27,540.03	0.00
COLTV SHORT TERM INVT FD	-58,029.35	26 Aug 15		1.00		0.00	58,029.35	58,029.35	0.00
COLTV SHORT TERM INVT FD	-104,731.98	26 Aug 15		1.00		0.00	104,731.98	104,731.98	0.00
COLTV SHORT TERM INVT FD	-11,269.86	26 Aug 15		1.00		0.00	11,269.86	11,269.86	0.00
COLTV SHORT TERM INVT FD	-62,780.88	26 Aug 15		1.00		0.00	62,780.88	62,780.88	0.00
COLTV SHORT TERM INVT FD	-3,282.60	26 Aug 15		1.00		0.00	3,282.60	3,282.60	0.00
COLTV SHORT TERM INVT FD	-4,496.73	26 Aug 15		1.00		0.00	4,496.73	4,496.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-150,112.47	27 Aug 15		1.00		0.00	150,112.47	150,112.47	0.00
COLTV SHORT TERM INVT FD	-126,776.56	27 Aug 15		1.00		0.00	126,776.56	126,776.56	0.00
COLTV SHORT TERM INVT FD	-496,047.48	27 Aug 15		1.00		0.00	496,047.48	496,047.48	0.00
COLTV SHORT TERM INVT FD	-26,877.32	27 Aug 15		1.00		0.00	26,877.32	26,877.32	0.00
COLTV SHORT TERM INVT FD	-120,664.38	27 Aug 15		1.00		0.00	120,664.38	120,664.38	0.00
COLTV SHORT TERM INVT FD	-31,838.73	27 Aug 15		1.00		0.00	31,838.73	31,838.73	0.00
COLTV SHORT TERM INVT FD	-21,996.20	28 Aug 15		1.00		0.00	21,996.20	21,996.20	0.00
COLTV SHORT TERM INVT FD	-34,669.07	28 Aug 15		1.00		0.00	34,669.07	34,669.07	0.00
COLTV SHORT TERM INVT FD	-216,166.30	28 Aug 15		1.00		0.00	216,166.30	216,166.30	0.00
COLTV SHORT TERM INVT FD	-46,155.49	28 Aug 15		1.00		0.00	46,155.49	46,155.49	0.00
COLTV SHORT TERM INVT FD	-129,778.28	28 Aug 15		1.00		0.00	129,778.28	129,778.28	0.00
COLTV SHORT TERM INVT FD	-21,986.37	28 Aug 15		1.00		0.00	21,986.37	21,986.37	0.00
COLTV SHORT TERM INVT FD	-88,562.32	31 Aug 15		1.00		0.00	88,562.32	88,562.32	0.00
COLTV SHORT TERM INVT FD	-135,498.37	31 Aug 15		1.00		0.00	135,498.37	135,498.37	0.00
COLTV SHORT TERM INVT FD	-6,187.95	1 Sep 15		1.00		0.00	6,187.95	6,187.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-328,034.68	1 Sep 15		1.00		0.00	328,034.68	328,034.68	0.00
COLTV SHORT TERM INVT FD	-63,745.58	1 Sep 15		1.00		0.00	63,745.58	63,745.58	0.00
COLTV SHORT TERM INVT FD	-6,528.03	2 Sep 15		1.00		0.00	6,528.03	6,528.03	0.00
COLTV SHORT TERM INVT FD	-450,765.38	2 Sep 15		1.00		0.00	450,765.38	450,765.38	0.00
COLTV SHORT TERM INVT FD	-21,752.60	2 Sep 15		1.00		0.00	21,752.60	21,752.60	0.00
COLTV SHORT TERM INVT FD	-9,833.89	3 Sep 15		1.00		0.00	9,833.89	9,833.89	0.00
COLTV SHORT TERM INVT FD	-294,459.08	3 Sep 15		1.00		0.00	294,459.08	294,459.08	0.00
COLTV SHORT TERM INVT FD	-44,243.02	4 Sep 15		1.00		0.00	44,243.02	44,243.02	0.00
COLTV SHORT TERM INVT FD	-52,556.75	4 Sep 15		1.00		0.00	52,556.75	52,556.75	0.00
COLTV SHORT TERM INVT FD	-11,252.08	4 Sep 15		1.00		0.00	11,252.08	11,252.08	0.00
COLTV SHORT TERM INVT FD	-34,246.78	4 Sep 15		1.00		0.00	34,246.78	34,246.78	0.00
COLTV SHORT TERM INVT FD	-38,641.00	4 Sep 15		1.00		0.00	38,641.00	38,641.00	0.00
COLTV SHORT TERM INVT FD	-618.07	4 Sep 15		1.00		0.00	618.07	618.07	0.00
COLTV SHORT TERM INVT FD	-51,008.56	8 Sep 15		1.00		0.00	51,008.56	51,008.56	0.00
COLTV SHORT TERM INVT FD	-225,849.90	8 Sep 15		1.00		0.00	225,849.90	225,849.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-18,879.66	8 Sep 15		1.00		0.00	18,879.66	18,879.66	0.00
COLTV SHORT TERM INVT FD	-26,395.20	8 Sep 15		1.00		0.00	26,395.20	26,395.20	0.00
COLTV SHORT TERM INVT FD	-164,416.18	9 Sep 15		1.00		0.00	164,416.18	164,416.18	0.00
COLTV SHORT TERM INVT FD	-4,510.22	9 Sep 15		1.00		0.00	4,510.22	4,510.22	0.00
COLTV SHORT TERM INVT FD	-18,444.44	10 Sep 15		1.00		0.00	18,444.44	18,444.44	0.00
COLTV SHORT TERM INVT FD	-26,170.51	10 Sep 15		1.00		0.00	26,170.51	26,170.51	0.00
COLTV SHORT TERM INVT FD	-10,964.89	11 Sep 15		1.00		0.00	10,964.89	10,964.89	0.00
COLTV SHORT TERM INVT FD	-37,037.58	11 Sep 15		1.00		0.00	37,037.58	37,037.58	0.00
COLTV SHORT TERM INVT FD	-58,220.00	11 Sep 15		1.00		0.00	58,220.00	58,220.00	0.00
COLTV SHORT TERM INVT FD	-1,638.63	11 Sep 15		1.00		0.00	1,638.63	1,638.63	0.00
COLTV SHORT TERM INVT FD	-26,435.80	14 Sep 15		1.00		0.00	26,435.80	26,435.80	0.00
COLTV SHORT TERM INVT FD	-277,722.21	14 Sep 15		1.00		0.00	277,722.21	277,722.21	0.00
COLTV SHORT TERM INVT FD	-152,818.71	14 Sep 15		1.00		0.00	152,818.71	152,818.71	0.00
COLTV SHORT TERM INVT FD	-35,590.43	14 Sep 15		1.00		0.00	35,590.43	35,590.43	0.00
COLTV SHORT TERM INVT FD	-2,000,000.00	14 Sep 15		1.00		0.00	2,000,000.00	2,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-54,377.23	14 Sep 15		1.00		0.00	54,377.23	54,377.23	0.00
COLTV SHORT TERM INVT FD	-9,949.18	16 Sep 15		1.00		0.00	9,949.18	9,949.18	0.00
COLTV SHORT TERM INVT FD	-191,448.51	16 Sep 15		1.00		0.00	191,448.51	191,448.51	0.00
COLTV SHORT TERM INVT FD	-88,876.51	16 Sep 15		1.00		0.00	88,876.51	88,876.51	0.00
COLTV SHORT TERM INVT FD	-5,148.69	16 Sep 15		1.00		0.00	5,148.69	5,148.69	0.00
COLTV SHORT TERM INVT FD	-420,957.80	17 Sep 15		1.00		0.00	420,957.80	420,957.80	0.00
COLTV SHORT TERM INVT FD	-5,394.79	17 Sep 15		1.00		0.00	5,394.79	5,394.79	0.00
COLTV SHORT TERM INVT FD	-5,565.78	18 Sep 15		1.00		0.00	5,565.78	5,565.78	0.00
COLTV SHORT TERM INVT FD	-21,451.59	18 Sep 15		1.00		0.00	21,451.59	21,451.59	0.00
COLTV SHORT TERM INVT FD	-58,135.16	18 Sep 15		1.00		0.00	58,135.16	58,135.16	0.00
COLTV SHORT TERM INVT FD	-12,093.92	18 Sep 15		1.00		0.00	12,093.92	12,093.92	0.00
COLTV SHORT TERM INVT FD	-22,137.20	21 Sep 15		1.00		0.00	22,137.20	22,137.20	0.00
COLTV SHORT TERM INVT FD	-63,530.28	22 Sep 15		1.00		0.00	63,530.28	63,530.28	0.00
COLTV SHORT TERM INVT FD	-327,545.35	22 Sep 15		1.00		0.00	327,545.35	327,545.35	0.00
COLTV SHORT TERM INVT FD	-256,590.04	22 Sep 15		1.00		0.00	256,590.04	256,590.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-2,135.16	22 Sep 15		1.00		0.00	2,135.16	2,135.16	0.00
COLTV SHORT TERM INVT FD	-25,511.01	23 Sep 15		1.00		0.00	25,511.01	25,511.01	0.00
COLTV SHORT TERM INVT FD	-17,024.04	23 Sep 15		1.00		0.00	17,024.04	17,024.04	0.00
COLTV SHORT TERM INVT FD	-319,075.80	23 Sep 15		1.00		0.00	319,075.80	319,075.80	0.00
COLTV SHORT TERM INVT FD	-53,352.00	23 Sep 15		1.00		0.00	53,352.00	53,352.00	0.00
COLTV SHORT TERM INVT FD	-7,155.41	23 Sep 15		1.00		0.00	7,155.41	7,155.41	0.00
COLTV SHORT TERM INVT FD	-5,919.04	24 Sep 15		1.00		0.00	5,919.04	5,919.04	0.00
COLTV SHORT TERM INVT FD	-97,353.56	24 Sep 15		1.00		0.00	97,353.56	97,353.56	0.00
COLTV SHORT TERM INVT FD	-140,872.07	24 Sep 15		1.00		0.00	140,872.07	140,872.07	0.00
COLTV SHORT TERM INVT FD	-13,592.20	25 Sep 15		1.00		0.00	13,592.20	13,592.20	0.00
COLTV SHORT TERM INVT FD	-8,422.75	25 Sep 15		1.00		0.00	8,422.75	8,422.75	0.00
COLTV SHORT TERM INVT FD	-39,301.14	28 Sep 15		1.00		0.00	39,301.14	39,301.14	0.00
COLTV SHORT TERM INVT FD	-31,712.41	28 Sep 15		1.00		0.00	31,712.41	31,712.41	0.00
COLTV SHORT TERM INVT FD	-59,048.30	28 Sep 15		1.00		0.00	59,048.30	59,048.30	0.00
COLTV SHORT TERM INVT FD	-146,673.04	29 Sep 15		1.00		0.00	146,673.04	146,673.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-3,206.51	29 Sep 15		1.00		0.00	3,206.51	3,206.51	0.00
COLTV SHORT TERM INVT FD	-56,736.30	29 Sep 15		1.00		0.00	56,736.30	56,736.30	0.00
COLTV SHORT TERM INVT FD	-111,482.40	29 Sep 15		1.00		0.00	111,482.40	111,482.40	0.00
COLTV SHORT TERM INVT FD	-251,314.92	29 Sep 15		1.00		0.00	251,314.92	251,314.92	0.00
COLTV SHORT TERM INVT FD	-5,384.31	29 Sep 15		1.00		0.00	5,384.31	5,384.31	0.00
COLTV SHORT TERM INVT FD	-3,588.50	30 Sep 15		1.00		0.00	3,588.50	3,588.50	0.00
COLTV SHORT TERM INVT FD	-84,655.21	30 Sep 15		1.00		0.00	84,655.21	84,655.21	0.00
COLTV SHORT TERM INVT FD	-13,003.60	30 Sep 15		1.00		0.00	13,003.60	13,003.60	0.00
COLTV SHORT TERM INVT FD	-149,751.17	30 Sep 15		1.00		0.00	149,751.17	149,751.17	0.00
COLTV SHORT TERM INVT FD	-1,644.20	1 Oct 15		1.00		0.00	1,644.20	1,644.20	0.00
COLTV SHORT TERM INVT FD	-53,965.43	1 Oct 15		1.00		0.00	53,965.43	53,965.43	0.00
COLTV SHORT TERM INVT FD	-13,795.63	1 Oct 15		1.00		0.00	13,795.63	13,795.63	0.00
COLTV SHORT TERM INVT FD	-1,454,468.24	1 Oct 15		1.00		0.00	1,454,468.24	1,454,468.24	0.00
COLTV SHORT TERM INVT FD	-115,445.94	1 Oct 15		1.00		0.00	115,445.94	115,445.94	0.00
COLTV SHORT TERM INVT FD	-28,598.99	1 Oct 15		1.00		0.00	28,598.99	28,598.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-9,149.45	2 Oct 15		1.00		0.00	9,149.45	9,149.45	0.00
COLTV SHORT TERM INVT FD	-127,626.38	2 Oct 15		1.00		0.00	127,626.38	127,626.38	0.00
COLTV SHORT TERM INVT FD	-127,368.99	2 Oct 15		1.00		0.00	127,368.99	127,368.99	0.00
COLTV SHORT TERM INVT FD	-315.07	2 Oct 15		1.00		0.00	315.07	315.07	0.00
COLTV SHORT TERM INVT FD	-27,427.72	2 Oct 15		1.00		0.00	27,427.72	27,427.72	0.00
COLTV SHORT TERM INVT FD	-21,367.45	5 Oct 15		1.00		0.00	21,367.45	21,367.45	0.00
COLTV SHORT TERM INVT FD	-20,748.79	5 Oct 15		1.00		0.00	20,748.79	20,748.79	0.00
COLTV SHORT TERM INVT FD	-173,722.41	5 Oct 15		1.00		0.00	173,722.41	173,722.41	0.00
COLTV SHORT TERM INVT FD	-1,173.54	5 Oct 15		1.00		0.00	1,173.54	1,173.54	0.00
COLTV SHORT TERM INVT FD	-1,901,704.77	6 Oct 15		1.00		0.00	1,901,704.77	1,901,704.77	0.00
COLTV SHORT TERM INVT FD	-42,373.51	6 Oct 15		1.00		0.00	42,373.51	42,373.51	0.00
COLTV SHORT TERM INVT FD	-57,590.75	6 Oct 15		1.00		0.00	57,590.75	57,590.75	0.00
COLTV SHORT TERM INVT FD	-51,541.87	6 Oct 15		1.00		0.00	51,541.87	51,541.87	0.00
COLTV SHORT TERM INVT FD	-8,040.00	7 Oct 15		1.00		0.00	8,040.00	8,040.00	0.00
COLTV SHORT TERM INVT FD	-1,560.89	7 Oct 15		1.00		0.00	1,560.89	1,560.89	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-234,493.13	7 Oct 15		1.00		0.00	234,493.13	234,493.13	0.00
COLTV SHORT TERM INVT FD	-17.03	7 Oct 15		1.00		0.00	17.03	17.03	0.00
COLTV SHORT TERM INVT FD	-95,412.50	7 Oct 15		1.00		0.00	95,412.50	95,412.50	0.00
COLTV SHORT TERM INVT FD	-45,113.20	7 Oct 15		1.00		0.00	45,113.20	45,113.20	0.00
COLTV SHORT TERM INVT FD	-89,730.24	7 Oct 15		1.00		0.00	89,730.24	89,730.24	0.00
COLTV SHORT TERM INVT FD	-23,936.10	8 Oct 15		1.00		0.00	23,936.10	23,936.10	0.00
COLTV SHORT TERM INVT FD	-4,121.30	8 Oct 15		1.00		0.00	4,121.30	4,121.30	0.00
COLTV SHORT TERM INVT FD	-174,895.59	8 Oct 15		1.00		0.00	174,895.59	174,895.59	0.00
COLTV SHORT TERM INVT FD	-44,999.07	8 Oct 15		1.00		0.00	44,999.07	44,999.07	0.00
COLTV SHORT TERM INVT FD	-416,446.92	9 Oct 15		1.00		0.00	416,446.92	416,446.92	0.00
COLTV SHORT TERM INVT FD	-133,556.84	9 Oct 15		1.00		0.00	133,556.84	133,556.84	0.00
COLTV SHORT TERM INVT FD	-18,572.93	9 Oct 15		1.00		0.00	18,572.93	18,572.93	0.00
COLTV SHORT TERM INVT FD	-21,854.18	13 Oct 15		1.00		0.00	21,854.18	21,854.18	0.00
COLTV SHORT TERM INVT FD	-908,542.51	13 Oct 15		1.00		0.00	908,542.51	908,542.51	0.00
COLTV SHORT TERM INVT FD	-16,345.80	13 Oct 15		1.00		0.00	16,345.80	16,345.80	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-42,239.48	14 Oct 15		1.00		0.00	42,239.48	42,239.48	0.00
COLTV SHORT TERM INVT FD	-5,875.19	14 Oct 15		1.00		0.00	5,875.19	5,875.19	0.00
COLTV SHORT TERM INVT FD	-808,412.37	14 Oct 15		1.00		0.00	808,412.37	808,412.37	0.00
COLTV SHORT TERM INVT FD	-57,598.92	15 Oct 15		1.00		0.00	57,598.92	57,598.92	0.00
COLTV SHORT TERM INVT FD	-23,901.93	15 Oct 15		1.00		0.00	23,901.93	23,901.93	0.00
COLTV SHORT TERM INVT FD	-15,341.04	16 Oct 15		1.00		0.00	15,341.04	15,341.04	0.00
COLTV SHORT TERM INVT FD	-19,180.85	16 Oct 15		1.00		0.00	19,180.85	19,180.85	0.00
COLTV SHORT TERM INVT FD	-180,518.58	16 Oct 15		1.00		0.00	180,518.58	180,518.58	0.00
COLTV SHORT TERM INVT FD	-19,972.01	19 Oct 15		1.00		0.00	19,972.01	19,972.01	0.00
COLTV SHORT TERM INVT FD	-373.92	19 Oct 15		1.00		0.00	373.92	373.92	0.00
COLTV SHORT TERM INVT FD	-92,775.17	20 Oct 15		1.00		0.00	92,775.17	92,775.17	0.00
COLTV SHORT TERM INVT FD	-132,965.89	20 Oct 15		1.00		0.00	132,965.89	132,965.89	0.00
COLTV SHORT TERM INVT FD	-68,305.03	20 Oct 15		1.00		0.00	68,305.03	68,305.03	0.00
COLTV SHORT TERM INVT FD	-18,852.24	21 Oct 15		1.00		0.00	18,852.24	18,852.24	0.00
COLTV SHORT TERM INVT FD	-68,566.39	21 Oct 15		1.00		0.00	68,566.39	68,566.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-63,867.77	21 Oct 15		1.00		0.00	63,867.77	63,867.77	0.00
COLTV SHORT TERM INVT FD	-105,799.45	21 Oct 15		1.00		0.00	105,799.45	105,799.45	0.00
COLTV SHORT TERM INVT FD	-22,009.74	23 Oct 15		1.00		0.00	22,009.74	22,009.74	0.00
COLTV SHORT TERM INVT FD	-87,428.15	26 Oct 15		1.00		0.00	87,428.15	87,428.15	0.00
COLTV SHORT TERM INVT FD	-13,589.45	26 Oct 15		1.00		0.00	13,589.45	13,589.45	0.00
COLTV SHORT TERM INVT FD	-31,632.75	27 Oct 15		1.00		0.00	31,632.75	31,632.75	0.00
COLTV SHORT TERM INVT FD	-11,797.00	28 Oct 15		1.00		0.00	11,797.00	11,797.00	0.00
COLTV SHORT TERM INVT FD	-51,716.99	28 Oct 15		1.00		0.00	51,716.99	51,716.99	0.00
COLTV SHORT TERM INVT FD	-103,920.83	29 Oct 15		1.00		0.00	103,920.83	103,920.83	0.00
COLTV SHORT TERM INVT FD	-475,957.59	29 Oct 15		1.00		0.00	475,957.59	475,957.59	0.00
COLTV SHORT TERM INVT FD	-14,508.31	29 Oct 15		1.00		0.00	14,508.31	14,508.31	0.00
COLTV SHORT TERM INVT FD	-87,046.77	29 Oct 15		1.00		0.00	87,046.77	87,046.77	0.00
COLTV SHORT TERM INVT FD	-131,361.14	29 Oct 15		1.00		0.00	131,361.14	131,361.14	0.00
COLTV SHORT TERM INVT FD	-19,259.41	30 Oct 15		1.00		0.00	19,259.41	19,259.41	0.00
COLTV SHORT TERM INVT FD	-407.86	30 Oct 15		1.00		0.00	407.86	407.86	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-601,978.00	30 Oct 15		1.00		0.00	601,978.00	601,978.00	0.00
COLTV SHORT TERM INVT FD	-41,327.79	30 Oct 15		1.00		0.00	41,327.79	41,327.79	0.00
COLTV SHORT TERM INVT FD	-279,405.23	2 Nov 15		1.00		0.00	279,405.23	279,405.23	0.00
COLTV SHORT TERM INVT FD	-215,248.19	2 Nov 15		1.00		0.00	215,248.19	215,248.19	0.00
COLTV SHORT TERM INVT FD	-1,578,680.37	2 Nov 15		1.00		0.00	1,578,680.37	1,578,680.37	0.00
COLTV SHORT TERM INVT FD	-255,655.28	2 Nov 15		1.00		0.00	255,655.28	255,655.28	0.00
COLTV SHORT TERM INVT FD	-110,781.64	3 Nov 15		1.00		0.00	110,781.64	110,781.64	0.00
COLTV SHORT TERM INVT FD	-645,163.81	3 Nov 15		1.00		0.00	645,163.81	645,163.81	0.00
COLTV SHORT TERM INVT FD	-2,001,369.32	4 Nov 15		1.00		0.00	2,001,369.32	2,001,369.32	0.00
COLTV SHORT TERM INVT FD	-38,097.16	4 Nov 15		1.00		0.00	38,097.16	38,097.16	0.00
COLTV SHORT TERM INVT FD	-46,308.16	4 Nov 15		1.00		0.00	46,308.16	46,308.16	0.00
COLTV SHORT TERM INVT FD	-11,714.64	5 Nov 15		1.00		0.00	11,714.64	11,714.64	0.00
COLTV SHORT TERM INVT FD	-184,706.87	5 Nov 15		1.00		0.00	184,706.87	184,706.87	0.00
COLTV SHORT TERM INVT FD	-57,910.42	5 Nov 15		1.00		0.00	57,910.42	57,910.42	0.00
COLTV SHORT TERM INVT FD	-2,881.13	5 Nov 15		1.00		0.00	2,881.13	2,881.13	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-1,164.06	6 Nov 15		1.00		0.00	1,164.06	1,164.06	0.00
COLTV SHORT TERM INVT FD	-94,468.27	6 Nov 15		1.00		0.00	94,468.27	94,468.27	0.00
COLTV SHORT TERM INVT FD	-3,394.80	9 Nov 15		1.00		0.00	3,394.80	3,394.80	0.00
COLTV SHORT TERM INVT FD	-260,967.97	9 Nov 15		1.00		0.00	260,967.97	260,967.97	0.00
COLTV SHORT TERM INVT FD	-188,889.27	9 Nov 15		1.00		0.00	188,889.27	188,889.27	0.00
COLTV SHORT TERM INVT FD	-124,848.75	9 Nov 15		1.00		0.00	124,848.75	124,848.75	0.00
COLTV SHORT TERM INVT FD	-43,142.16	9 Nov 15		1.00		0.00	43,142.16	43,142.16	0.00
COLTV SHORT TERM INVT FD	-5,682.28	10 Nov 15		1.00		0.00	5,682.28	5,682.28	0.00
COLTV SHORT TERM INVT FD	-134,558.32	10 Nov 15		1.00		0.00	134,558.32	134,558.32	0.00
COLTV SHORT TERM INVT FD	-570,506.54	10 Nov 15		1.00		0.00	570,506.54	570,506.54	0.00
COLTV SHORT TERM INVT FD	-200,124.78	10 Nov 15		1.00		0.00	200,124.78	200,124.78	0.00
COLTV SHORT TERM INVT FD	-132,084.02	12 Nov 15		1.00		0.00	132,084.02	132,084.02	0.00
COLTV SHORT TERM INVT FD	-11,987.89	12 Nov 15		1.00		0.00	11,987.89	11,987.89	0.00
COLTV SHORT TERM INVT FD	-146,982.76	12 Nov 15		1.00		0.00	146,982.76	146,982.76	0.00
COLTV SHORT TERM INVT FD	-419,587.15	13 Nov 15		1.00		0.00	419,587.15	419,587.15	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-7,687.35	13 Nov 15		1.00		0.00	7,687.35	7,687.35	0.00
COLTV SHORT TERM INVT FD	-105,336.87	13 Nov 15		1.00		0.00	105,336.87	105,336.87	0.00
COLTV SHORT TERM INVT FD	-8,960.21	13 Nov 15		1.00		0.00	8,960.21	8,960.21	0.00
COLTV SHORT TERM INVT FD	-4,690.72	16 Nov 15		1.00		0.00	4,690.72	4,690.72	0.00
COLTV SHORT TERM INVT FD	-169,517.91	16 Nov 15		1.00		0.00	169,517.91	169,517.91	0.00
COLTV SHORT TERM INVT FD	-49,447.15	16 Nov 15		1.00		0.00	49,447.15	49,447.15	0.00
COLTV SHORT TERM INVT FD	-49,004.99	17 Nov 15		1.00		0.00	49,004.99	49,004.99	0.00
COLTV SHORT TERM INVT FD	-34,049.20	17 Nov 15		1.00		0.00	34,049.20	34,049.20	0.00
COLTV SHORT TERM INVT FD	-33,513.50	18 Nov 15		1.00		0.00	33,513.50	33,513.50	0.00
COLTV SHORT TERM INVT FD	-14,994.61	18 Nov 15		1.00		0.00	14,994.61	14,994.61	0.00
COLTV SHORT TERM INVT FD	-50,250.06	18 Nov 15		1.00		0.00	50,250.06	50,250.06	0.00
COLTV SHORT TERM INVT FD	-183,111.59	18 Nov 15		1.00		0.00	183,111.59	183,111.59	0.00
COLTV SHORT TERM INVT FD	-9,134.18	19 Nov 15		1.00		0.00	9,134.18	9,134.18	0.00
COLTV SHORT TERM INVT FD	-40,110.99	19 Nov 15		1.00		0.00	40,110.99	40,110.99	0.00
COLTV SHORT TERM INVT FD	-67,895.93	19 Nov 15		1.00		0.00	67,895.93	67,895.93	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
COLTV SHORT TERM INVT FD	-14,999.74	19 Nov 15		1.00		0.00	14,999.74	14,999.74	0.00
COLTV SHORT TERM INVT FD	-30,101.40	19 Nov 15		1.00		0.00	30,101.40	30,101.40	0.00
COLTV SHORT TERM INVT FD	-25,412.80	19 Nov 15		1.00		0.00	25,412.80	25,412.80	0.00
COLTV SHORT TERM INVT FD	-32,321.06	20 Nov 15		1.00		0.00	32,321.06	32,321.06	0.00
COLTV SHORT TERM INVT FD	-339,838.58	20 Nov 15		1.00		0.00	339,838.58	339,838.58	0.00
COLTV SHORT TERM INVT FD	-87,439.22	20 Nov 15		1.00		0.00	87,439.22	87,439.22	0.00
COLTV SHORT TERM INVT FD	-69,381.16	20 Nov 15		1.00		0.00	69,381.16	69,381.16	0.00
COLTV SHORT TERM INVT FD	-22,198.61	23 Nov 15		1.00		0.00	22,198.61	22,198.61	0.00
COLTV SHORT TERM INVT FD	-736,231.20	23 Nov 15		1.00		0.00	736,231.20	736,231.20	0.00
COLTV SHORT TERM INVT FD	-171,270.54	23 Nov 15		1.00		0.00	171,270.54	171,270.54	0.00
COLTV SHORT TERM INVT FD	-84,654.13	23 Nov 15		1.00		0.00	84,654.13	84,654.13	0.00
COLTV SHORT TERM INVT FD	-3,613.40	24 Nov 15		1.00		0.00	3,613.40	3,613.40	0.00
COLTV SHORT TERM INVT FD	-265,851.24	24 Nov 15		1.00		0.00	265,851.24	265,851.24	0.00
COLTV SHORT TERM INVT FD	-25,290.21	25 Nov 15		1.00		0.00	25,290.21	25,290.21	0.00
COLTV SHORT TERM INVT FD	-13,088.72	25 Nov 15		1.00		0.00	13,088.72	13,088.72	0.00

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Security Description / Asset ID	Shares/PAR		Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts										
United States - USD										
COLTV SHORT TERM INVT FD	-690,361.36		25 Nov 15		1.00		0.00	690,361.36	690,361.36	0.00
COLTV SHORT TERM INVT FD	-118,857.90		25 Nov 15		1.00		0.00	118,857.90	118,857.90	0.00
COLTV SHORT TERM INVT FD	-22,142.41		25 Nov 15		1.00		0.00	22,142.41	22,142.41	0.00
COLTV SHORT TERM INVT FD	-5,048.43		27 Nov 15		1.00		0.00	5,048.43	5,048.43	0.00
COLTV SHORT TERM INVT FD	-40,559.16		27 Nov 15		1.00		0.00	40,559.16	40,559.16	0.00
COLTV SHORT TERM INVT FD	-12,452.68		27 Nov 15		1.00		0.00	12,452.68	12,452.68	0.00
COLTV SHORT TERM INVT FD	-5,822.48		30 Nov 15		1.00		0.00	5,822.48	5,822.48	0.00
COLTV SHORT TERM INVT FD	-49,795.36		30 Nov 15		1.00		0.00	49,795.36	49,795.36	0.00
COLTV SHORT TERM INVT FD	-134,264.01		30 Nov 15		1.00		0.00	134,264.01	134,264.01	0.00
COLTV SHORT TERM INVT FD	-51,846.08		30 Nov 15		1.00		0.00	51,846.08	51,846.08	0.00
Total number of dispositions = 946								**166,956,360.70**	**166,956,360.70**	**0.00**
Total COLTV SHORT TERM INVT FD								**327,819,969.01**	**327,819,969.01**	**0.00**
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING	17,711.83	*	6 May 15	6,722.59			0.00	119,069,369.28	119,069,369.28	0.00
Total number of acquisitions = 1								**119,069,369.28**	**119,069,369.28**	**0.00**
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING	-877.55		31 Jul 15		6,837.21		0.00	5,899,408.76	6,000,000.00	100,591.24
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING	-0.14		3 Aug 15		0.00		0.00	941.16	0.00	-941.16

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
Total number of dispositions = 2							**5,900,349.92**	**6,000,000.00**	**99,650.08**
Total MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING							**124,969,719.20**	**125,069,369.28**	**99,650.08**
Other									
United States - USD									
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-10-2015 TO 11-12-2015	34,200,000.00	10 Nov 15	100.00			0.00	34,200,000.00	34,200,000.00	0.00
Total number of acquisitions = 1							**34,200,000.00**	**34,200,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-10-2015 TO 11-12-2015	-34,200,000.00	12 Nov 15		100.00		0.00	34,200,000.00	34,200,000.00	0.00
Total number of dispositions = 1							**34,200,000.00**	**34,200,000.00**	**0.00**
Total BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-10-2015 TO 11-12-2015							**68,400,000.00**	**68,400,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-24-2015 TO 11-25-2015	34,400,000.00	24 Nov 15	100.00			0.00	34,400,000.00	34,400,000.00	0.00
Total number of acquisitions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-24-2015 TO 11-25-2015	-34,400,000.00	25 Nov 15		100.00		0.00	34,400,000.00	34,400,000.00	0.00
Total number of dispositions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**
Total BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-24-2015 TO 11-25-2015							**68,800,000.00**	**68,800,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2015 TO 11-10-2015	34,400,000.00	9 Nov 15	100.00			0.00	34,400,000.00	34,400,000.00	0.00
Total number of acquisitions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**

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Other									
United States - USD									
BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2015 TO 11-10-2015	-34,400,000.00	10 Nov 15		100.00		0.00	34,400,000.00	34,400,000.00	0.00
Total number of dispositions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**
Total BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2015 TO 11-10-2015							**68,800,000.00**	**68,800,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-25-2015 TO 11-27-2015	34,400,000.00	25 Nov 15	100.00			0.00	34,400,000.00	34,400,000.00	0.00
Total number of acquisitions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**
BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-25-2015 TO 11-27-2015	-34,400,000.00	27 Nov 15		100.00		0.00	34,400,000.00	34,400,000.00	0.00
Total number of dispositions = 1							**34,400,000.00**	**34,400,000.00**	**0.00**
Total BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-25-2015 TO 11-27-2015							**68,800,000.00**	**68,800,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-22-2015 TO 09-23-2015	38,000,000.00	22 Sep 15	100.00			0.00	38,000,000.00	38,000,000.00	0.00
Total number of acquisitions = 1							**38,000,000.00**	**38,000,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-22-2015 TO 09-23-2015	-38,000,000.00	23 Sep 15		100.00		0.00	38,000,000.00	38,000,000.00	0.00
Total number of dispositions = 1							**38,000,000.00**	**38,000,000.00**	**0.00**
Total BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-22-2015 TO 09-23-2015							**76,000,000.00**	**76,000,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-01-2015 TO 07-02-2015	35,600,000.00	1 Jul 15	100.00			0.00	35,600,000.00	35,600,000.00	0.00
Total number of acquisitions = 1							**35,600,000.00**	**35,600,000.00**	**0.00**

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Other									
United States - USD									
BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-01-2015 TO 07-02-2015	-35,600,000.00	2 Jul 15		100.00		0.00	35,600,000.00	35,600,000.00	0.00
Total number of dispositions = 1							**35,600,000.00**	**35,600,000.00**	**0.00**
Total BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-01-2015 TO 07-02-2015							**71,200,000.00**	**71,200,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-02-2015 TO 06-03-2015	39,100,000.00	2 Jun 15	100.00			0.00	39,100,000.00	39,100,000.00	0.00
Total number of acquisitions = 1							**39,100,000.00**	**39,100,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-02-2015 TO 06-03-2015	-39,100,000.00	3 Jun 15		100.00		0.00	39,100,000.00	39,100,000.00	0.00
Total number of dispositions = 1							**39,100,000.00**	**39,100,000.00**	**0.00**
Total BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-02-2015 TO 06-03-2015							**78,200,000.00**	**78,200,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-09-2015 TO 10-13-2015	34,000,000.00	9 Oct 15	100.00			0.00	34,000,000.00	34,000,000.00	0.00
Total number of acquisitions = 1							**34,000,000.00**	**34,000,000.00**	**0.00**
BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-09-2015 TO 10-13-2015	-34,000,000.00	13 Oct 15		100.00		0.00	34,000,000.00	34,000,000.00	0.00
Total number of dispositions = 1							**34,000,000.00**	**34,000,000.00**	**0.00**
Total BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-09-2015 TO 10-13-2015							**68,000,000.00**	**68,000,000.00**	**0.00**

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆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	Value of Asset on Transaction
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP: 658991120	Total acquisitions	6	109,664,596.45			0.00	109,664,596.45	109,664,596.45
	Total dispositions	6		0.00		0.00	0.00	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,567	160,863,608.31			0.00	160,863,608.31	160,863,608.31
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total dispositions	946		166,956,360.70		0.00	166,956,360.70	166,956,360.70
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING CUSIP: 658991294	Total acquisitions	1	119,069,369.28			0.00	119,069,369.28	119,069,369.28
	Total dispositions	2		6,000,000.00		0.00	5,900,349.92	6,000,000.00
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-10-2015 TO 11-12-2015 CUSIP: 77799NOV9	Total acquisitions	1	34,200,000.00			0.00	34,200,000.00	34,200,000.00
	Total dispositions	1		34,200,000.00		0.00	34,200,000.00	34,200,000.00
BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-24-2015 TO 11-25-2015 CUSIP: 77799NOV9	Total acquisitions	1	34,400,000.00			0.00	34,400,000.00	34,400,000.00
	Total dispositions	1		34,400,000.00		0.00	34,400,000.00	34,400,000.00
BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2015 TO 11-10-2015 CUSIP: 77799NOV9	Total acquisitions	1	34,400,000.00			0.00	34,400,000.00	34,400,000.00
	Total dispositions	1		34,400,000.00		0.00	34,400,000.00	34,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆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	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-25-2015 TO 11-27-2015 CUSIP: 77799NOV9	Total acquisitions	1	34,400,000.00			0.00	34,400,000.00	34,400,000.00
	Total dispositions	1		34,400,000.00		0.00	34,400,000.00	34,400,000.00
BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-22-2015 TO 09-23-2015 CUSIP: 77799SEP2	Total acquisitions	1	38,000,000.00			0.00	38,000,000.00	38,000,000.00
	Total dispositions	1		38,000,000.00		0.00	38,000,000.00	38,000,000.00
BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-01-2015 TO 07-02-2015 CUSIP: 77799JUL3	Total acquisitions	1	35,600,000.00			0.00	35,600,000.00	35,600,000.00
	Total dispositions	1		35,600,000.00		0.00	35,600,000.00	35,600,000.00
BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-02-2015 TO 06-03-2015 CUSIP: 77799JUN9	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-09-2015 TO 10-13-2015 CUSIP: 77799OCT5	Total acquisitions	1	34,000,000.00			0.00	34,000,000.00	34,000,000.00
	Total dispositions	1		34,000,000.00		0.00	34,000,000.00	34,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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NOTE: TRANSACTIONS ARE BASED ON THE 2013-12-31 VALUE (INCLUDING ACCRUALS) OF 1,348,072,131.32

SCHEDULE SB (Form 5500)	Single-Employer Defined Benefit Plan Actuarial Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.	2014 This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning 12/01/2014 and ending 11/30/2015

▶ **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	B Three-digit plan number (PN) ▶	
Sprint Retirement Pension Plan		001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF	**D** Employer Identification Number (EIN)	
Sprint Communications, Inc.	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 2014

2 Assets:

a Market value	2a	1,347,705,558
b Actuarial value	2b	1,283,638,816

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	8,359	624,297,818	624,297,818
b For terminated vested participants	15,342	403,346,920	403,346,920
c For active participants	10,934	330,723,497	341,659,736
d Total	34,635	1,358,368,235	1,369,304,474

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	6.60%
6 Target normal cost	6	10,300,000

Statement by Enrolled Actuary

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

SIGN HERE Corey Bruno CB — Signature of actuary — 09/06/2016 — Date

Corey Bruno — Type or print name of actuary — 1407695 — Most recent enrollment number

TOWERS WATSON DELAWARE INC. — Firm name — 314-719-5900 — Telephone number (including area code)

101 South Hanley Road, Suite 900

St. Louis MO 63105 — 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	4,244,395
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	4,244,395
10	Interest on line 9 using prior year's actual return of 7.64%	0	324,272
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.82%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
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	4,568,667

Part III Funding Percentages

14	Funding target attainment percentage	14	93.41%
15	Adjusted funding target attainment percentage	15	93.41%
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	100.60%
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
06/30/2016	23,047,332	0			
		Totals ► 18(b)	23,047,332	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	20,832,858

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.99%	6.32%	6.99%	

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	10,300,000
b Excess assets, if applicable, but not greater than line 31a	31b	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	90,234,325	15,101,524
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	25,401,524

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	4,568,667	4,568,667

36 Additional cash requirement (line 34 minus line 35)	36	20,832,857
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	20,832,858

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	38a	1
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	1
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, 2014

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, 2014
Enrolled Actuary	Corey Bruno
Enrollment Number	14-07695

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, Part V – Summary of Plan Provisions

Plan Provisions

The plan was originally effective January 1, 1966. All amendments included in the January 1, 2013 plan restatement are reflected in this valuation. The most recent amendment effective September 3, 2014 allowed for a voluntary distribution window for certain former employees to receive a one-time cash out of their benefit in November 2014.

Covered Employees	All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below. 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. “Former Centel Union Employees” become participants in the plan on the date on which they become employees. 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. “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. “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. “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. “Average pre-1994 compensation” means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

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Schedule SB, Part V – Summary of Plan Provisions

"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.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

EIN 48-0457967 Plan 001

Schedule SB, Part V – Summary of Plan Provisions

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: i. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or ii. he is unfit mentally or physically to perform his duties in a satisfactory manner, or 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: 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 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.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

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Schedule SB, Part V – Summary of Plan Provisions

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.
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. 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.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

EIN 48-0457967 Plan 001

Schedule SB, Part V – Summary of Plan Provisions

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

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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. 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. 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. 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): (a) The product of (i) 2.1% of monthly benefit, and (ii) the aggregate number of years (or part thereof) from July 1, 1986 through December 31, 1992 during which the member was receiving benefits. (b) $10 per month.

Sprint Communications, Inc.

Sprint Retirement Pension Plan

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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. 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. 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. 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

Since the prior valuation, the Plan was amended to include a voluntary distribution window for certain former employees to receive a one-time cash out of their benefit in November 2014.

Substantive Commitment

We are not aware of any other substantive commitments under the provisions of the plan.

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	25,409.64	25,409.64	25,409.64
GBP - British pound sterling	77,304.85	77,304.85	77,304.85
CAD - Canadian dollar	242.77	242.77	242.77
COP - Colombian peso	11,794.38	11,794.38	11,794.38
DKK - Danish krone	8,510.99	8,510.99	8,510.99
EUR - Euro	183,636.12	183,636.12	183,636.12
HKD - Hong Kong dollar	9,256.77	9,256.77	9,256.77
JPY - Japanese yen	79,222.16	79,222.16	79,222.16
MXN - Mexican peso	-8,699.91	-8,699.91	-8,699.91
TWD - New Taiwan dollar	7,255.95	7,255.95	7,255.95
SGD - Singapore dollar	311.92	311.92	311.92
ZAR - South African rand	0.00	0.00	0.00
SEK - Swedish krona	0.00	0.00	0.00
TRY - Turkish lira	0.34	0.34	0.34
USD - United States dollar	1,273,088.18	1,273,088.18	1,273,088.18
Total - all currencies		**1,667,334.16**	**1,667,334.16**
Total Non-Interest Bearing Cash - USD		**1,667,334.16**	**1,667,334.16**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.00	984,632.69	949,297.22
Pending foreign exchange purchases: British pound sterling	0.00	1,617,411.51	1,615,275.50
Pending foreign exchange purchases: Euro	0.00	12,082,004.40	11,988,358.69
Pending foreign exchange purchases: Hong Kong dollar	0.00	54,484.43	54,473.66
Pending foreign exchange purchases: Indonesian rupiah	0.00	13,368.61	13,363.78
Pending foreign exchange purchases: Japanese yen	0.00	8,904.11	8,867.43
Pending foreign exchange purchases: Mexican peso	0.00	102,363.83	101,548.61
Pending foreign exchange purchases: United States dollar	0.00	30,256,423.74	30,256,423.74
Total - all currencies		**45,119,593.32**	**44,987,608.63**

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Receivables - Other - USD			
Pending trade sales: Canadian dollar	0.00	15,542.45	15,599.64
Pending trade sales: Euro	0.00	22,548.39	22,478.16
Pending trade sales: United States dollar	0.00	63,073,640.14	63,073,640.14
Total - all currencies		**63,111,730.98**	**63,111,717.94**
Total Receivables - Other - USD		**108,231,324.30**	**108,099,326.57**
Interest Bearing Cash - USD			
USD - United States dollar	12,631,735.17	12,631,735.17	12,631,735.17
Total - all currencies		**12,631,735.17**	**12,631,735.17**
Total Interest Bearing Cash - USD		**12,631,735.17**	**12,631,735.17**
U.S. Government Securities			
United States - USD			
7.43 05-01-2023 CUSIP : 99V000N86	3,474.28	3,530.38	3,367.09
FED NATL MTG ASSN GTD MTG POOL #AL1637 ADJ RT DUE 01-01-2037 BEO CUSIP : 3138EHZB1	231,776.94	245,538.70	245,370.65
FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041 CUSIP : 3137AEYR0	22,054.75	22,992.09	23,171.78
FEDERAL HOME LN MTG CORP POOL #84-8651 FLTG RATE DUE 09-01-2035 CUSIP : 31300LTG0	158,583.39	167,999.28	167,982.62
FEDERAL HOME LN MTG CORP POOL #848716 FLTG RATE DUE 01-01-2037 CUSIP : 31300LVH5	308,151.52	326,833.21	326,994.98
FEDERAL HOME LN MTG CORP POOL #Q27914 3.5% 08-01-2044 BEO CUSIP : 3132M8N77	216,498.82	222,503.27	225,405.58
FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP : 3138ABXR5	271,604.20	286,690.96	288,348.60
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1971 5% 05-01-2041 BEO CUSIP : 3138AFFM7	265,927.16	295,012.95	295,160.53
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4899 4% 01-01-2042 BEO CUSIP : 3138AWNR0	327,952.74	349,474.65	348,758.06
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0134 ADJ RT DUE 09-01-2036 BEO CUSIP : 3138EGEG5	459,237.10	481,911.93	483,268.97

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4388 ADJ RT DUE 05-01-2039 BEO CUSIP : 3138EL2W2	274,459.66	290,155.31	290,674.73
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5788 5% 05-01-2042 BEO CUSIP : 3138ENNE5	211,633.92	234,682.18	234,363.40
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5955 5% 01-01-2042 BEO CUSIP : 3138ENTM1	265,601.15	295,024.77	293,696.17
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6773 5% 07-01-2041 BEO CUSIP : 3138EPQ31	439,388.91	486,623.22	485,825.28
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6950 4% 12-01-2042 BEO CUSIP : 3138EPWL4	564,303.83	600,807.23	600,042.88
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP : 99V0006T9	54,851.73	54,803.50	54,735.06
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP : 3128MJMW7	235,156.70	251,360.46	254,050.60
FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040 SEDOL : B8GC4J2	64,133.89	64,214.05	65,098.01
FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG CUSIP : 3137A7VH0	2,985.41	3,067.51	3,956.98
FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042 CUSIP : 3137AKEE7	348,289.69	348,235.27	351,474.10
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 CUSIP : 3133TCE95	81,942.48	81,494.10	85,698.90
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 CUSIP : 31394FHD0	101,014.49	100,378.96	101,477.94
FNMA FLTG SER 2010-141 CL FB 12-25-2040 CUSIP : 31398SXN8	757,784.29	757,547.45	762,060.47
FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP : 31396VX29	50,900.40	50,820.86	51,165.79
FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041 CUSIP : 3136A0ZP5	579,663.67	579,844.83	586,507.18
FNMA POOL #254903 5% 10-01-2033 BEO CUSIP : 31371LDG1	602,751.76	671,864.89	668,071.36
FNMA POOL #725027 5% 11-01-2033 BEO CUSIP : 31402CPL0	367,668.23	399,744.53	407,557.29
FNMA POOL #890143 5% 02-01-2039 BEO CUSIP : 31410K5C4	549,861.36	614,536.47	606,186.40
FNMA POOL #995203 5% DUE 07-01-2035 BEO CUSIP : 31416BRY6	324,296.00	359,360.51	359,223.65
FNMA POOL #995240 4.5% 08-01-2037 BEO CUSIP : 31416BS58	552,368.63	604,757.33	599,419.39
FNMA POOL #AA4414 4.5% 03-01-2039 BEO CUSIP : 31416M3Y8	351,790.17	386,639.38	384,757.83
FNMA POOL #AD0825 4.544% DUE 02-01-2020 BEO CUSIP : 31418M4K5	294,477.19	342,697.80	322,826.50
FNMA POOL #AD0895 4.501 DUE 07-01-2019 BEO CUSIP : 31418M7H9	268,517.05	299,899.97	291,784.05
FNMA POOL #AE7685 4% DUE 10-01-2040 BEO CUSIP : 31419JRF7	151,711.58	161,715.06	161,346.78
FNMA POOL #AS3907 4% 11-01-2044 BEO CUSIP : 3138WDKV2	15,789.66	16,892.47	16,757.40

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #AX1916 5.5% 12-01-2041 BEO CUSIP : 3138Y3DW8	175,356.10	202,536.29	200,929.33
FNMA POOL #MA1689 4% 12-01-2033 BEO CUSIP : 31418A2X5	495,050.79	529,461.84	530,857.81
FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041 CUSIP : 3136A0K48	145,552.09	145,779.51	147,210.22
FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041 CUSIP : 31397QRE0	280,912.72	280,824.92	283,852.47
FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043 CUSIP : 3136AEDS3	393,489.65	393,981.50	392,458.71
FNMA REMIC SER 2013-52 CL MD 1.25 06-25-2043 CUSIP : 3136AEJ24	623,612.23	608,793.15	593,459.95
FNMA REMIC TR 2010-117 CL-FE VAR RATE .846 10-25-2040 CUSIP : 31398NQ80	58,507.53	58,736.06	58,926.56
FNMA REMIC TR 2010-135 CL-LF VAR RATE .896 12-25-2040 CUSIP : 31398SD83	119,763.52	120,605.59	120,476.47
FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042 CUSIP : 3136AAAN5	353,236.56	353,567.70	352,909.11
FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO CUSIP : 31397SWJ9	1,008.47	1,022.34	1,156.04
FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041 CUSIP : 3136A0J65	228,082.55	229,675.57	230,047.94
FNMA SER 2011-M8 CLA2 DUE 8 2.922 DUE 08-25-2021 BEO CUSIP : 3136A16X8	1,069,000.00	1,073,593.37	1,108,856.59
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4	-9,300,000.00	-9,545,941.41	-9,609,150.60
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY SEDOL : B3KFK16	-11,300,000.00	-11,937,500.00	-11,963,434.30
GNMA POOL #5055 4.5% 05-20-2041 BEO CUSIP : 36202FTL0	821,131.71	896,829.78	893,663.09
GNMA POOL #5334 5% 03-20-2042 BEO CUSIP : 36202F4T0	105,077.17	115,847.58	117,149.59
GNMA POOL #698370 4.5% 07-15-2039 BEO CUSIP : 36296Q2B4	313,009.72	347,171.78	342,390.37
GNMA POOL #MA2306 5% 10-20-2044 BEO CUSIP : 36179QR37	329,187.70	360,585.65	356,620.55
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL : 2384241	16,800.36	17,140.84	17,463.12
GNMAII POOL #8942 SER 2026 1.625% DUE 08-20-2026 REG CUSIP : 36202K5B7	12,067.20	12,297.68	12,103.64
GNMAII POOL #8966 SER 2026 1.625% DUE 09-20-2026 REG CUSIP : 36202K6B6	2,953.89	3,019.81	2,973.50
GNMAII POOL #MA3035 4.0% DUE 08-20-2045 REG CUSIP : 36179RLQ0	909,514.45	969,294.54	968,031.70
I/O FNMA 2007-15 CL AI VAR 03-25-2037 CUSIP : 31396PWK3	239,574.37	35,936.14	36,980.94
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL : B2NXL95	82,017.39	9,380.73	13,772.52
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP : 83162CNR0	182,719.17	192,540.32	194,898.31
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP : 83162CPA5	126,511.15	130,049.51	136,594.08
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP : 83162CPR8	157,279.27	157,279.27	167,664.42

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP : 83162CVR1	369,013.56	369,013.56	384,180.01
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP : 83162CRL9	277,989.99	285,895.31	308,204.72
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP : 83162CNM1	112,895.45	117,834.61	121,690.00
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP : 83162CPX5	131,359.93	131,359.93	143,373.32
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP : 83162CPN7	158,665.94	158,665.94	169,629.75
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP : 83162CUY7	818,310.64	818,310.64	816,105.29
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP : 83162CVB6	378,805.39	378,805.39	375,774.94
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP : 83162CVN0	299,619.77	299,619.77	293,653.14
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP : 83162CPL1	157,903.11	157,987.95	171,650.15
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP : 83162CWD1	701,617.97	701,617.97	730,022.97
SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89 01-01-31 CUSIP : 83162CTU7	668,297.65	695,864.93	716,662.35
** TENNESSEE VALLEY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG CUSIP : 880591ES7	271,000.00	263,720.94	266,014.41
UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 SEDOL : BVFD6V3	1,800,000.00	1,783,851.96	1,742,904.46
UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024 SEDOL : BP8S7P4	2,100,000.00	2,085,888.04	2,017,840.55
** UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP : 912810RM2	395,000.00	388,706.27	394,629.49
** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP : 912810RC4	950,000.00	994,642.83	1,072,943.30
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	1,528,000.00	1,932,342.76	1,967,597.96
UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022 SEDOL : B8DFZ68	400,000.00	413,655.53	404,515.83
UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG CUSIP : 912828J84	2,126,000.00	2,111,708.08	2,107,480.41
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG SEDOL : BM7S9P8	2,800,000.00	2,787,099.21	2,875,796.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
** UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG CUSIP : 912828XH8	2,288,000.00	2,292,183.67	2,287,643.07
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG SEDOL : BYVVV84	3,800,000.00	3,850,914.06	3,807,421.40
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL : BYS2RD7	2,900,000.00	2,851,855.47	2,842,113.10
UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG SEDOL : BYRLCJ6	1,625,000.00	1,602,622.74	1,602,909.75
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL : BYQ26R6	825,000.00	826,864.26	827,352.90
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG SEDOL : BJT0TY0	3,100,000.00	3,137,194.46	3,247,975.40
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG CUSIP : 912828D56	10,700,000.00	10,718,838.45	10,867,187.50
UNITED STATES TREAS NTS TIPS .375 07-15-2023 SEDOL : BCDZ135	1,800,000.00	1,800,073.01	1,814,395.53
UTD STATES TREAS 1.875% DUE 10-31-2022 SEDOL : BZ1JYD1	2,360,000.00	2,340,891.47	2,341,655.72
** UTD STATES TREAS 2.125% DUE 05-15-2025 CUSIP : 912828XB1	356,000.00	352,103.40	352,968.30
Total United States - USD		**42,872,298.20**	**43,227,740.85**
Total U.S. Government Securities		**42,872,298.20**	**43,227,740.85**
Corporate Debt Instruments - Preferred			
France - USD			
SANOFI S A 1.25% DUE 04-10-2018 SEDOL : BBMT982	655,000.00	650,394.71	654,437.36
Total France - USD		**650,394.71**	**654,437.36**
Japan - USD			
TOYOTA MTR CR CORP 1.45% DUE 01-12-2018 SEDOL : BYZ64R5	1,015,000.00	1,013,609.45	1,014,899.52
Total Japan - USD		**1,013,609.45**	**1,014,899.52**
Switzerland - USD			
CR SUISSE AG 1.375% DUE 05-26-2017 SEDOL : BN405P6	760,000.00	760,349.60	758,136.48
Total Switzerland - USD		**760,349.60**	**758,136.48**
United Kingdom - USD			
BP CAP MKTS P L C 1.375% DUE 11-06-2017 SEDOL : BG48QJ2	1,015,000.00	1,011,579.45	1,013,121.24
LLOYDS BK PLC 1.75% DUE 03-16-2018 SEDOL : BWX5RR1	1,600,000.00	1,597,856.00	1,599,256.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Preferred			
Total United Kingdom - USD		**2,609,435.45**	**2,612,377.24**
United States - USD			
ABBVIE INC 2% DUE 11-06-2018 SEDOL : BCZZRL3	2,005,000.00	2,006,423.55	2,010,485.68
ABBVIE INC 2.5% 05-14-2020 SEDOL : BXDZFV8	100,000.00	99,590.00	99,327.40
ABBVIE INC 3.2% 11-06-2022 SEDOL : BXDZFW9	435,000.00	434,143.05	430,965.81
ABBVIE INC 3.6% 05-14-2025 SEDOL : BXDZFX0	100,000.00	99,825.00	99,085.50
AMERN HONDA FIN 2.125% DUE 10-10-2018 SEDOL : BFPMV91	560,000.00	567,526.40	566,190.80
BANK OF AMERICA CORP 1.75% DUE 06-05-2018 CUSIP : 06050TMC3	459,000.00	458,600.67	458,415.23
CHARLES SCHWAB CORP 1.5% DUE 03-10-2018 SEDOL : BVW27D2	1,065,000.00	1,063,658.10	1,063,025.49
CHEVRON CORP NEW 1.344% DUE 11-09-2017 SEDOL : BYQKJM6	725,000.00	725,000.00	726,151.30
CIGNA CORP 4.5 DUE 03-15-2021 SEDOL : B44QJ82	505,000.00	552,126.60	541,452.92
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL : BK3NZJ9	760,000.00	769,940.80	769,606.40
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP : 26442RAD3	215,000.00	214,264.70	212,594.58
HOME DEPOT INC 3.35% DUE 09-15-2025 SEDOL : BZ0V2D4	200,000.00	199,714.00	204,124.80
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL : B5BG4V0	760,000.00	845,690.00	831,777.44
HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG SEDOL : B16BRC4	100,000.00	85,397.00	99,882.50
INTERCONTINENTAL 2.75% DUE 12-01-2020 SEDOL : BZ1MWW5	1,012,000.00	1,010,866.56	1,015,093.68
JPMORGAN CHASE 3.9% 07-15-2025 SEDOL : BYP3G69	1,270,000.00	1,266,710.84	1,316,744.89
JPMORGAN CHASE & 4.625 DUE 05-10-2021 SEDOL : BFN0LQ4	1,845,000.00	2,034,518.40	2,014,413.44
JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017 SEDOL : B9KBCV0	955,000.00	1,070,239.85	1,028,267.60
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL : BYZ6550	780,000.00	777,689.80	782,543.58
MEDTRONIC INC 2.5% DUE 03-15-2020 SEDOL : BYZ6583	475,000.00	474,237.80	481,044.38
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL : BVG7BT7	370,000.00	369,389.50	361,614.69
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL : BWTM323	780,000.00	777,254.40	773,276.40
U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL : BRK0053	70,000.00	69,986.70	70,253.12
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL : BYTRVX9	560,000.00	558,482.40	580,725.04
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL : B433C30	850,000.00	951,728.00	936,440.75
WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL : BG48MS3	760,000.00	765,472.00	764,735.56
WELLS FARGO & CO MTN 2.15% 01-30-2020 SEDOL : BXVMD84	770,000.00	768,952.80	766,533.46
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL : BYQXN34	335,000.00	333,727.00	344,911.65

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023 SEDOL : B8YNT14	340,000.00	343,454.40	341,437.86
Total United States - USD		**19,694,610.32**	**19,691,121.95**
Total Corporate Debt Instruments - Preferred		**24,728,399.53**	**24,730,972.55**
Corporate Debt Instruments - Other			
Australia - USD			
DEFAULTED PVTPL MIDWEST VANADIUM PTY LTD SR SECD NT 144A 0% DUE 12-31-2040 BEO CUSIP : 59841RAA7	175,000.00	114,187.50	7,000.00
** PVTPL BHP BILLITON FIN USA LTD 6.25% 10-19-75 CUSIP : 055451AW8	275,000.00	275,000.00	277,062.50
Total Australia - USD		**389,187.50**	**284,062.50**
Austria - USD			
** JBS INVTS GMBH 7.75% DUE 10-28-2020 CUSIP : 46611DAA3	400,000.00	427,595.91	414,000.00
Total Austria - USD		**427,595.91**	**414,000.00**
Azerbaijan - USD			
STATE OIL CO OF THE AZER 5.45% 09/02/2017 SEDOL : B7FMCJ2	410,000.00	432,761.59	419,225.00
Total Azerbaijan - USD		**432,761.59**	**419,225.00**
Belgium - USD			
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL : B9NM5N3	535,000.00	518,270.55	517,584.68
KBC BANK NV 8% SUB 25/01/2023 USD SEDOL : B9FJWG4	400,000.00	440,800.00	443,000.00
Total Belgium - USD		**959,070.55**	**960,584.68**
Brazil - EUR			
BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016 SEDOL : B559T32	200,000.00	259,801.06	211,776.88
Total Brazil - EUR		**259,801.06**	**211,776.88**
Brazil - USD			
BANCO DO BRASIL S 9% DUE 12-31-2049 CUSIP : 05958AAL2	135,000.00	123,317.30	93,656.25
BRASKEM FIN LTD GTD NT 6.45 DUE 02-03-2024 REG SEDOL : BJ4QPZ6	200,000.00	201,500.00	184,200.00
GTL TRADE FIN INC 7.25 04-16-2044 CUSIP : G2440JAG0	210,000.00	202,931.71	155,400.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL : B99J925	200,000.00	167,526.00	139,500.00
PETROBRAS GLOBAL 5.625% DUE 05-20-2043 SEDOL : B99K1W2	100,000.00	84,998.48	63,508.00
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL : BZ0C914	101,000.00	81,880.70	68,690.10
PETROBRAS INTL FIN 5.75% DUE 01-20-2020 SEDOL : B56M9W9	101,000.00	104,199.68	84,178.45
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL : BF2H6B6	59,000.00	37,296.25	40,415.00
PETROBRAS INTL FIN GLOBAL NT 3.5 DUE 02-06-2017 SEDOL : B90VL24	152,000.00	136,420.00	143,830.00
PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG CUSIP : 05966TAH0	300,000.00	297,786.00	299,640.00
** PVTPL BRASIL TELECOM S/A SR NT 144A 5.75DUE 02-10-2022 BEO CUSIP : 10553MAD3	325,000.00	297,194.45	176,312.50
PVTPL COSAN LUXEMBOURG S A 144A 5 03-14-2023 SEDOL : B94MBW3	200,000.00	202,300.00	176,840.00
** PVTPL TELEMAR NORTE LESTE S A SR NT 144A5.5% DUE 10-23-2020 BEO CUSIP : 87944LAE9	125,000.00	87,656.25	78,125.00
PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO CUSIP : 89031RAF3	207,250.00	206,277.80	59,584.38
VALE OVERSEAS LTD 6.25% DUE 01-23-2017 SEDOL : B1HMTF3	90,000.00	97,751.70	91,584.00
Total Brazil - USD		**2,329,036.32**	**1,855,463.68**
British Virgin Islands - USD			
SINOPEC GROUP 2.5% DUE 04-28-2020 CUSIP : 82938BAB6	200,000.00	199,152.00	197,536.00
SINOPEC GROUP 3.25% DUE 04-28-2025 CUSIP : 82938BAC4	200,000.00	198,044.00	191,636.00
Total British Virgin Islands - USD		**397,196.00**	**389,172.00**
Canada - USD			
1ST QUANTUM 7.25% DUE 05-15-2022 CUSIP : 335934AH8	210,000.00	150,650.00	129,675.00
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP : 13645RAX2	211,000.00	211,000.00	215,326.76
CDP FINL INC 3.15% DUE 07-24-2024 CUSIP : 125094AQ5	960,000.00	956,409.60	964,304.64
CONCORDIA HEALTHCARE CORP INITIAL DOLLARTERM LOAN DUE 10-21-2021 BEO CUSIP : LX1482707	155,000.00	146,475.00	147,540.62
KINROSS GOLD CORP 5.95% DUE 03-15-2024 SEDOL : BVFD497	580,000.00	558,499.40	457,075.38
PVTPL AIR CANADA 2015-1A PTT 144A 3.6% DUE 03-15-2027 CUSIP : 009090AA9	385,000.00	385,000.00	373,450.00
PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE 11-15-2022/11-14-2012 BEO CUSIP : 644535AF3	535,000.00	505,095.13	455,418.75

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL NORBORD INC SR SECD NT 144A 6.25% DUE 04-15-2023/04-16-2015 BEO CUSIP : 65548PAE6	225,000.00	225,225.00	224,437.50
** PVTPL NOVA CHEMICALS CORP SR NT 144A 5% DUE 05-01-2025/10-28-2014 BEO CUSIP : 66977WAP4	255,000.00	255,000.00	249,900.00
PVTPL PACIFIC EXPLORATION AND PRODUC 5.625% 01-19-2025 CUSIP : 69480UAK3	290,000.00	110,650.00	87,000.00
PVTPL PACIFIC EXPLORATION AND PRODUCTION CORP 7.25% 12-12-2021 CUSIP : 69480UAC1	100,000.00	36,000.00	31,250.00
Total Canada - USD		**3,540,004.13**	**3,335,378.65**
Cayman Islands - USD			
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP : 92824BAA4	205,000.00	218,038.00	3,628.50
** PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE 05-04-2020/05-04-2016 BEO CUSIP : 56656PAB9	350,000.00	355,743.18	355,250.00
PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35% DUE 06-30-2022 BEO CUSIP : 675757AA6	246,000.00	245,552.28	119,310.00
Total Cayman Islands - USD		**819,333.46**	**478,188.50**
Chile - USD			
CELULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024 SEDOL : BT9QF95	200,000.00	197,726.00	199,024.00
CODELCO INC 3.875 03 NOV 2021 CUSIP : P3143NAN4	255,000.00	261,400.50	250,762.92
CORPORACION 3% DUE 07-17-2022 SEDOL : B7SJ881	260,000.00	248,193.56	237,982.42
PVTPL BANCO DEL ESTADO 3.875 DUE 02-08-2022 CUSIP : 05965MAA1	150,000.00	157,260.00	150,679.50
PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO SEDOL : B652K79	300,000.00	300,000.00	299,400.00
PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL : BYMYNF3	555,000.00	546,441.90	532,373.21
PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP : 29246QAA3	200,000.00	198,492.00	208,234.00
PVTPL GNL QUINTERO S A SR NT 4.634% DUE 07-31-2029 CUSIP : 36190CAA5	200,000.00	200,000.00	193,949.20
Total Chile - USD		**2,109,513.96**	**2,072,405.25**
China - USD			
CNOOC FIN 2013 LTD 1.125% DUE 05-09-2016 CUSIP : 12625GAA2	450,000.00	450,261.00	449,330.40
CNOOC FIN 2013 LTD 3% DUE 05-09-2023 CUSIP : 12625GAC8	200,000.00	196,954.00	190,295.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
PVTPL ALIBABA GROUP HLDG LTD SR NT 144A 3.125% DUE 11-28-2021/11-28-2014 BEO SEDOL : BSRG590	375,000.00	373,875.00	366,315.38
PVTPL ALIBABA GROUP HLDG SR NT 1.625% 11-28-2017 BEO SEDOL : BSRG5C3	1,550,000.00	1,569,948.50	1,537,556.60
Total China - USD		**2,591,038.50**	**2,543,497.38**
Colombia - USD			
ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL : BDV82X0	137,000.00	135,675.21	135,630.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL : BMQXLW5	159,000.00	152,625.60	124,815.00
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL : BDV0K98	93,000.00	100,421.25	85,792.50
PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO CUSIP : 19533PAB6	350,000.00	350,000.00	309,225.00
Total Colombia - USD		**738,722.06**	**655,462.50**
Finland - USD			
** NOKIA CORP 6.625% DUE 05-15-2039 CUSIP : 654902AC9	675,000.00	656,249.01	701,156.25
Total Finland - USD		**656,249.01**	**701,156.25**
France - EUR			
CRED AGRICOLE SA 6.5% 23/12/2049 SEDOL : BLBP8B7	700,000.00	808,496.30	760,408.46
Total France - EUR		**808,496.30**	**760,408.46**
France - GBP			
CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS' SEDOL : BLBP8L7	100,000.00	157,450.16	149,495.11
Total France - GBP		**157,450.16**	**149,495.11**
France - USD			
** ARCELORMITTAL 6.25 DUE 02-25-2022 CUSIP : 03938LAX2	365,000.00	387,478.12	321,886.20
BNP PARIBAS US MEDIUM TERM NT PROGRAM LLC MEDIUM TERM SR NTS 2.4 12-12-2018 CUSIP : 05574LTX6	750,000.00	759,517.50	758,478.75
Total France - USD		**1,146,995.62**	**1,080,364.95**
Germany - USD			
PVTPL BAYER US FIN LLC NT 144A 1.5% DUE 10-06-2017 BEO SEDOL : BTN2759	775,000.00	778,061.25	776,500.40

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO CUSIP : 82620KAD5	981,000.00	981,000.00	987,121.44
Total Germany - USD		**1,759,061.25**	**1,763,621.84**
Hong Kong - USD			
PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO CUSIP : 00131LAB1	268,000.00	267,659.64	259,411.13
Total Hong Kong - USD		**267,659.64**	**259,411.13**
Hungary - USD			
MAGYAR IMPORT-EXPT 4% DUE 01-30-2020 CUSIP : 55977W2B7	200,000.00	198,588.00	202,916.00
Total Hungary - USD		**198,588.00**	**202,916.00**
India - USD			
ABJA INVT CO PTE 5.95% 31/07/2024 SEDOL : BPGB9Y8	200,000.00	178,750.00	175,519.40
PVTPL RELIANCE HLDG USA INC 5.4 DUE 02-14-2022 BEO CUSIP : 759468AC5	250,000.00	275,937.50	273,810.50
Total India - USD		**454,687.50**	**449,329.90**
Indonesia - USD			
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP : 71568PAA7	205,000.00	225,397.50	209,612.50
PVTPL PT PERTAMINA PERSERO GLOBAL NT 144A 4.3% DUE 05-20-2023 BEO CUSIP : 69369EAE9	200,000.00	200,000.00	184,882.00
Total Indonesia - USD		**425,397.50**	**394,494.50**
Ireland - USD			
SMURFIT CAP FDG 7.5% DUE 11-20-2025 CUSIP : 832724AB4	600,000.00	644,268.19	727,500.00
Total Ireland - USD		**644,268.19**	**727,500.00**
Israel - USD			
ISRAEL ELEC CORP 144A 5.0% 12/11/2024 SEDOL : BSKPFS3	200,000.00	198,062.00	207,524.00
Total Israel - USD		**198,062.00**	**207,524.00**
Italy - USD			
INTESA SANPAOLO S 3.125% DUE 01-15-2016 SEDOL : B99BQ42	300,000.00	299,898.00	300,784.80

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG CUSIP : 46115HAT4	230,000.00	233,626.34	230,240.12
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEO CUSIP : 87927YAA0	365,000.00	365,380.21	371,296.25
Total Italy - USD		**898,904.55**	**902,321.17**
Jamaica - USD			
PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022 CUSIP : 25380WAF3	535,000.00	533,650.00	431,054.85
Total Jamaica - USD		**533,650.00**	**431,054.85**
Japan - USD			
NOMURA HLDGS INC NT 2% DUE 09-13-2016 SEDOL : BYZ63M3	1,535,000.00	1,556,174.76	1,542,721.05
PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO CUSIP : 471105AA4	815,000.00	826,312.20	816,861.46
Total Japan - USD		**2,382,486.96**	**2,359,582.51**
Kazakhstan - USD			
PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP : 25159XAB9	255,000.00	253,594.95	228,258.15
PVTPL KMG FINANCE SUB BV 7 DUE 05-05-2020 BEO CUSIP : 48667QAE5	485,000.00	581,224.80	512,832.21
Total Kazakhstan - USD		**834,819.75**	**741,090.36**
Luxembourg - USD			
ANDRADE GUTIERREZ 4% DUE 04-30-2018 SEDOL : B907NR1	200,000.00	198,880.00	149,500.00
** ARCELORMITTAL SA LUXEMBOURG 6.125% DUE 06-01-2025 CUSIP : 03938LAZ7	185,000.00	186,068.75	145,696.75
ARDAGH FIN HLDGS S A SR PIK NT 144A 8.625% DUE 06-15-2019/06-12-2014 BEO CUSIP : 03969LAA4	576,859.00	581,431.25	601,375.50
** INTELSAT 6.75% DUE 06-01-2018 CUSIP : 458204AN4	350,000.00	318,750.00	229,250.00
PVTPL KLABIN FIN S A GTD NT 144A 5.25% DUE 07-16-2024 BEO CUSIP : 49835LAA9	200,000.00	194,000.00	185,940.00
PVTPL WIND ACQSTN FIN S A GTD SR NT144A 7.375 DUE 04-23-2021/04-23-2014 BEO CUSIP : 97314XAK0	460,000.00	474,218.18	443,900.00
Total Luxembourg - USD		**1,953,348.18**	**1,755,662.25**
Malaysia - USD			
PVTPL PETRONAS CAP LTD BD 144A 5.25% DUE08-12-2019 BEO SEDOL : B3X9CR5	317,000.00	364,277.04	346,174.14
Total Malaysia - USD		**364,277.04**	**346,174.14**

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG SEDOL : B8GJW66	385,000.00	382,793.95	381,206.98
CEMEX FIN LLC 9.375% DUE 10-12-2022 SEDOL : B70D7L7	565,000.00	627,938.50	605,256.25
GRUPO TELEVISA S A 4.625% DUE 01-30-2026 SEDOL : BYV2GM6	730,000.00	725,510.50	734,504.83
OFFICE DEPOT DE 6.875% DUE 09-20-2020 SEDOL : BDZDQX9	200,000.00	197,282.00	204,000.00
PETROLEOS 6.5% DUE 06-02-2041 CUSIP : 71654QAZ5	145,000.00	169,867.50	136,778.50
PVTPL ALFA S A DE C V SR NT 144A 5.25% DUE 03-25-2024/03-25-2014 BEO CUSIP : 015398AB6	200,000.00	199,554.00	206,000.00
PVTPL ALPEK S A B DE C V SR NT 4.5 11-20-2022 SEDOL : B91P9K9	200,000.00	207,500.00	194,750.00
PVTPL MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO CUSIP : 59284BAD0	200,000.00	187,000.00	191,250.00
PVTPL PETROLEOS MEXICANOS 5.625% DUE 01-23-2046 BEO CUSIP : 71656LBE0	219,000.00	217,410.06	183,960.00
PVTPL PETROLEOS MEXICANOS BOOKENTRY SER C 3.5% 07-23-2020 CUSIP : 71656LBC4	790,000.00	789,415.40	779,058.50
SERVICIOS 9.875% DUE 04-06-2021 SEDOL : B5NV220	182,000.00	167,427.20	187,460.00
TELEFONOS DE MEX S 5.5 DUE 11-15-2019 SEDOL : B45Z4N8	1,020,000.00	1,165,513.20	1,121,277.84
TR F/1401 5.25 12-15-2024 CUSIP : P9406GAA6	200,000.00	213,000.00	204,000.00
Total Mexico - USD		**5,250,212.31**	**5,129,502.90**
Mongolia - USD			
TRADE & DEV BK 9.375% DUE 05-19-2020 SEDOL : BXRTM48	200,000.00	200,000.00	192,900.00
Total Mongolia - USD		**200,000.00**	**192,900.00**
Morocco - USD			
OCP S A 5.625% DUE 04-25-2024 CUSIP : 67091TAA3	200,000.00	198,118.00	203,000.00
Total Morocco - USD		**198,118.00**	**203,000.00**
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL : BJBQCW5	200,000.00	259,253.06	236,049.53
Total Netherlands - EUR		**259,253.06**	**236,049.53**
Netherlands - USD			
ABN AMRO BK N V 4.75% DUE 07-28-2025 CUSIP : 00080QAF2	600,000.00	598,392.00	602,965.80
COOPERATIEVE 4.625% DUE 12-01-2023 CUSIP : 21684AAA4	1,975,000.00	2,075,911.90	2,057,772.25
MYRIAD INTL HLDGS 5.5% DUE 07-21-2025 CUSIP : 62856RAC9	200,000.00	199,924.00	199,400.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
** PVTPL ALTICE S A BD 7.75 DUE 05-15-2022 CUSIP : 02154VAA9	625,000.00	632,521.62	584,375.00
PVTPL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024 CUSIP : 08861JAB5	248,000.00	247,791.68	261,840.88
PVTPL INTERGAS FIN B V 6.375 NTS 14/5/17 USD100000 'REGS' 6.375 BEO SEDOL : B8F2T54	283,000.00	320,327.70	291,490.00
PVTPL MARFRIG HLDGS EUROPE B V GTD SR NT144A 8.375% DUE 05-09-2018 BEO SEDOL : B4JWLF6	245,000.00	240,100.00	246,225.00
PVTPL MYRIAD INTL HLDGS B V GTD NT 6 DUE 07-18-2020 SEDOL : BCBV6D0	200,000.00	200,000.00	214,169.60
RABOBANK 8.4%-STP T1 PERP USD1000 SEDOL : 6A39AEU	300,000.00	329,250.00	325,564.50
Total Netherlands - USD		**4,844,218.90**	**4,783,803.03**
Norway - USD			
PVTPL NORSKE SKOG HOLDING 8% DUE 02-24-2021 BEO CUSIP : R59730AC6	0.00	0.00	0.00
Total Norway - USD		**0.00**	**0.00**
Peru - USD			
PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL : B9JFKY2	200,000.00	193,000.00	191,000.00
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	260,000.00	321,230.00	251,424.94
Total Peru - USD		**514,230.00**	**442,424.94**
South Africa - USD			
ANGLOGOLD ASHANTI HLDGS PLC DTD 04-28-2010 5.375 04-15-2020 SEDOL : BG48NM4	112,000.00	112,840.00	105,000.00
PVTPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4 CUSIP : 89378TAC7	205,000.00	200,080.00	192,443.75
Total South Africa - USD		**312,920.00**	**297,443.75**
Spain - EUR			
TELEFONICA MTN 4.75% 07/02/2017 SEDOL : B5MD6Z8	200,000.00	271,820.13	222,636.42
Total Spain - EUR		**271,820.13**	**222,636.42**
Sweden - USD			
ERICSSON 4.125% DUE 05-15-2022 CUSIP : 294829AA4	386,000.00	383,077.64	398,044.74
PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS BOOK ENTRY 1.625% 05-15-2018 CUSIP : 65557FAG1	790,000.00	786,729.40	786,588.78

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Sweden - USD			
PVTPL STENA AB 144A 7% DUE 02-01-2024 BEO CUSIP : 858577AR0	400,000.00	397,062.50	349,000.00
** PVTPL STENA INTL S A GTD SR SECD NT 144A5.75% DUE 03-01-2024 BEO CUSIP : 85858EAA1	300,000.00	290,987.50	264,000.00
Total Sweden - USD		**1,857,857.04**	**1,797,633.52**
Switzerland - USD			
CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025 CUSIP : 225433AA9	0.00	0.00	0.00
PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO CUSIP : 90351DAA5	760,000.00	758,700.40	759,879.16
PVTPL CR SUISSE GROUP FDG GUERNSEY LTD GTD SR NT 144A 3.8 DUE 09-15-2022 BEO SEDOL : BYNPNV1	1,505,000.00	1,502,426.45	1,516,534.32
PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO CUSIP : 90351DAB3	190,000.00	190,815.10	190,833.15
** TRANSOCEAN INC SR NT 2.5 10-15-2017 CUSIP : 893830BD0	380,000.00	346,659.38	359,100.00
UBS AG STAMFORD 1.375% DUE 08-14-2017 SEDOL : BYXSHB8	1,565,000.00	1,561,979.55	1,559,237.67
Total Switzerland - USD		**4,360,580.88**	**4,385,584.30**
Turkey - USD			
PVTPL EXPORT CR BK TURKEY INC 5.375% DUE11-04-2016 BEO CUSIP : 30214YAC8	375,000.00	405,183.75	383,381.25
PVTPL TURKIYE HALK BANKASI A S NT 144A 3.875% DUE 02-05-2020 BEO SEDOL : B8RFZN1	200,000.00	199,400.00	189,500.00
Total Turkey - USD		**604,583.75**	**572,881.25**
United Kingdom - EUR			
BARCLAYS PLC 8.0% 15/12/2049 SEDOL : BH4P3B1	400,000.00	481,826.81	463,544.24
Total United Kingdom - EUR		**481,826.81**	**463,544.24**
United Kingdom - GBP			
LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 SEDOL : BKX5B08	900,000.00	1,469,371.59	1,442,327.44
Total United Kingdom - GBP		**1,469,371.59**	**1,442,327.44**
United Kingdom - USD			
** AVANTI 10 DUE 10-01-2019 CUSIP : 05351LAA5	525,000.00	541,564.66	462,000.00
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL : B8FPM87	600,000.00	702,400.00	678,000.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
BARCLAYS PLC 2.0% 03-16-2018 SEDOL : BWDQJF6	965,000.00	964,913.15	961,535.65
BP CAP MKTS P L C 3.535% DUE 11-04-2024 SEDOL : BSFWP45	225,000.00	226,383.75	227,295.90
** ENSCO PLC FORMERLY 4.5% DUE 10-01-2024 SEDOL : BRB32C2	1,688,000.00	1,690,211.02	1,318,471.48
HBOS PLC FR SUB MTN 09/17 USD1000 SEDOL : B1YKFG3	400,000.00	340,000.00	398,090.00
HSBC HLDGS PLC 6.375% DUE 03-29-2049 CUSIP : 404280AT6	300,000.00	309,375.00	300,153.00
INTERNATIONAL GAME TECHNOLOGY PLC 6.25% DUE 02-15-2022 BEO CUSIP : 460599AB9	525,000.00	519,093.75	499,737.00
LEEK FIN NO 18 PLC FLTG RT .8834% DUE 09-21-2038 CUSIP : 52426KAC6	439,050.00	448,489.57	461,177.24
LLOYDS BK PLC 6.5 DUE 09-14-2020 CUSIP : 53947NAA2	1,235,000.00	1,436,873.10	1,446,888.95
LLOYDS BKG GROUP 4.5% DUE 11-04-2024 SEDOL : BSD9BG2	310,000.00	314,798.80	315,799.17
PVTPL B A T INTL FIN PLC 1.85% DUE 06-15-2018 BEO CUSIP : 05530QAM2	825,000.00	824,521.50	826,394.25
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP : 05523RAB3	890,000.00	979,178.00	951,367.28
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO SEDOL : B89X2P4	630,000.00	787,500.00	825,308.82
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO CUSIP : 05530QAG5	1,130,000.00	1,128,214.60	1,144,200.71
PVTPL GLOBAL SHIP LEASE INC 10 DUE 04-01-2019 BEO CUSIP : 37953TAA3	375,000.00	384,125.00	367,500.00
PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO CUSIP : 539473AE8	400,000.00	400,000.00	572,000.00
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 05-12-2016 BEO SEDOL : B535W33	200,000.00	209,332.00	201,974.80
** VIRGIN MEDIA SECD 5.25% DUE 01-15-2026 CUSIP : 92769XAL9	780,000.00	785,800.00	764,400.00
Total United Kingdom - USD		**12,992,773.90**	**12,722,294.25**
United States - EUR			
CITIGROUP INC FRN SUB EMTN 31/5/2017 SEDOL : B1Y3WL6	200,000.00	190,612.96	211,003.98
MORGAN STANLEY FRN SNR MTN 01/17 EUR50000 SEDOL : B1N3M95	100,000.00	121,815.41	105,860.24
Total United States - EUR		**312,428.37**	**316,864.22**
United States - USD			
##SLM STUDENT LN TR 2008-6 STUDENT LN BKD NT CL A-2 FLTG 10-25-2017 REG CUSIP : 78445CAB8	12,429.71	12,439.42	12,416.56
#REOG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER COMMUNI 4N12ARA 05-18-16 SEDOL : BYMPWS2	1,215,000.00	1,215,000.00	1,228,660.25
#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16 SEDOL : BYMPTX6	718,000.00	722,573.20	728,931.55

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
#REORG/CCOH SAFARI MANDATORY EXCHANGE CB144A CCO 4N1JAAA 05-18-2016 CUSIP : 14987EAC1	675,000.00	675,312.50	678,375.00
#REORG/PSPC ESCROW MANDATORY EXCHANGE PLATFORM SPECIALTY4U1GA10 12-04-2015 CUSIP : 69368QAA1	145,000.00	145,000.00	147,900.00
1ST UN CORP BD STEP UP 08-01-2026 CUSIP : 337358BH7	54,000.00	62,979.66	68,918.31
21ST CENTY FOX 7.9% DUE 12-01-2095 CUSIP : 90131HBS3	205,000.00	285,140.45	245,202.55
21ST CENTY FOX 8.25% DUE 10-17-2096 CUSIP : 90131HBT1	225,000.00	317,385.00	287,347.95
5TH 3RD BK CIN OH 1.45% DUE 02-28-2018 SEDOL : B8RZG16	1,095,000.00	1,086,426.15	1,087,143.38
** 70 7 ENERGY INC 6.5% DUE 07-15-2022 CUSIP : 818097AB3	210,000.00	124,425.00	33,600.00
ABBVIE INC FIXED 1.8% DUE 05-14-2018 SEDOL : BXC32H8	200,000.00	199,796.00	199,985.40
ACE INA HLDGS INC 2.875% DUE 11-03-2022 SEDOL : BYSRN89	630,000.00	629,206.20	626,197.32
** ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP : 007903AX5	940,000.00	871,433.26	639,200.00
ADVANTAGE SALES & MARKETING INC. TERM LOAN (SECOND LIEN) DUE 07-25-2022 BEO CUSIP : 00769EAV2	350,000.00	347,968.75	319,083.45
AECOM 5.75% DUE 10-15-2022 CUSIP : 00766TAB6	345,000.00	358,800.00	355,995.15
AES CORP 5.5% DUE 04-15-2025 CUSIP : 00130HBW4	185,000.00	183,150.00	166,037.50
AES CORP NT FLTG RATE DUE 06-01-2019/06-01-2016 REG CUSIP : 00130HBV6	275,000.00	274,312.50	257,812.50
AGRIBANK FCB PVTPL 144A SUB NT 144A 9.125 15 JUL 2019 CUSIP : 00850LAA2	774,000.00	980,904.70	939,633.67
ALERIS INTL INC 7.875 DUE 11-01-2020 CUSIP : 014477AQ6	272,000.00	282,125.98	226,440.00
ALLY FINL INC GTD NT 6.25 DUE 12-01-2017 SEDOL : B6R31L1	200,000.00	195,250.00	211,000.00
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL : BYN6819	285,000.00	294,878.10	297,632.63
** AMAG 7.875% DUE 09-01-2023 CUSIP : 00163UAB2	100,000.00	100,600.00	83,250.00
AMC ENTMT INC 5.75% DUE 06-15-2025 CUSIP : 00165AAH1	350,000.00	345,987.50	352,625.00
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 CUSIP : 023770AA8	361,539.04	361,539.04	349,608.25
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP : 026874DF1	321,000.00	318,627.81	319,253.76
AMERISOURCEBERGEN 1.15% DUE 05-15-2017 SEDOL : BMSSLQ2	765,000.00	762,858.00	760,423.77
AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025 CUSIP : 023772AB2	226,909.43	226,909.43	229,178.52
AMERN BLDRS & 5.75% DUE 12-15-2023 CUSIP : 024747AD9	75,000.00	75,000.00	76,031.25
AMERN CAMPUS 3.35% DUE 10-01-2020 SEDOL : BYRJGS7	500,000.00	499,055.00	500,544.50
ANADARKO PETE CORP 0% DUE 10-10-2036 CUSIP : 032511BB2	2,000,000.00	705,000.00	772,500.00

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Corporate Debt Instruments - Other			
United States - USD			
ANADARKO PETE CORP 6.95% DUE 06-15-2019 SEDOL : B96B2C5	910,000.00	1,082,900.00	1,021,033.65
ANR PIPELINE CO 9.625% DUE 11-01-2021 SEDOL : 2450722	455,000.00	576,489.55	607,661.60
** ANTERO RES FIN 6% DUE 12-01-2020 CUSIP : 03674PAJ2	375,000.00	395,601.40	360,000.00
APPLE INC 2.85% DUE 05-06-2021 CUSIP : 037833AR1	695,000.00	710,234.40	713,172.86
AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP : 00209TAB1	273,000.00	384,818.83	381,193.44
AT&T INC 2.45% DUE 06-30-2020 SEDOL : BX2K4H3	785,000.00	784,599.65	777,436.53
AT&T INC 3.4% DUE 05-15-2025 CUSIP : 00206RCN0	724,000.00	714,588.27	702,601.45
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 CUSIP : 00206RAE2	1,000,000.00	773,750.00	778,639.00
** BALL CORP 5.25% DUE 07-01-2025 CUSIP : 058498AT3	350,000.00	350,000.00	352,625.00
BANC AMER 6% DUE 03-25-2036 CUSIP : 05948K3J6	185,365.43	112,953.73	160,230.43
BANK AMER CORP 4% DUE 01-22-2025 SEDOL : BVV2M05	995,000.00	997,612.48	987,499.69
BANK AMER CORP 5.625% DUE 07-01-2020 SEDOL : B60SJP3	675,000.00	771,977.25	758,447.55
BANK AMER CORP 5.7% DUE 01-24-2022 SEDOL : B93Q397	655,000.00	760,251.95	748,551.69
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL : BG49KX7	1,440,000.00	1,458,360.00	1,455,724.80
BANK ONE CAP III 8.75% DUE 09-01-2030 CUSIP : 06423KAA9	200,000.00	292,387.50	287,677.80
BECTON DICKINSON & 2.675% DUE 12-15-2019 SEDOL : BTDFTZ2	380,000.00	380,000.00	384,712.38
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 CUSIP : 084659AD3	361,000.00	377,216.12	361,138.98
BEVERAGES & MORE 10% DUE 11-15-2018 CUSIP : 08782TAG8	350,000.00	352,808.03	334,250.00
BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO CUSIP : 09256BAA5	508,000.00	562,101.97	579,760.58
BLUE CUBE SPINCO 10% DUE 10-15-2025 CUSIP : 095370AC6	325,000.00	328,712.50	359,125.00
BONANZA CREEK 5.75% DUE 02-01-2023 CUSIP : 097793AC7	400,000.00	389,500.00	272,000.00
** BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019 CUSIP : 103186AA0	800,000.00	757,066.96	587,000.00
** BRIGHTSTAR CORP 9.5% DUE 12-01-2016 CUSIP : 109478AA5	320,000.00	345,104.76	320,800.00
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 SEDOL : BVDPV49	255,000.00	254,892.90	249,764.34
BRUCE MANSFIELD 6.85% DUE 06-01-2034 SEDOL : B290VL2	724,493.74	785,157.15	723,653.33
BSTN SCIENTIFIC 2.65% DUE 10-01-2018 SEDOL : BCZTLF7	695,000.00	700,879.70	700,410.58
** CA RES CORP 6% DUE 11-15-2024 CUSIP : 13057QAF4	160,000.00	139,750.00	96,000.00
CAESARS ENTERTAINMENT OPERATING CO 0.0% 06-01-2017 IN DEFAULT CUSIP : 413627BL3	930,000.00	970,108.95	716,100.00

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Corporate Debt Instruments - Other			
United States - USD			
** CAESARS ENTMT OPER CO INC 12.75% DUE 04-15-2018 IN DEFAULT CUSIP : 12768RAA5	375,000.00	285,484.91	121,875.00
CAP 1 BK USA NATL 2.3% DUE 06-05-2019 SEDOL : BN785G8	890,000.00	889,012.10	880,590.92
CARROLS RESTAURANT 8% DUE 05-01-2022 CUSIP : 14574XAD6	475,000.00	502,312.50	505,281.25
** CATALYST PAPER CORP BNDS 11% DUE 10-30-2017/12-15-2013 REG CUSIP : 14889BAB8	435,000.00	361,749.11	326,250.00
CDK GLOBAL INC 3.3% DUE 10-15-2019 SEDOL : BYQ2WP6	1,195,000.00	1,197,409.05	1,189,976.22
CEDC FIN CORP INTL INC 10 DUE 04-30-2018 CUSIP : 15080BAD8	1.00	3.48	0.48
CENGAGE LEARNING ACQUISITIONS INC.TERM LN DUE 03-31-2020 BEO CUSIP : 15134NAB2	432,892.41	440,468.02	426,038.42
** CENVEO CORP 11.5% DUE 05-15-2017 CUSIP : 15671BAG6	400,000.00	390,718.75	351,000.00
CHAPARRAL ENERGY INC-NEW SR NT 7.625 11-15-2022 CUSIP : 15942RAD1	310,000.00	340,503.21	65,100.00
** CHES ENERGY CORP 6.875% DUE 11-15-2020 CUSIP : 165167BU0	610,000.00	689,130.87	283,650.00
** CHINOS INTER HLDGS A INC SR PIK TOGGLE NT 144A 7.75 DUE 05-01-2019/11-04-2013 CUSIP : 16961UAA4	430,000.00	359,450.00	109,650.00
CHS / CMNTY HLTH 5.125% DUE 08-01-2021 CUSIP : 12543DAU4	325,000.00	335,662.50	328,250.00
CITIBANK CR CARD 1.73% DUE 04-09-2020 CUSIP : 17305EFU4	430,000.00	429,939.71	431,980.58
** CITIGROUP INC 2.15% DUE 07-30-2018 CUSIP : 172967JW2	211,000.00	210,945.14	212,226.96
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL : BYZZP79	235,000.00	234,041.20	238,896.30
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	1,120,000.00	1,118,783.40	1,119,340.32
CITIGROUP INC 6.125% DUE 11-21-2017 SEDOL : BFMXY09	1,030,000.00	1,160,202.30	1,118,610.90
CLEAN HBRS INC 5.125% DUE 06-01-2021 CUSIP : 184496AL1	300,000.00	309,500.00	300,750.00
** CLEAR CHANNEL 10% DUE 01-15-2018 CUSIP : 184502BT8	475,000.00	400,937.50	175,750.00
CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP : 18451QAL2	650,000.00	678,029.17	630,500.00
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP : 18600TAA0	413,000.00	381,996.04	386,946.30
CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL : B1FH615	589,965.04	395,828.83	569,324.52
CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 CUSIP : 07384M4E9	278,632.41	225,779.32	269,004.82
CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG CUSIP : 07388QAE9	547,872.01	638,442.11	574,079.46
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG CUSIP : 06051GDM8	142,939.27	142,001.24	145,385.82
CMO CD 2006-CD3 MTG TR CL A-5 5.617% DUE10-15-2048 BEO CUSIP : 14986DAF7	316,404.46	347,501.10	320,999.28

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL : B7M9252	16,095.09	14,342.27	16,157.64
CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG CUSIP : 19075DAE1	759,280.84	836,371.08	796,282.87
CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG CUSIP : 20173MAE0	226,159.41	258,599.16	227,706.56
CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049 BEO CUSIP : 20047RAE3	713,000.00	784,483.68	748,880.29
CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046 CUSIP : 20048EAV3	800,000.00	823,973.87	800,786.40
CMO COMMERCIAL MORTGAGE TR MTG PASSTHRU CTF CL A-4 5.736 DUE 12-10-2049REG CUSIP : 20173VAE0	1,093,832.75	1,221,985.52	1,135,862.18
CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG SEDOL : B2Q9059	400,833.21	397,623.40	414,835.92
CMO COMMERCIAL MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444% DUE 03-10-39 CUSIP : 20173QAE1	606,371.62	668,186.39	625,129.12
CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO CUSIP : 22544QAE9	471,008.86	494,044.14	488,738.10
CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG CUSIP : 22546BAF7	485,612.47	524,833.72	504,061.85
CMO CREDIT SUISSE COML MTG TR SER 2006-C4 5.467% DUE 09-15-2039 BEO CUSIP : 22545MAD9	272,466.34	305,917.96	276,812.99
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL : B7XY5G8	53,018.00	30,758.65	46,513.33
CMO DBUBS 2011-LC3 MTG TR MTG PASS THRU CTF CL A2 3.642% DUE 08-10-2044 REG SEDOL : B5VR435	312,853.66	315,976.33	314,693.55
CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRUCTF 2A-1 DUE 07-19-2044 REG CUSIP : 23332UBF0	143,559.68	145,533.41	142,514.13
CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP : 36228FNB8	2,814.92	2,866.80	2,900.40
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	1,114,877.53	982,734.23	1,094,467.47
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP : 362341XG9	67,843.42	61,339.61	65,136.47
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL : B0MTJR4	16,430.47	15,164.78	16,782.02
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL : B0MDV36	225,421.08	164,627.82	226,999.93
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG SEDOL : B3K7Y43	358,516.13	411,733.36	373,663.44

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CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL : B3CCK26	35,631.31	24,941.76	29,279.49
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP : 45660UAQ2	32,636.48	33,220.45	30,370.59
CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49 CUSIP : 46631BAE5	699,000.00	773,125.04	719,093.45
CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG CUSIP : 55312TAD5	568,000.00	594,955.19	587,623.26
CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL : B82N347	218,222.73	171,795.74	211,498.85
CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045 SEDOL : B5LF6Y4	170,961.29	196,625.51	177,129.74
CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL : B3D07Z1	76,909.72	63,835.09	32,664.79
CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP : 76113MAB1	665,741.57	306,684.25	332,051.26
CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP : 83162CRG0	198,521.04	198,521.04	222,093.42
CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG SEDOL : B8KCX02	153,431.61	109,463.87	146,501.41
CMO WACHOVIA BK COML MTG TR COML MTG 5.5DUE 04-15-2047 REG CUSIP : 92978TAF8	665,000.00	726,531.25	688,574.91
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL : B3VLSB9	95,420.00	57,371.28	92,506.45
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP : 929227LE4	115,846.71	99,401.41	113,186.75
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP : 949803AA8	60,933.36	50,803.17	60,786.51
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP : 20030NAX9	335,000.00	418,984.50	422,815.89
COMMUNICATIONS 8.25% DUE 10-15-2023 CUSIP : 20341WAD7	180,000.00	162,900.00	160,200.00
CONAGRA FOODS INC 1.3% DUE 01-25-2016 SEDOL : B8RK3C1	700,000.00	701,546.53	700,109.90
CONTL AIRLINES 2012-A 4.15 DUE 10-11-2025 CUSIP : 210795PZ7	441,984.49	448,080.74	457,453.94
CORNING INC 2.9% DUE 05-15-2022 SEDOL : BXC2TY1	850,000.00	848,011.00	815,687.20
COVANTA HLDG CORP 5.875% DUE 03-01-2024 CUSIP : 22282EAF9	525,000.00	526,828.75	513,843.75
CR SUISSE AG FLTG RT .9426% DUE 01-29-2018 CUSIP : 22546QAU1	1,200,000.00	1,200,000.00	1,198,170.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL : BRK8CH3	720,000.00	718,869.60	723,207.60

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CSC HLDGS LLC 6.75% DUE 11-15-2021 CUSIP : 126307AF4	650,000.00	701,462.50	614,250.00
CST BRANDS INC 5% DUE 05-01-2023 CUSIP : 12646RAB1	450,000.00	447,701.84	446,625.00
CVS CAREMARK CORP 1.2 DUE 12-05-2016 SEDOL : BH459T1	775,000.00	778,526.25	776,852.25
CVS HEALTH CORP 3.5% DUE 07-20-2022 SEDOL : BYPFCL2	1,005,000.00	1,004,567.85	1,032,138.02
DAYTON PWR & LT CO 1.875 DUE 09-15-2016 SEDOL : BP7RHX0	740,000.00	748,902.20	742,264.40
DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 CUSIP : 23311VAD9	370,000.00	332,325.11	303,505.45
DEAN W DISCOVER & CO 6.75 DEB DUE 01-01-2016 REG CUSIP : 24240VAM3	216,000.00	238,621.68	217,006.34
DEFAULTED LINN ENERGY LLC/FIXED 0% DUE 12-31-2040 CUSIP : 536022AF3	485,000.00	400,210.48	101,850.00
DEFAULTED MAGNETATION LLC/FIXED 0% DUE 12-31-2040 CUSIP : 559417AA8	251,000.00	215,081.47	37,650.00
DEFAULTED PVTPL ALPHA NAT RES INC SR 2ND LIEN NT 144A 0% DUE 12-31-2040 BEO CUSIP : 02076XAG7	405,000.00	405,000.00	24,300.00
DEFAULTED PVTPL SANDRIDGE ENERGY INC SR SECD NT 144A 0% DUE 12-31-2040 BEO CUSIP : 80007PAU3	245,000.00	245,000.00	93,100.00
DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP : 247358AA2	262,049.54	284,978.87	276,462.26
DELTA AIR LINES 5.3% DUE 10-15-2020 CUSIP : 24736WAA8	213,773.21	215,643.73	228,202.90
DIRECTV HLDGS LLC / DIRECTV FING INC 4.45 DUE 04-01-2024 SEDOL : BYZ5X19	280,000.00	288,646.40	290,259.20
** DISH DBS CORP 5.875% DUE 07-15-2022 CUSIP : 25470XAJ4	775,000.00	824,322.11	719,781.25
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP : 257469AJ5	280,000.00	309,246.37	293,814.08
** DREAMWORKS 6.875% DUE 08-15-2020 CUSIP : 26153CAA1	580,000.00	612,387.50	574,200.00
DUKE ENERGY CORP 2.15% DUE 11-15-2016 SEDOL : B72TXB5	715,000.00	730,372.50	722,560.41
DUKE ENERGY CORP 5.05% DUE 09-15-2019 CUSIP : 26441CAD7	476,000.00	560,780.30	520,029.52
DUKE RLTY LTD 3.625 DUE 04-15-2023 SEDOL : B9353J4	100,000.00	100,609.00	97,891.90
** DYNEGY INC NEW DEL 7.625% DUE 11-01-2024 CUSIP : 26817RAP3	360,000.00	379,800.00	342,000.00
EAGLE SPINCO INC 4.625% DUE 02-15-2021 CUSIP : 269871AB5	525,000.00	517,095.00	500,718.75
ENERGY TRANSFER 4.05% DUE 03-15-2025 CUSIP : 29273RBD0	1,109,000.00	1,108,090.62	950,527.23
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL : BDWGZT0	765,000.00	788,814.45	742,157.87
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL : BYQ2KJ6	760,000.00	754,490.00	680,315.52
ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO CUSIP : 29276MAG2	455,482.14	446,572.50	430,430.62
** ENSCO PLC FORMERLY 4.7% DUE 03-15-2021 CUSIP : 29358QAA7	281,000.00	281,954.58	245,595.96
ENSCO PLC FORMERLY 5.2% DUE 03-15-2025 SEDOL : BVFZHD8	750,000.00	747,165.00	617,941.50
ENTERGY GULF STS 3.95% DUE 10-01-2020 SEDOL : B4R1Z64	865,000.00	928,516.95	915,490.05

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ENTERPRISE PRODS 3.35% DUE 03-15-2023 SEDOL : B9M5X73	560,000.00	560,022.40	534,951.20
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL : BRKFLN3	430,000.00	436,235.00	406,847.94
** ENTERPRISE PRODS 4.05% DUE 02-15-2022 CUSIP : 29379VAU7	219,000.00	223,581.48	221,773.19
ENTERPRISE PRODS FIXED 1.65% DUE 05-07-2018 SEDOL : BWWC4Z0	630,000.00	629,250.30	621,830.79
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL : BWWC4W7	675,000.00	672,536.25	635,304.60
** EVOLUTION ESCR 7.5% DUE 03-15-2022 CUSIP : 30049XAA5	320,000.00	232,012.50	212,800.00
EXELON CORP 2.85% DUE 06-15-2020 SEDOL : BZ0C8V7	445,000.00	444,915.45	446,127.19
EXELON CORP 5.1% DUE 06-15-2045 CUSIP : 30161NAL5	288,000.00	287,032.32	291,494.88
EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 SEDOL : BV9R161	620,000.00	619,882.20	620,175.46
** FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 CUSIP : 316773CT5	337,000.00	336,565.27	338,198.03
FMG RES TLB DUE 06-30-2019 BEO CUSIP : Q3930AAC2	398,982.18	327,635.71	325,312.91
FORD MTR CR CO LLC 1.461% DUE 03-27-2017 SEDOL : BYZ5JT9	1,655,000.00	1,655,000.00	1,641,427.35
FORD MTR CR CO LLC 2.597% DUE 11-04-2019 SEDOL : BS9VG01	780,000.00	780,031.20	768,783.60
FORD MTR CR CO LLC 4.25% DUE 09-20-2022 SEDOL : B8L4S57	710,000.00	750,725.60	736,825.22
** FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022 CUSIP : 35671DAU9	533,000.00	504,576.32	367,770.00
GEN MTRS FINL CO 3.1% DUE 01-15-2019 SEDOL : BYWM3L3	630,000.00	629,710.20	630,403.20
GENESIS ENERGY L P 5.75% DUE 02-15-2021 CUSIP : 37185LAE2	545,000.00	547,238.35	495,950.00
** GENWORTH FINL INC 6.5% DUE 06-15-2034 CUSIP : 37247DAB2	275,000.00	220,112.50	198,000.00
** GENWORTH FINL INC 7.7% DUE 06-15-2020 CUSIP : 37247DAM8	275,000.00	288,187.50	270,875.00
GENWORTH FINL INC BD FLT RT DUE 11-15-2066/11-14-2006 BEO CUSIP : 37247DAG1	200,000.00	155,979.17	76,000.00
** GEO GROUP INC 5.125 DUE 04-01-2023 CUSIP : 36159RAG8	650,000.00	643,720.54	611,000.00
GILEAD SCIENCES 2.55% DUE 09-01-2020 SEDOL : BYMYP68	750,000.00	748,650.00	756,528.00
GILEAD SCIENCES 3.25% DUE 09-01-2022 SEDOL : BYMYP57	575,000.00	574,189.25	582,197.85
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL : B94Q103	620,000.00	716,453.40	710,901.92
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO CUSIP : 38143VAA7	150,000.00	173,473.15	175,905.45
GOLDMAN SACHS FLTG RT 5.375% DUE 12-29-2049 CUSIP : 38148BAB4	260,000.00	259,917.61	259,675.00
GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020 SEDOL : BZ0V1Z9	525,000.00	526,790.25	528,299.10
GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018 SEDOL : BB0RD42	1,565,000.00	1,754,474.55	1,699,015.65
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 CUSIP : 38141EA25	351,000.00	419,529.24	408,631.74
GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG CUSIP : 38141GEG5	100,000.00	88,705.00	100,020.40

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HALLIBURTON CO 2.7% DUE 11-15-2020 SEDOL : BYNR5W2	240,000.00	239,508.00	240,540.72
HALLIBURTON CO 3.375% DUE 11-15-2022 SEDOL : BYNR6H4	500,000.00	499,595.00	502,738.00
HALLIBURTON CO 3.8% DUE 11-15-2025 SEDOL : BYNR4P8	600,000.00	598,314.00	604,138.80
HARLEY DAVIDSON 2.4% DUE 09-15-2019 SEDOL : BQFJ4R8	775,000.00	780,448.25	777,335.08
HARTFORD FINL SVCS 5.375% DUE 03-15-2017 SEDOL : B83CVZ0	640,000.00	675,545.60	670,012.16
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL : B9K8PW3	330,000.00	374,926.20	367,300.89
** HCA INC 5.25% DUE 04-15-2025 CUSIP : 404119BQ1	975,000.00	1,006,562.04	985,968.75
** HCA INC 5.875% DUE 02-15-2026 CUSIP : 404119BS7	375,000.00	375,000.00	380,156.25
HCA INC 7.5% DUE 11-06-2033 CUSIP : 404119AJ8	150,000.00	161,939.75	159,750.00
HCP INC 4.25% DUE 11-15-2023 CUSIP : 40414LAJ8	233,000.00	243,641.11	235,188.10
** HCP INC FIXED 4% DUE 06-01-2025 CUSIP : 40414LAN9	270,000.00	267,640.20	264,033.27
HEINZ H J CO 1.6% DUE 06-30-2017 SEDOL : BYTHDW2	100,000.00	99,937.00	100,105.10
HEINZ H J CO 2.8% DUE 07-02-2020 SEDOL : BYV8H10	955,000.00	952,832.15	957,769.50
HLTH CARE REIT INC 4% DUE 06-01-2025 SEDOL : BYMSY74	340,000.00	332,350.00	335,305.62
HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP : 42217KBC9	378,000.00	374,061.24	389,535.80
HSBC FIN CORP 6.676% DUE 01-15-2021 SEDOL : B55NY95	1,040,000.00	1,233,148.80	1,205,886.24
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL : BYZ5LW6	800,000.00	799,216.00	795,691.20
HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP : 44328BAD0	5,590,558.11	1,910,273.75	2,334,309.59
IN DEFAULT UNITED AIR LINES 1991-A PASS TRS SER 1991-A2 10.02 DUE 12-31-2049 CUSIP : 909283AB9	203,134.30	0.00	110,708.19
ING U S INC 5.5% DUE 07-15-2022 SEDOL : BD033P5	760,000.00	858,936.80	850,481.80
INTEL CORP 3.3 DUE 10-01-2021 CUSIP : 458140AJ9	740,000.00	772,737.60	774,711.18
INTEL CORP 3.7% DUE 07-29-2025 SEDOL : BWVFJP5	740,000.00	738,897.40	770,735.16
INTELSAT 7.75% DUE 06-01-2021 CUSIP : 458204AP9	650,000.00	615,537.50	253,500.00
** INTELSAT JACKSON 7.25% DUE 04-01-2019 CUSIP : 45824TAE5	375,000.00	341,500.00	327,421.87
J P MORGAN CHASE 1.6769% DUE 12-15-2047 CUSIP : 46639EAB7	699,000.00	716,472.90	698,983.22
JO-ANN STORES INC SR PIK TOGGLE NT 9.75 DUE 10-15-2019 CUSIP : 47758PAH2	410,000.00	417,613.02	282,900.00
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL : BR17VT4	245,000.00	246,766.15	246,211.04
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL : BYZ0SY2	455,000.00	453,430.25	458,093.09
JPMORGAN CHASE & CO NT FLTG DUE 01-23-2020 REG SEDOL : BVVM4N2	2,100,000.00	2,100,000.00	2,108,387.40

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KELLOGG CO 1.75% DUE 05-17-2017 SEDOL : BBMT8G3	1,155,000.00	1,165,060.05	1,158,571.26
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL : BYNHXY0	570,000.00	569,384.40	567,938.88
KINDER MORGAN 3.95% DUE 09-01-2022 SEDOL : B76YC20	1,170,000.00	1,176,633.90	1,025,618.49
** KINDER MORGAN 4.15% DUE 02-01-2024 CUSIP : 494550BS4	621,000.00	612,044.86	524,800.89
KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019 SEDOL : BST7892	1,055,000.00	1,059,062.31	967,296.80
** KRATOS DEFENSE & 7% DUE 05-15-2019 CUSIP : 50077BAL2	194,000.00	193,515.00	135,800.00
L-3 COMMUNICATIONS 1.5% DUE 05-28-2017 SEDOL : BMN2GX1	545,000.00	542,623.47	534,877.72
L-3 COMMUNICATIONS 3.95% DUE 11-15-2016 SEDOL : B714DQ6	1,495,000.00	1,570,547.77	1,520,815.66
LIBERTY TIRE 11% DUE 03-31-2021 CUSIP : 531359AB3	200,337.00	191,000.00	123,708.09
LIFEPOINT HLTH INC 5.875% DUE 12-01-2023 CUSIP : 53219LAN9	175,000.00	175,000.00	176,093.75
LOCKHEED MARTIN 1.85% DUE 11-23-2018 SEDOL : BDB6P80	845,000.00	843,555.05	846,047.80
LOCKHEED MARTIN 3.1% DUE 01-15-2023 SEDOL : BD869B4	420,000.00	417,316.20	421,066.80
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL : BDCRZH1	755,000.00	749,171.40	761,274.05
LOWES COS INC 3.375% DUE 09-15-2025 SEDOL : BYMYMY5	410,000.00	407,626.10	415,617.00
LOWES COS INC TRANCHE # TR 33 SER B 7.11MTN DUE 05-15-2037 PUTTABLE 5-15-07 @PAR CUSIP : 54866NBJ7	241,000.00	290,585.75	314,018.18
MAGNETATION LLC DIP LOAN DUE 07-07-2016 BEO CUSIP : LX1450399	99,532.98	89,885.27	95,998.46
MARKWEST ENERGY 4.875% DUE 12-01-2024 CUSIP : 570506AS4	475,000.00	477,031.25	421,265.62
MARTIN MIDSTREAM PARTNERS LP 7.25 DUE 02-15-2021 CUSIP : 573334AD1	340,000.00	345,100.00	322,575.00
MASCO CORP 6.125% DUE 10-03-2016 SEDOL : B1FQFZ9	1,000,000.00	947,150.00	1,036,200.00
MCGRAW-HILL GLOBAL ED HLDGS LLC/FIN 9.75 BDS 04-01-2021 USD2000 CUSIP : 580638AB0	275,000.00	303,930.75	300,093.75
MCKESSON CORP NEW 2.284% DUE 03-15-2019 SEDOL : BKKMWT8	765,000.00	766,139.85	766,203.35
MCKESSON CORP NEW 3.796% DUE 03-15-2024 SEDOL : BKKMXM8	310,000.00	317,055.60	313,933.59
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL : BYZYS77	1,535,000.00	1,531,070.50	1,558,345.82
** METLIFE INC 3% DUE 03-01-2025 CUSIP : 59156RBM9	311,000.00	309,221.08	301,373.92
MICROSOFT CORP 3.125% DUE 11-03-2025 SEDOL : BYV2S19	235,000.00	234,938.90	236,187.22
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP : 59562VAM9	141,000.00	159,792.48	166,914.53
** MOMENTIVE FIXED 3.88% DUE 10-24-2021 CUSIP : 60877UBE6	415,000.00	360,012.50	265,600.00
MOODYS CORP 2.75 07-15-2019 SEDOL : BP8G1P6	525,000.00	532,880.25	532,165.20
MORGAN STANLEY 2.8% DUE 06-16-2020 SEDOL : BYNCYZ3	1,460,000.00	1,458,248.00	1,476,308.20

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL : BWXTWR8	165,000.00	164,406.00	161,270.18
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL : BYTCKF9	515,000.00	514,577.70	534,717.29
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	330,000.00	344,757.60	335,472.06
** MORGAN STANLEY 7.3% DUE 05-13-2019 CUSIP : 61747YCG8	230,000.00	274,921.30	267,860.30
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO CUSIP : 61746BDC7	400,000.00	349,076.00	399,795.60
MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 CUSIP : 6174466Q7	275,000.00	323,334.00	304,403.82
MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 SEDOL : BBPRDT2	600,000.00	570,864.00	633,041.40
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL : BMH0QZ3	535,000.00	543,945.20	532,873.38
NAVIENT STUDENT LN TR 2015-1 STUDENT LN BKD NT CL A-1 09-26-2022 REG CUSIP : 63939FAA8	554,838.56	554,838.56	552,020.53
** NCR CORP NEW 6.375% DUE 12-15-2023 CUSIP : 62886EAS7	550,000.00	547,687.50	548,625.00
NEPTUNE FINCO CORP 10.125% DUE 01-15-2023 CUSIP : 64072TAE5	350,000.00	350,000.00	365,750.00
NEW YORK & 4.024% DUE 08-01-2045 CUSIP : 649322AA2	287,000.00	295,345.49	271,098.47
NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017 SEDOL : BWWC557	630,000.00	632,299.50	628,519.50
NOBLE ENERGY INC 3.9% DUE 11-15-2024 SEDOL : BSJWP85	515,000.00	521,823.75	487,926.97
NORFOLK SOUTHN 6% DUE 05-23-2111 CUSIP : 655844BD9	191,000.00	191,000.00	204,611.80
NPC INTL INC / NPC OPER CO A INC / NPC OPER CO B INC 10.5 DUE 01-15-2020 CUSIP : 62941YAB3	675,000.00	769,268.75	705,375.00
NRG ENERGY INC 7.875% DUE 05-15-2021 CUSIP : 629377BS0	438,000.00	461,603.10	436,905.00
** OASIS PETE INC 6.875 DUE 03-15-2022 CUSIP : 674215AG3	270,000.00	285,512.80	231,525.00
ONCOR ELEC 5% DUE 09-30-2017 SEDOL : B3LM458	1,125,000.00	1,232,640.00	1,189,191.38
ONEOK PARTNERS L P 6.15% DUE 10-01-2016 SEDOL : B1FLD38	1,150,000.00	1,250,038.50	1,180,765.95
ORBITAL ATK INC 5.5% DUE 10-01-2023 CUSIP : 68557NAB9	195,000.00	195,000.00	200,850.00
PANHANDLE EASTN 7% DUE 06-15-2018 SEDOL : B3C8S86	1,600,000.00	1,825,600.00	1,766,772.80
** PEABODY ENERGY 10% DUE 03-15-2022 IN DEFAULT CUSIP : 704549AQ7	185,000.00	155,684.75	43,475.00
PERRIGO FIN PLC 3.5% DUE 12-15-2021 SEDOL : BSTCPR4	770,000.00	774,347.70	756,260.12
PHILLIPS 66 2.646% DUE 02-15-2020 SEDOL : BVYVG52	315,000.00	315,000.00	304,513.02
** PLATFORM SPECIALTY 6.5% DUE 02-01-2022 CUSIP : 72766QAA3	335,000.00	297,537.50	291,450.00

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PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018 SEDOL : BYNHY36	1,025,000.00	1,024,313.25	1,022,404.70
** POST HLDGS INC 7.375% DUE 02-15-2022 CUSIP : 737446AB0	325,000.00	335,575.00	338,305.50
PSEG PWR LLC 5.32% DUE 09-15-2016 SEDOL : B8KB064	1,075,000.00	1,152,733.25	1,109,840.75
** PVTPL AVAYA INC SR SECD NT 10.5% DUE 03-01-2021/03-07-2013 BEO CUSIP : 053499AJ8	450,000.00	342,371.25	148,500.00
PVTPL AVAYA INC SR SECD NT 144A 9% DUE 04-01-2019/04-01-2016 BEO CUSIP : 053499AH2	550,000.00	543,347.18	437,250.00
PVTPL AVIATION CAP GROUP CORP SR NT 144A3.875% DUE 09-27-2016 BEO SEDOL : BF56BB5	400,000.00	400,000.00	404,680.00
** PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO CUSIP : 14310FAA0	529,000.00	497,880.94	557,727.34
** PVTPL CATALYST PAPER CORP NEW SR SECD PIK TOGGLE NT 144A 11 DUE 10-30-2017 BEO CUSIP : 14889BAC6	0.00	0.00	0.00
PVTPL CENVEO CORP JR PRIORITY SECD NT 144A 8.5% DUE 09-15-2022/06-26-2014 BEO CUSIP : 15671BAL5	550,000.00	529,875.00	335,500.00
PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020 CUSIP : 15672JAA1	225,000.00	232,633.93	219,937.50
** PVTPL CHEMOURS CO SR NT 144A 7% DUE 05-15-2025/05-15-2020 BEO CUSIP : 163851AC2	355,000.00	357,706.25	265,362.50
PVTPL CMO BAMLL RE-REMIC TR 2011-07C1 COML MTG BKD CTF CL A-3A 5.383 11-15-16 CUSIP : 055236AA1	344,487.90	373,812.43	349,999.02
PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO CUSIP : 12638UAA6	300,000.00	345,855.47	307,583.10
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	528,012.50
PVTPL CMO J P MORGAN CHASE COML MTG SEC 2011-C4 A-2 3.3412 DUE 07-15-16 BEO CUSIP : 46636DAC0	471,948.93	476,667.01	473,812.18
PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045 CUSIP : 61758FAB8	560,000.00	583,085.02	581,350.00
PVTPL CMO N CENT AREA SCHS MICH PASSTHRUCTF CL I-A1 144A 6.5 DUE 07-17-2040 BEO CUSIP : 07330TAA0	209,196.91	251,984.21	214,472.44
PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 2.45 DUE 06-01-2018/05-01-2018BEO SEDOL : BY58Y93	770,000.00	769,815.20	765,851.24
PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 3.3 DUE 06-01-2020/05-01-2020 BEO SEDOL : BY58YD7	400,000.00	399,280.00	395,410.80

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PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 4.5 DUE 06-01-2025/05-22-2015 BEO SEDOL : BY58YC6	370,000.00	369,433.90	354,243.92
** PVTPL COMMUNICATIONS SALES & LEASING INC RT 6.0% DUE 04-15-2023 CUSIP : 20341WAA3	355,000.00	359,125.00	335,475.00
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO CUSIP : 126659AA9	484,864.37	637,809.99	613,004.32
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP : 126650BS8	218,741.02	279,960.06	262,986.86
PVTPL CVS HEALTH CORP SR NT 144A 4.75% DUE 12-01-2022/10-09-2015 BEO SEDOL : BY7RG69	615,000.00	665,737.50	664,267.65
PVTPL DAIMLER FIN N AMER LLC DAIMLER FIN N AMER LLC 2.875 03-10-2021 SEDOL : BJZD943	805,000.00	813,347.85	794,063.27
** PVTPL DEAN FOODS CO NEW SR NT 144A 6.5% DUE 03-15-2023 BEO CUSIP : 242370AD6	400,000.00	402,652.38	412,000.00
PVTPL ENDO FIN LLC / ENDO FINCO INC 5.875% DUE 01-15-2023 CUSIP : 29271LAE4	0.00	0.00	0.00
** PVTPL ENERGY XXI GULF COAST INC SR SECD 2ND LIEN NT 11 DUE 03-15-2020 CUSIP : 29276KAV3	260,000.00	247,066.35	116,675.00
** PVTPL FIRST DATA CORP NEW 5.75% DUE 01-15-2024 CUSIP : 32008DAB2	500,000.00	498,437.50	500,000.00
PVTPL FRONTIER COMMUNICATIONS CORP 144A 11% 09-15-2025 CUSIP : 35906AAX6	560,000.00	563,975.00	548,800.00
** PVTPL GLENCORE FDG LLC GTD NT 144A 2.125% DUE 04-16-2018 BEO CUSIP : 378272AJ7	252,000.00	251,826.12	216,720.00
** PVTPL HEALTHSOUTH CORP SR NT 144A 5.75% DUE 09-15-2025/09-16-2015 BEO CUSIP : 421924BR1	425,000.00	422,543.75	406,937.50
PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO SEDOL : BYV8H09	400,000.00	396,196.00	413,018.80
PVTPL HEINZ H J CO SR NT 144A 2% DUE 07-02-2018 BEO SEDOL : BYSLBG5	100,000.00	99,800.00	100,020.10
PVTPL HEINZ H J CO SR NT 144A 3.5% DUE 07-15-2022/07-02-2015 BEO SEDOL : BYTH6T0	905,000.00	902,864.20	919,588.60
PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO SEDOL : BYTH463	200,000.00	199,734.00	204,127.00
PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 4.4% DUE 10-15-2022/10-09-2015 BEO CUSIP : 42824CAL3	238,000.00	237,528.76	239,455.37
PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019 CUSIP : 45779GAA6	500,000.00	496,324.17	523,750.00
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	207,250.00
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	219,500.00
** PVTPL IPAYMENT INC 9.5% DUE 12-15-2019 BEO CUSIP : 46262EAF2	424,973.00	424,973.00	434,534.89

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PVTPL JLL/DELTA DUTCH NEWCO B V SR NT 7.5 DUE 02-01-2022 CUSIP : 46590GAA1	500,000.00	513,950.00	505,000.00
** PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 CUSIP : 48249DAA9	266,000.00	276,579.02	274,891.31
** PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO CUSIP : 48248NAA8	287,000.00	307,561.13	334,173.32
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP : 53079EBE3	525,000.00	540,524.25	536,529.52
** PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO CUSIP : 54910HAA6	350,000.00	348,720.00	337,750.00
PVTPL MICRON TECHNOLOGY INC SR NT 144A 5.25% DUE 08-01-2023/02-03-2015 BEO CUSIP : 595112BD4	350,000.00	328,562.50	329,000.00
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	540,819.19
PVTPL MMAF EQUIP FIN LLC 2015-A CL A3 1.39% DUE 10-16-2019 BEO CUSIP : 55315GAC2	1,169,000.00	1,168,754.28	1,161,867.93
PVTPL NEXSTAR BROADCASTING INC 6.125% DUE 02-15-2022 CUSIP : 65336YAK9	350,000.00	351,368.75	339,500.00
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SER 2015-2 CL A 144A 2.38% 10-15-2020 CUSIP : 65341KAG1	476,000.00	475,957.59	473,276.80
PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO CUSIP : 62912XAB0	200,000.00	204,000.00	176,500.00
PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL : BNJZV25	219,000.00	219,000.00	124,830.00
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026 CUSIP : 68268EAA1	1,300,000.00	1,299,586.86	1,301,320.80
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG CUSIP : 71656LBB6	292,000.00	297,533.40	240,900.00
PVTPL PETRONAS CAP LTD EURO GTD NT 144A 7.875% DUE 05-22-2022 BEO SEDOL : 2952950	351,000.00	469,614.23	440,824.41
PVTPL PITTSBURGH GLASS WKS LLC SR SECD NT 144A 8% DUE 11-15-2018/11-15-2015 BEO CUSIP : 725143AB7	304,000.00	306,610.00	316,920.00
** PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO CUSIP : 75508EAA6	625,000.00	514,154.83	460,937.50
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	685,750.00
PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022 CUSIP : 785712AE0	400,000.00	396,788.00	402,000.00
PVTPL SAMSUNG ELECTRONICS AMER INC GTD NT 1.75 DUE 04-10-2017 BEO SEDOL : B7KL8B8	670,000.00	677,906.00	669,267.02

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PVTPL SCOTTRADE FINL SVCS INC SR NT 144A6.125% DUE 07-11-2021 BEO CUSIP : 81014AAA9	380,000.00	380,000.00	404,304.42
** PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23 CUSIP : 82088KAC2	350,000.00	354,706.25	361,375.00
PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025 CUSIP : 82967NAU2	425,000.00	423,473.37	420,750.00
PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP : 78428JAA6	375,000.00	375,375.00	294,375.00
PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO SEDOL : B7KCNC7	300,000.00	300,000.00	300,486.00
** PVTPL SUGAR HSP GMNG PROP/FIN 6.375 DUE 06-01-2021 BEO CUSIP : 865033AB0	650,000.00	637,687.50	611,000.00
** PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP : 86737NAA6	850,000.00	739,143.75	518,500.00
PVTPL TENCENT HLDGS LTD NTS 2.00 DUE 05-02-2017 SEDOL : BLTW5X1	640,000.00	640,851.20	640,617.60
** PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO CUSIP : 887228AA2	375,000.00	365,150.00	361,875.00
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	84,050.00
PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 8.5% DUE 05-15-2021/11-15-2015 BEO CUSIP : 914906AK8	325,000.00	340,781.25	338,000.00
PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO CUSIP : 92890HAB8	475,000.00	474,708.00	472,777.00
PVTPL WMG ACQUISITION CORP SR NT 144A 6.75% DUE 04-15-2022/04-09-2014 BEO CUSIP : 92933BAH7	700,000.00	702,882.35	621,250.00
** PVTPL1 FAMILY TREE ESCROW LLC BNDS 5.75% DUE 03-01-2023 BEO CUSIP : 30706VAA3	575,000.00	600,012.50	596,562.50
** PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022 CUSIP : 826700AA4	520,000.00	515,112.50	475,800.00
QUAD / GRAPHICS 7% DUE 05-01-2022 CUSIP : 747301AC3	450,000.00	434,250.00	347,625.00
QUALCOMM INC 4.8% DUE 05-20-2045 SEDOL : BXS2XQ5	100,000.00	99,464.00	83,110.70
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 SEDOL : BWX4CX9	100,000.00	99,562.00	87,957.90
REGENCY ENERGY 5.875% DUE 03-01-2022 CUSIP : 75886AAL2	210,000.00	208,258.57	211,122.66
RESOLUTE ENERGY CORP 8.5 05-01-2020 CUSIP : 76116AAB4	740,000.00	523,377.62	362,600.00
RUBY TUESDAY INC SR NT 7.625 05-15-2020 CUSIP : 781182AB6	475,000.00	476,437.50	480,937.50
SABINE PASS 5.75% DUE 05-15-2024 CUSIP : 785592AJ5	350,000.00	356,562.50	322,875.00
SABINE PASS LNG L 7.5% DUE 11-30-2016 CUSIP : 785583AF2	325,000.00	353,276.79	331,500.00
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP : 81377EAA2	210,658.12	210,674.56	112,997.86

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** SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023 CUSIP : 79970YAD7	510,000.00	438,062.50	350,625.00
SANDRIDGE ENERGY INC 8.125 DUE 10-15-2022 BEO CUSIP : 80007PAQ2	45,000.00	39,739.03	7,425.00
SANDRIDGE ENERGY INC 8.125% DUE 10-16-2022 BEO CUSIP : 80007PAX7	560,000.00	494,530.17	130,900.00
** SCIENTIFIC GAMES 6.625% DUE 05-15-2021 CUSIP : 80874YAQ3	575,000.00	428,937.50	333,500.00
** SCIENTIFIC GAMES CORP SR SUB NT 8.125 DUE 09-15-2018 CUSIP : 80874PAK5	225,000.00	195,612.50	178,875.00
** SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000 CUSIP : 80874YAR1	300,000.00	304,552.50	289,500.00
SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023 SEDOL : BPY06H9	1,150,000.00	1,206,810.00	1,015,466.10
SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP : 816851AK5	320,000.00	451,699.20	389,902.08
** SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP : 817565BT0	575,000.00	634,888.46	669,875.00
SIMMONS FOODS INC 7.875% DUE 10-01-2021 CUSIP : 828732AB3	375,000.00	347,812.50	343,125.00
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP : 83162CTL7	363,294.23	392,187.48	385,422.48
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL : BYXK0R1	495,000.00	492,807.15	495,271.76
SOUTHN CAL EDISON 1.125% DUE 05-01-2017 SEDOL : BMJJMZ0	805,000.00	809,049.15	803,592.06
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP : 842400GF4	719,642.86	725,579.91	714,560.02
SPECTRUM BRANDS 5.75% DUE 07-15-2025 CUSIP : 84762LAT2	255,000.00	255,000.00	262,968.75
** SPRINGS INDS INC 6.25 DUE 06-01-2021 REG CUSIP : 851783AB6	440,000.00	440,000.00	440,000.00
SUN PRODUCTS CORP NEW TERM LOAN DUE 03-23-2020 BEO CUSIP : 86686BAC9	347,488.97	336,660.97	329,825.06
** TARGA RES PARTNERS 5.25% DUE 05-01-2023 CUSIP : 87612BAM4	175,000.00	175,875.00	158,812.50
TARGA RES PARTNERS 6.375% DUE 08-01-2022 CUSIP : 87612BAK8	375,000.00	403,450.00	364,687.50
** TAYLOR MORRISON 5.875% DUE 04-15-2023 CUSIP : 87724LAA3	340,000.00	340,000.00	337,875.00
TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL : BWCH3Y7	395,000.00	393,325.20	366,605.03
TEMPLAR ENERGY LLC TERM LOAN (2ND LIEN) DUE 11-25-2020 BEO CUSIP : 87978GAD1	370,000.00	340,450.00	105,450.00
TENET HEALTHCARE CORP 8.125 DUE 04-01-2022 CUSIP : 88033GCE8	525,000.00	570,912.50	523,359.37
THERMO FISHER 1.3% DUE 02-01-2017 SEDOL : BH55183	775,000.00	773,907.25	773,428.30
THERMO FISHER 3.3% DUE 02-15-2022 SEDOL : BSL17L7	505,000.00	510,565.10	505,909.00
TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG CUSIP : 887315BH1	177,000.00	221,727.90	219,112.01
TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG CUSIP : 887315AM1	176,000.00	231,378.40	229,792.64
T-MOBILE USA INC 6.5% DUE 01-15-2026 CUSIP : 87264AAP0	195,000.00	195,000.00	194,756.25
T-MOBILE USA INC 6.633 DUE 04-28-2021 CUSIP : 87264AAD7	670,000.00	704,987.50	692,612.50

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** TMX FIN LLC / 8.5% DUE 09-15-2018 CUSIP : 87261NAG5	700,000.00	700,437.50	539,000.00
TRANSDIGM INC 6% DUE 07-15-2022 CUSIP : 893647AW7	390,000.00	392,925.00	383,175.00
TWCC HLDG CORP TERM LOAN DUE 06-26-2020 BEO CUSIP : 87309LAM0	625,000.00	604,400.00	622,265.62
UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG SEDOL : BF23LX1	400,000.00	415,060.00	413,666.40
** UNITED RENTALS NORTH AMER INC 6.125 DUE 06-15-2023 CUSIP : 911365AX2	345,000.00	361,856.25	359,662.50
UNITEDHEALTH GROUP 1.4% DUE 12-15-2017 CUSIP : 91324PCF7	770,000.00	768,937.40	769,470.24
UNIVISION 5.125% DUE 02-15-2025 CUSIP : 914906AS1	365,000.00	370,018.75	352,681.25
US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP : 90346WAA1	231,582.41	231,582.41	235,056.14
UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP : 90932PAA6	305,638.05	305,638.05	312,514.90
VENTAS RLTY LTD 4% DUE 04-30-2019 SEDOL : B8198J6	470,000.00	501,250.30	491,116.16
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 CUSIP : 92277GAG2	264,000.00	261,935.52	263,705.64
VERIZON 3.65% DUE 09-14-2018 SEDOL : BF32104	600,000.00	599,976.00	632,388.00
VERIZON 4.862% DUE 08-21-2046 CUSIP : 92343VCK8	435,000.00	460,315.73	422,867.85
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	311,000.00	268,031.93	282,493.74
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL : BF320C9	2,275,000.00	2,566,689.00	2,543,081.45
VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020 SEDOL : BF320Z2	1,255,000.00	1,372,380.15	1,362,550.99
VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG SEDOL : BDV8304	100,000.00	100,000.00	102,698.60
VERIZON FLTG RT 1.782371 DUE 09-15-2016 SEDOL : BDV82F2	400,000.00	400,000.00	403,391.20
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL : BCZYK11	570,000.00	576,788.70	570,364.23
VIACOM INC NEW 4.85% DUE 12-15-2034 CUSIP : 92553PAZ5	282,000.00	280,711.26	240,323.78
VISTA OUTDOOR INC 5.875% DUE 10-01-2023 CUSIP : 928377AA8	175,000.00	182,275.00	179,812.50
WALGREENS BOOTS 3.3% DUE 11-18-2021 SEDOL : BSL6VH6	740,000.00	750,974.20	737,421.84
WEA FIN LLC / 1.75% DUE 09-15-2017 SEDOL : BQSNXD6	945,000.00	947,457.00	939,178.80
WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042 CUSIP : 94707VAD2	120,000.00	81,000.00	75,900.00
WEATHERFORD INTL SR NT 5.125 DUE 09-15-2020 CUSIP : 94707VAA8	220,000.00	191,707.50	187,000.00
** WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022 CUSIP : 97381WAX2	290,000.00	307,216.66	223,300.00
** WPX ENERGY INC 6% DUE 01-15-2022 CUSIP : 98212BAD5	436,000.00	467,491.04	369,510.00
ZIMMER BIOMET 1.45% DUE 04-01-2017 SEDOL : BWCH466	1,145,000.00	1,144,313.00	1,140,010.09
ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	200,000.00	199,530.00	195,327.20
Total United States - USD		**206,146,825.92**	**196,234,086.36**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Total Corporate Debt Instruments - Other		**268,754,683.35**	**256,294,300.59**
Corporate Stock - Preferred			
Brazil - BRL			
ITAU UNIBANCO HOLD PRF NPV SEDOL : B037HR3	6,800.00	53,417.38	48,221.29
Total Brazil - BRL		**53,417.38**	**48,221.29**
United States - USD			
COUNTRYWIDE CAP V 7 CALLABLE 1/1/11 @ 25DUE 11/1/36 CUSIP : 222388209	13,500.00	345,368.31	350,325.00
Total United States - USD		**345,368.31**	**350,325.00**
Total Corporate Stock - Preferred		**398,785.69**	**398,546.29**
Corporate Stock - Common			
Australia - AUD			
AUST & NZ BANK GRP NPV SEDOL : 6065586	26,201.00	639,851.60	515,449.38
CHALLENGER LTD NPV SEDOL : 6726300	7,355.00	43,344.49	44,980.41
** FLIGHT CENTRE TRAVEL GROUP LTD SEDOL : 6352147	1,774.00	51,139.68	46,250.14
MACQUARIE GP LTD NPV SEDOL : B28YTC2	4,735.00	277,489.33	279,316.16
Total Australia - AUD		**1,011,825.10**	**885,996.09**
Australia - USD			
ADR BHP BILLITON LTD SPONSORED ADR SEDOL : 2144337	8,345.00	526,074.62	222,644.60
Total Australia - USD		**526,074.62**	**222,644.60**
Austria - EUR			
** CONWERT IMMOBILIEN NPV SEDOL : 7517882	23,658.00	256,508.06	332,319.08
ERSTE GROUP BANK AG NPV SEDOL : 5289837	15,964.00	400,020.15	489,625.40
** SCHOELLER BLECKMAN EUR1 (BR) SEDOL : 7571305	6,016.00	522,276.27	338,657.46
VOESTALPINE AG NPV SEDOL : 4943402	12,706.00	484,814.85	413,318.81
Total Austria - EUR		**1,663,619.33**	**1,573,920.75**
Belgium - EUR			
KBC GROEP NV NPV SEDOL : 4497749	4,492.00	303,690.49	268,048.76
TELENET GRP HLDG NPV SEDOL : B0LKSK4	1,755.00	101,934.71	95,809.65

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Corporate Stock - Common			
Total Belgium - EUR		**405,625.20**	**363,858.41**
Belgium - USD			
** EURONAV EURONAV S A COM STK CUSIP : B38564108	34,468.00	440,195.48	443,947.84
Total Belgium - USD		**440,195.48**	**443,947.84**
Brazil - BRL			
BB SEGURIDADE PART COM NPV SEDOL : B9N3SQ0	12,900.00	115,545.05	85,487.58
BCO DO BRASIL SA COM NPV SEDOL : 2328595	37,000.00	447,431.06	153,802.77
QUALICORP SA EQUITY SEDOL : B4LHBQ0	49,900.00	467,600.01	188,071.25
Total Brazil - BRL		**1,030,576.12**	**427,361.60**
Brazil - USD			
ADR AMBEV SA SPONSORED ADR SEDOL : BG804F6	52,660.00	343,518.66	251,188.20
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 SEDOL : B00FSK0	30,915.00	363,907.43	165,704.40
Total Brazil - USD		**707,426.09**	**416,892.60**
Canada - CAD			
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL : 2011646	5,247.00	157,206.36	239,880.87
CDN NATURAL RESOURCES COMMON STOCK SEDOL : 2171573	1,560.00	58,323.79	37,885.63
CI FINANCIAL CORP COMSTK SEDOL : B3KT0S5	5,742.00	137,122.67	136,861.10
CONSTELLATION SOFT COM STK NPV SEDOL : B15C4L6	147.00	37,015.64	63,269.67
DOLLARAMA INC COM STK NPV SEDOL : B4TP9G2	2,581.00	124,253.55	173,080.99
ENBRIDGE INC COM NPV SEDOL : 2466149	7,174.00	329,379.60	255,519.71
INTACT FINL CORP COM NPV SEDOL : B04YJV1	1,508.00	110,008.45	100,808.89
MAGNA INTL INC COM NPV SEDOL : 2554475	10,142.00	545,588.73	462,602.85
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL : B3NB1P2	8,500.00	306,996.55	235,534.86
TORONTO-DOMINION COM NPV SEDOL : 2897222	5,773.00	265,547.29	236,443.07
Total Canada - CAD		**2,071,442.63**	**1,941,887.64**
Canada - USD			
AIMIA INC COM CUSIP : 00900Q103	39,800.00	703,327.36	291,734.00
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A SEDOL : 2092555	8,688.00	265,236.06	298,345.92

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Canada - USD			
** CAMECO CORP COM CUSIP : 13321L108	14,400.00	274,244.19	175,968.00
CANADIAN NATL RY CO COM SEDOL : 2210959	162.00	5,970.76	9,679.50
COLLIERS INTL GROUP INC COMMON STOCK CUSIP : 194693107	6,417.00	268,023.24	291,075.12
FIRSTSERVICE CORP COMMON STOCK CUSIP : 33767E103	12,121.00	284,722.44	493,324.70
MAGNA INTERNATIONAL INC COMMON STOCK SEDOL : 2554549	13,800.00	437,341.35	627,072.00
MANULIFE FINL CORP COM SEDOL : 2492520	41,807.00	578,110.07	688,561.29
** MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS CUSIP : 552697104	32,375.00	490,834.25	697,681.25
OPEN TEXT CORP COM SEDOL : 2655657	7,049.00	339,023.85	341,524.05
** RITCHIE BROS AUCTIONEERS INC COM CUSIP : 767744105	22,263.00	500,898.06	596,425.77
ROGERS COMMUNICATIONS INC CL B NON VTG CL B SEDOL : 2125268	7,398.00	279,191.15	284,823.00
TORONTO DOMINION BK ONT COM NEW COM NEW SEDOL : 2042516	16,594.00	669,947.30	677,367.08
Total Canada - USD		**5,096,870.08**	**5,473,581.68**
China - HKD			
** ANHUI CONCH CEMENT 'H'CNY1 SEDOL : 6080396	351,000.00	1,231,076.10	957,649.37
BEIJING ENTERPRISE NPV SEDOL : 6081690	53,200.00	337,776.09	331,815.87
BELLE INTERNATIONA HKD0.01 SEDOL : B1WJ4X2	306,000.00	350,269.03	267,633.31
CHINA CONSTRUCTION BANK'H'CNY1 SEDOL : B0LMTQ3	1,383,000.00	1,030,102.07	950,907.84
CHINA MOBILE LTD HKD0.10 SEDOL : 6073556	53,300.00	555,163.31	605,748.23
CHINA OILFIELD SER 'H'CNY1 SEDOL : 6560995	300,000.00	528,335.98	298,376.54
CHINA OVERSEAS LAND & INVESTMNT HKD0.10 SEDOL : 6192150	64,000.00	188,205.42	212,178.87
CHINA RESOURCES LAND HKD0.10 SEDOL : 6193766	62,000.00	167,900.66	166,758.04
CHINA VANKE CO COM STK SEDOL : BN320P8	52,500.00	123,992.80	130,844.50
ENN ENERGY COMSTK SEDOL : 6333937	86,000.00	457,028.31	435,993.53
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL : B1G1QD8	533,000.00	331,081.36	322,469.83
PING AN INSURANCE GROUP 'H' CNY1 SEDOL : B01FLR7	54,000.00	280,281.84	295,706.24
TENCENT HLDGS LIMITED COMMON STOCK SEDOL : BMMV2K8	12,900.00	170,034.91	256,770.23
WEICHAI POWER CO 'H'CNY1 SEDOL : 6743956	144,800.00	266,064.31	149,433.37
Total China - HKD		**6,017,312.19**	**5,382,285.77**
China - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
China - USD			
#REORG/MINDRAY MED INTL CASH MERGER 03-03-2016 SEDOL : B1FCP24	16,318.00	534,551.48	437,648.76
ADR BAIDU INC SPONSORED ADR SEDOL : B0FXT17	959.00	171,914.15	209,033.23
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL : 2606440	906.00	95,947.18	150,993.96
** ADR TENCENT HLDGS LTD ADR CUSIP : 88032Q109	27,060.00	439,660.46	539,847.00
Total China - USD		**1,242,073.27**	**1,337,522.95**
Colombia - USD			
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS SEDOL : 2082567	7,485.00	471,234.13	212,124.90
Total Colombia - USD		**471,234.13**	**212,124.90**
Czech Republic - CZK			
KOMERCNI BANKA CZK100 SEDOL : 4519449	1,549.00	273,788.71	314,576.11
Total Czech Republic - CZK		**273,788.71**	**314,576.11**
Denmark - DKK			
DSV DKK1 SEDOL : B1WT5G2	1,250.00	51,299.71	48,594.20
NOVO-NORDISK AS DKK0.2 SER'B' SEDOL : BHC8X90	3,099.00	142,717.34	170,665.24
NOVOZYMES A/S SER'B'DKK2 (POST CONSOLIDAT SEDOL : B798FW0	2,366.00	106,959.03	113,717.79
PANDORA A/S DKK1 SEDOL : B44XTX8	1,839.00	190,711.99	217,911.97
Total Denmark - DKK		**491,688.07**	**550,889.20**
Denmark - USD			
** ADR NOVO-NORDISK A S ADR CUSIP : 670100205	5,052.00	142,299.63	277,708.44
Total Denmark - USD		**142,299.63**	**277,708.44**
Finland - EUR			
ELISA OYJ NPV SEDOL : 5701513	1,829.00	56,089.46	68,111.68
KONE CORPORATION NPV ORD 'B' SEDOL : B09M9D2	3,981.00	169,729.08	169,821.09
SAMPO PLC SER'A'NPV SEDOL : 5226038	7,837.00	361,204.60	388,359.07
Total Finland - EUR		**587,023.14**	**626,291.84**
France - EUR			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
France - EUR			
ATOS SE SEDOL : 5654781	8,283.00	635,511.18	677,889.53
AXA EUR2.29 SEDOL : 7088429	58,201.00	1,434,088.26	1,574,220.74
CAP GEMINI EUR8 SEDOL : 4163437	3,657.00	286,033.45	337,259.58
CHRISTIAN DIOR SE EUR2 SEDOL : 4061393	867.00	179,884.28	158,596.13
ESSILOR INTL EUR0.18 SEDOL : 7212477	1,868.00	203,937.44	243,750.34
EUROFINS SCIENTIFI EUR0.10 SEDOL : 5972643	276.00	54,618.57	103,831.37
HERMES INTL NPV SEDOL : 5253973	287.00	92,881.37	101,013.09
ORPEA EUR1.25 SEDOL : 7339451	210.00	16,133.82	16,530.12
SAFRAN SA EUR0.20 SEDOL : B058TZ6	3,218.00	244,856.63	237,500.51
SANOFI EUR2 SEDOL : 5671735	7,250.00	573,810.53	646,105.05
SOCIETE GENERALE EUR1.25 SEDOL : 5966516	9,460.00	314,000.75	451,401.47
SODEXHO EUR4 SEDOL : 7062713	4,534.00	459,931.44	448,019.93
TECHNIP NPV SEDOL : 4874160	4,670.00	385,757.04	244,687.46
THALES SA EUR3 SEDOL : 4162791	871.00	64,361.33	64,825.82
TOTAL EUR2.5 SEDOL : B15C557	10,229.00	569,185.01	507,757.84
VALEO EUR3 SEDOL : 4937579	2,241.00	266,754.94	346,859.25
VEOLIA ENVIRONNEME EUR5 SEDOL : 4031879	10,820.00	238,708.46	259,290.95
Total France - EUR		**6,020,454.50**	**6,419,539.18**
Germany - EUR			
BAYERISCHE MOTOREN WERKE A G COM SEDOL : 5756029	2,128.00	201,168.57	232,165.43
BRENNTAG AG NPV SEDOL : B4YVF56	2,631.00	136,632.98	143,688.16
CONTINENTAL AG ORD NPV SEDOL : 4598589	1,667.00	301,899.98	402,649.69
DEUTSCHE WOHNEN AG EUR1 (BR) SEDOL : B0YZ0Z5	2,676.00	56,726.29	73,609.87
EVONIK INDUSTRIES NPV SEDOL : B5ZQ9D3	2,117.00	76,310.93	72,308.02
GERRESHEIMER AG NPV (BR) SEDOL : B1Y47Y7	649.00	51,229.87	50,654.12
PROSIEBENSAT.1 MEDIA SE NPV SEDOL : BCZM1B2	6,164.00	273,743.76	323,552.40
TUI AG ORD REG SHS NPV SEDOL : 5666292	9,626.00	178,177.69	160,122.37
VONOVIA SE NPV SEDOL : BBJPFY1	2,406.00	61,958.07	74,543.08
ZALANDO SE NPV SEDOL : BQV0SV7	2,059.00	70,065.44	69,805.07

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Total Germany - EUR		**1,407,913.58**	**1,603,098.21**
Germany - USD			
ADR BASF AKTIENGESELLSCHAFT - LEVEL I CUSIP : 055262505	4,500.00	437,670.00	371,160.00
Total Germany - USD		**437,670.00**	**371,160.00**
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL : B4TX8S1	117,800.00	645,022.18	703,582.97
BOC HONG KONG HLDG NPV SEDOL : 6536112	215,100.00	712,880.85	659,011.60
CK HUTCHISON HLDGS HKD1 SEDOL : BW9P816	42,000.00	516,687.11	551,009.75
ORIENT O/SEAS INTL USD0.10 SEDOL : 6659116	107,500.00	610,358.21	496,455.73
TECHTRONIC INDUSTR NPV SEDOL : B0190C7	41,000.00	122,775.53	166,338.79
Total Hong Kong - HKD		**2,607,723.88**	**2,576,398.84**
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648	16,706.00	892,193.90	970,952.72
ADR ICICI BK LTD SEDOL : 2569286	142,559.00	1,221,001.47	1,184,665.29
ADR WNS HLDGS LTD SPONSORED ADR CUSIP : 92932M101	7,614.00	165,284.27	234,130.50
Total India - USD		**2,278,479.64**	**2,389,748.51**
Indonesia - IDR			
BANK RAKYAT INDONESIA PERSER SEDOL : 6709099	447,900.00	384,011.84	348,834.30
BK CENTRAL ASIA IDR62.50 SEDOL : B01C1P6	72,100.00	70,930.39	64,491.33
PT INDOFOOD SUKSES IDR100 SEDOL : 6283979	508,000.00	295,089.29	179,002.53
Total Indonesia - IDR		**750,031.52**	**592,328.16**
Ireland - EUR			
KINGSPAN GROUP ORD EUR0.13 SEDOL : 4491235	2,773.00	55,526.22	72,646.51
SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL : B1RR828	25,548.00	615,808.18	697,767.97
Total Ireland - EUR		**671,334.40**	**770,414.48**
Ireland - USD			
ICON PLC COM SEDOL : B94G471	19,516.00	579,690.86	1,450,624.28
Total Ireland - USD		**579,690.86**	**1,450,624.28**

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Israel - ILS			
ICL-ISRAEL CHEM ILS1 SEDOL : 6455530	44,900.00	428,015.46	225,933.11
Total Israel - ILS		**428,015.46**	**225,933.11**
Israel - USD			
ADR TEVA PHARMACEUTICAL INDS SEDOL : 2883878	33,913.00	1,669,333.16	2,134,145.09
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL : 2181334	3,631.00	250,916.40	316,949.99
Total Israel - USD		**1,920,249.56**	**2,451,095.08**
Italy - EUR			
AZIMUT HLDG S.P.A NPV SEDOL : B019M65	4,308.00	120,719.69	109,970.94
BANCA GENERALI EUR1 SEDOL : B1HKSV6	4,282.00	106,914.70	130,381.78
INTESA SANPAOLO EUR0.52 SEDOL : 4076836	149,275.00	352,237.28	512,069.26
YOOX NET-A-PORTER NPV SEDOL : B4YC9W4	1,686.00	51,943.31	57,764.90
Total Italy - EUR		**631,814.98**	**810,186.88**
Japan - JPY			
ALPS ELECTRIC CO NPV SEDOL : 6021500	2,800.00	82,939.48	87,897.47
ASAHI KASEI CORP NPV SEDOL : 6054603	0.00	0.00	0.00
ASTELLAS PHARMA NPV SEDOL : 6985383	12,300.00	147,965.15	172,956.28
CASIO COMPUTER CO NPV SEDOL : 6178967	5,400.00	99,975.36	118,924.40
DAICEL CORPORATION INDS NPV SEDOL : 6250542	7,900.00	101,944.87	115,475.34
DAIFUKU CO LTD NPV SEDOL : 6250025	2,275.00	37,078.68	36,926.31
DAIKIN INDUSTRIES NPV SEDOL : 6250724	2,200.00	100,013.89	154,364.05
DAIWA HOUSE INDS NPV SEDOL : 6251363	6,400.00	154,959.94	178,014.28
DENSO CORP NPV SEDOL : 6640381	21,200.00	727,661.01	1,009,957.82
FANUC CORP NPV SEDOL : 6356934	1,000.00	179,653.33	177,806.62
FUJI ELECTRIC HOLINDGS CO Y50 SEDOL : 6356365	11,000.00	52,340.96	50,592.15
FUJI HEAVY INDUSTRIES NPV SEDOL : 6356406	13,500.00	310,468.94	557,170.67
HASEKO CORPORATION NPV SEDOL : 6414401	4,100.00	46,745.98	45,762.49
HITACHI CAP CORP NPV SEDOL : 6429159	1,600.00	41,584.58	44,711.23
HITACHI NPV SEDOL : 6429104	76,000.00	456,190.56	447,936.40

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
HOYA CORP NPV SEDOL : 6441506	9,200.00	308,721.96	372,388.06
ISUZU MOTORS NPV SEDOL : 6467104	63,000.00	782,375.52	707,779.04
IT HOLDINGS CORP NPV SEDOL : B2Q4CR0	2,300.00	52,565.31	55,652.99
JAPAN TOBACCO INC NPV SEDOL : 6474535	6,100.00	220,429.92	218,210.58
KAO CORP NPV SEDOL : 6483809	3,600.00	143,134.75	184,292.67
KDDI CORP NPV SEDOL : 6248990	38,700.00	890,935.28	959,965.93
KEYENCE CORP NPV SEDOL : 6490995	400.00	127,684.83	216,482.80
KOBE STEEL LTD SEDOL : 6496023	220,000.00	401,216.14	256,975.99
M3 INC NPV SEDOL : B02K2M3	3,500.00	53,588.17	76,881.89
MAKITA CORP NPV SEDOL : 6555805	1,800.00	99,689.47	102,060.35
MEIJI HOLDINGS CO NPV SEDOL : B60DQV3	0.00	0.00	0.00
MITSUBISHI ELEC CP NPV SEDOL : 6597045	33,000.00	365,854.28	364,852.37
MITSUBISHI UFJ FIN NPV SEDOL : 6335171	39,100.00	277,030.48	250,559.70
MITSUI & CO LTD NPV SEDOL : 6597302	52,700.00	850,232.74	645,498.05
MURATA MANUFACTURING CO. NPV SEDOL : 6610403	2,300.00	256,224.36	356,343.28
NIPPON STEEL AND SUMITOMO METAL CORPORATION SEDOL : 6642569	16,900.00	433,670.72	338,945.90
NISSAN CHEMICAL IN NPV SEDOL : 6641588	2,500.00	52,042.30	59,904.28
NITORI HOLDINGS NPV SEDOL : 6644800	600.00	28,846.23	49,351.07
NOMURA RESEARCH INSTITUTE NPV SEDOL : 6390921	4,400.00	126,029.72	166,142.12
NSK LTD NPV SEDOL : 6641544	56,200.00	741,156.21	706,146.98
OMRON CORP NPV SEDOL : 6659428	0.00	0.00	0.00
ORIX CORP NPV SEDOL : 6661144	35,500.00	489,288.16	511,565.14
POLA ORBIS HLDG IN NPV SEDOL : B5N4QN8	1,400.00	76,266.30	98,118.11
SCSK CORP NPV SEDOL : 6858474	1,800.00	49,618.04	69,792.34
SECOM CO NPV SEDOL : 6791591	13,100.00	610,898.70	896,533.90
SHIONOGI & CO LTD NPV SEDOL : 6804682	4,000.00	142,524.08	176,054.51
SUMITOMO CHEMICAL CO. LTD NPV SEDOL : 6858560	78,000.00	429,108.76	446,690.46
SUMITOMO METAL MINING CO LTD NPV SEDOL : 6858849	29,900.00	470,571.60	336,641.79
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL : 6563024	11,000.00	445,349.76	419,102.86
SUMITOMO REALTY & DEVELOPMENT NPV SEDOL : 6858902	0.00	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SURUGA BANK NPV SEDOL : 6864329	14,400.00	242,974.07	291,083.71
SYSMEX CORP NPV SEDOL : 6883807	1,100.00	42,430.02	68,616.16
T&D HOLDINGS INC NPV SEDOL : 6744294	42,100.00	576,397.04	589,085.82
TADANO LTD NPV SEDOL : 6869722	6,000.00	99,096.62	77,433.48
TAISEI CORP NPV SEDOL : 6870100	13,000.00	81,167.35	80,037.31
TEMP HOLDINGS CO NPV SEDOL : B3CY709	6,600.00	76,676.22	106,430.89
TOKIO MARINE HOLDINGS INC NPV SEDOL : 6513126	5,400.00	228,167.94	198,864.37
TREND MICRO INC NPV SEDOL : 6125286	4,700.00	172,624.14	191,385.46
TSURUHA HOLDINGS NPV SEDOL : B0MKZN5	1,800.00	94,098.69	160,609.99
WEST JAPAN RAILWAY NPV SEDOL : 6957995	5,000.00	323,165.54	315,339.07
Total Japan - JPY		**13,401,374.15**	**14,320,314.93**
Jersey, Channel Islands - USD			
** ADR GLENCORE PLC CUSIP : 37827X100	163,300.00	1,570,306.71	467,038.00
Total Jersey, Channel Islands - USD		**1,570,306.71**	**467,038.00**
KOREA, REPUBLIC OF - KRW			
AMOREPACIFIC CORP KRW500 SEDOL : B15SK50	180.00	53,151.75	62,717.50
HYUNDAI MOBIS KRW5000 SEDOL : 6449544	2,170.00	526,365.36	467,522.99
SAMSUNG ELECTRONIC KRW5000 SEDOL : 6771720	695.00	811,617.60	770,588.49
SK HYNIX INC SEDOL : 6450267	3,310.00	156,088.72	90,320.80
Total KOREA, REPUBLIC OF - KRW		**1,547,223.43**	**1,391,149.78**
KOREA, REPUBLIC OF - USD			
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 SEDOL : 2480495	38,218.00	790,781.53	809,075.06
Total KOREA, REPUBLIC OF - USD		**790,781.53**	**809,075.06**
Mexico - MXN			
ARCA CONTINENTAL SAB DE CV SEDOL : 2823885	9,808.00	67,852.75	61,632.23
Total Mexico - MXN		**67,852.75**	**61,632.23**
Mexico - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Mexico - USD			
ADR FOMENTO ECONOMICO MEXICANO SAB DE CV SEDOL : 2246039	765.00	72,048.98	73,730.70
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS SEDOL : 2722670	31,226.00	683,842.24	505,548.94
Total Mexico - USD		**755,891.22**	**579,279.64**
Netherlands - EUR			
AEGON NV COM STK EUR0.12 SEDOL : 5927375	90,138.00	687,430.10	551,774.85
ROYAL DUTCH SHELL EUR0.07(STK DIV 27/11/2015) SEDOL : BYT5FC0	57,691.00	0.00	0.00
WOLTERS KLUWER EUR0.12 SEDOL : 5671519	6,097.00	205,375.89	210,598.83
Total Netherlands - EUR		**892,805.99**	**762,373.68**
Netherlands - USD			
NXP SEMICONDUCTORS N V COM STK SEDOL : B505PN7	5,905.00	435,554.42	551,881.30
Total Netherlands - USD		**435,554.42**	**551,881.30**
Norway - NOK			
DNB ASA NOK10 SEDOL : 4263304	77,608.00	954,281.58	1,022,616.36
GJENSIDIGE FORSIKR NOK2 SEDOL : B4PH0C5	2,906.00	56,429.06	46,960.59
NORSK HYDRO ASA NOK1.098 SEDOL : B11HK39	89,847.00	419,219.59	347,714.72
TELENOR ASA ORD NOK6 SEDOL : 4732495	8,154.00	181,562.59	142,286.45
Total Norway - NOK		**1,611,492.82**	**1,559,578.12**
Norway - USD			
STATOIL ASA SEDOL : 2763129	23,788.00	565,890.26	365,621.56
Total Norway - USD		**565,890.26**	**365,621.56**
Peru - USD			
CREDICORP LTD COM STK SEDOL : 2232878	855.00	97,758.79	90,296.55
Total Peru - USD		**97,758.79**	**90,296.55**
Portugal - EUR			
JERONIMO MARTINS EUR1 SEDOL : B1Y1SQ7	7,420.00	103,164.18	102,934.17
ZON OPTIMUS SGPS SA SEDOL : B0B9GS5	6,454.00	51,093.95	49,807.38

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Total Portugal - EUR		**154,258.13**	**152,741.55**
Russian Federation - USD			
ADR PJSC LUKOIL SPONSORED ADR SEDOL : BYZF386	13,500.00	810,950.32	516,780.00
YANDEX N.V. COM USD0.01 CL 'A SEDOL : B5BSZB3	2,632.00	44,794.37	43,770.16
Total Russian Federation - USD		**855,744.69**	**560,550.16**
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL : 6175203	53,000.00	783,549.27	620,674.97
** KEPPEL CORP NPV SEDOL : B1VQ5C0	117,800.00	770,814.27	547,634.76
SINGAPORE TELECOMMUNICATIONS NEW COM STK SEDOL : B02PY22	61,400.00	171,586.62	166,905.85
UTD O/S BANK NPV SEDOL : 6916781	45,900.00	661,905.41	631,676.78
Total Singapore - SGD		**2,387,855.57**	**1,966,892.36**
South Africa - USD			
ADR SASOL LTD SPONSORED ADR SEDOL : 2777294	21,894.00	1,054,737.33	608,653.20
Total South Africa - USD		**1,054,737.33**	**608,653.20**
South Africa - ZAR			
BIDVEST GROUP ZAR0.05 SEDOL : 6100089	3,199.00	79,343.25	74,770.52
FIRSTRAND LTD ZAR0.01 SEDOL : 6606996	38,056.00	169,893.82	124,091.06
NASPERS 'N' ZAR0.02 SEDOL : 6622691	1,317.00	179,154.34	196,804.74
SANLAM ZAR0.01 SEDOL : B0L6750	11,781.00	67,410.66	50,326.60
STEINHOFF INTL HLD NPV SEDOL : 6127936	37,600.00	233,219.29	211,206.66
Total South Africa - ZAR		**729,021.36**	**657,199.58**
Spain - EUR			
AMADEUS IT HLDGS EUR0.01 SEDOL : B3MSM28	28,771.00	823,053.88	1,153,623.17
BANKINTER SA EUR0.3(REGD) SEDOL : 5474008	20,064.00	127,920.21	145,176.75
BBVA(BILB-VIZ-ARG) EUR0.49 SEDOL : 5501906	30,389.00	309,664.09	252,141.01
** DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL : B55ZR92	12,648.00	101,257.19	79,922.02
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL : BP9DL90	5,916.00	200,779.22	212,813.13
VISCOFAN SA EUR0.30 SEDOL : 5638280	789.00	46,469.20	48,198.21

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Corporate Stock - Common			
Total Spain - EUR		**1,609,143.79**	**1,891,874.29**
Spain - USD			
ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR CUSIP : 455793109	30,305.00	332,672.82	543,065.60
Total Spain - USD		**332,672.82**	**543,065.60**
Sweden - SEK			
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL : BYPC1T4	7,175.00	133,779.26	152,614.06
ATLAS COPCO AB SER'A'NPV (POST SPLIT) SEDOL : BXC8BS7	8,823.00	227,175.42	236,531.79
GETINGE AB SER'B'NPV SEDOL : 7698356	26,755.00	746,482.77	677,380.61
HEXPOL NPV (POST SPLIT) B SEDOL : BXBZB01	5,380.00	22,234.39	57,309.51
INTRUM JUSTITIA NV NPV SEDOL : 7371431	1,677.00	41,952.76	57,322.32
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) SEDOL : 5380031	60,900.00	804,337.16	674,913.14
SVENSKA CELLULOSA SER'B'NPV SEDOL : B1VVGZ5	13,273.00	233,897.99	382,920.37
SWEDBANK AG SEK20 SER'A' SEDOL : 4846523	4,122.00	97,083.12	91,315.36
TELIA COMPANY AB NPV SEDOL : 5978384	62,800.00	386,446.83	308,271.66
Total Sweden - SEK		**2,693,389.70**	**2,638,578.82**
Switzerland - CHF			
ACTELION LTD CHF0.50 (REGD) SEDOL : B1YD5Q2	1,791.00	176,232.87	251,762.73
CLARIANT AG CHF3.70 (REGD) SEDOL : 7113990	8,301.00	159,792.77	153,188.36
GEBERIT AG CHF0.10 (REGD) SEDOL : B1WGG93	428.00	95,101.10	143,270.39
LONZA GROUP AG CHF1 (REGD) SEDOL : 7333378	1,276.00	163,212.07	201,836.28
NESTLE SA CHF0.10(REGD) SEDOL : 7123870	5,378.00	415,256.91	399,445.79
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL : B119QG0	777.00	186,187.90	280,806.95
RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL : BCRWZ18	2,557.00	223,637.31	191,535.58
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL : 7110388	3,133.00	605,055.27	839,672.65
STRAUMANN HLDG CHF0.10 (REGD) SEDOL : 7156832	179.00	50,725.73	53,023.49
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL : 5983816	3,765.00	741,892.00	992,206.33
Total Switzerland - CHF		**2,817,093.93**	**3,506,748.55**
Switzerland - USD			
ADR CREDIT SUISSE GROUP AG SPONSORED ADRISIN US2254011081 SEDOL : 2159762	15,440.00	362,194.92	340,452.00

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Corporate Stock - Common			
Switzerland - USD			
ADR NOVARTIS AG SEDOL : 2620105	8,985.00	544,298.50	765,881.40
Total Switzerland - USD		**906,493.42**	**1,106,333.40**
Taiwan - TWD			
CATCHER TECHNOLOGY TWD10 SEDOL : 6186669	11,000.00	119,094.93	106,488.57
DELTA ELECTRONIC TWD10 SEDOL : 6260734	23,000.00	118,178.51	110,272.04
FUBON FINANCIAL HL TWD10 SEDOL : 6411673	75,000.00	108,829.44	119,477.97
LARGAN PRECISION C TWD10 SEDOL : 6451668	1,000.00	84,212.90	77,047.98
TAIWAN SEMICON MAN TWD10 SEDOL : 6889106	66,000.00	318,007.50	281,048.96
Total Taiwan - TWD		**748,323.28**	**694,335.52**
Taiwan - USD			
ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR SEDOL : 2646521	110,168.00	422,665.45	593,805.52
ADR AU OPTRONICS CORP SPONSORED ADR SEDOL : 2877149	51,631.00	291,407.39	138,371.08
TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR SEDOL : 2113382	52,458.00	990,515.30	1,193,944.08
Total Taiwan - USD		**1,704,588.14**	**1,926,120.68**
Turkey - TRY			
AKBANK TRY1 SEDOL : B03MN70	136,162.00	533,787.40	324,652.56
T GARANTI BANKASI TRY1 SEDOL : B03MYP5	114,508.00	461,362.57	288,387.60
Total Turkey - TRY		**995,149.97**	**613,040.16**
Turkey - USD			
ADR KOC HLDG A S ADR ADR SEDOL : B3DTRM5	14,565.00	316,207.40	295,669.50
Total Turkey - USD		**316,207.40**	**295,669.50**
United Arab Emirates - AED			
DUBAI ISLAMIC BK AED1 SEDOL : 6283452	29,700.00	55,263.69	51,749.91
Total United Arab Emirates - AED		**55,263.69**	**51,749.91**
United Kingdom - EUR			
ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL : B09CBL4	57,691.00	1,920,193.04	1,437,956.25

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Total United Kingdom - EUR		**1,920,193.04**	**1,437,956.25**
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL : 0989529	2,719.00	171,860.53	184,283.31
BAE SYSTEMS ORD GBP0.025 SEDOL : 0263494	93,284.00	472,270.17	725,271.40
BERKLEY GP HOLDINGS SEDOL : B02L3W3	2,756.00	139,771.84	133,211.77
BT GROUP ORD GBP0.05 SEDOL : 3091357	54,433.00	290,996.01	406,781.18
BUNZL PLC ORD GBP0.32142857 SEDOL : B0744B3	5,653.00	107,945.18	163,381.65
CAPITA PLC ORD GBP0.02066666 SEDOL : B23K0M2	7,621.00	129,916.38	145,922.46
CENTRICA ORD GBP0.061728395 SEDOL : B033F22	87,002.00	490,556.02	285,632.72
COMPASS GROUP PLC ORD GBP0.10625 SEDOL : BLNN3L4	15,488.00	219,785.44	269,044.56
DIAGEO ORD PLC SEDOL : 0237400	26,239.00	705,323.51	754,403.53
EASYJET ORD GBP0.27285714 SEDOL : B7KR2P8	12,852.00	247,555.87	319,791.29
HALMA ORD GBP0.10 SEDOL : 0405207	5,061.00	36,977.21	65,708.05
HISCOX ORD GBP0.065 (DI) SEDOL : BVZHXQ9	5,760.00	68,571.84	88,352.68
HSBC HLDGS ORD USD0.50(UK REG) SEDOL : 0540528	36,987.00	346,503.40	294,807.24
IMPERIAL BRANDS PLC GBP0.10 SEDOL : 0454492	13,769.00	521,426.90	743,665.95
INCHCAPE ORD GBP0.10 SEDOL : B61TVQ0	6,793.00	85,298.99	80,423.59
INTERCONTL HOTELS SEDOL : BN33FD4	3,729.00	127,129.15	143,475.02
ITV ORD GBP0.10 SEDOL : 3398649	214,179.00	706,205.41	873,713.90
MAN GROUP PLC ORD USD0.03428571428 SEDOL : B83VD95	143,005.00	394,469.83	351,313.18
MARKS & SPENCER GP ORD GBP0.25 SEDOL : 3127489	93,792.00	577,188.79	709,455.12
MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10 SEDOL : BQY7BX8	2,792.00	49,806.42	53,921.89
NEXT ORD GBP0.10 SEDOL : 3208986	2,727.00	277,042.20	325,112.29
PERSIMMON ORD GBP0.10 SEDOL : 0682538	27,206.00	604,354.17	784,253.63
PROVIDENT FINANCIAL GROUP SEDOL : B1Z4ST8	3,541.00	132,331.55	190,397.15
PRUDENTIAL GBP0.05 SEDOL : 0709954	20,995.00	354,171.80	486,540.10
RECKITT BENCK GRP ORD GBP0.10 SEDOL : B24CGK7	1,828.00	155,750.43	171,430.19
RELX PLC SEDOL : B2B0DG9	11,771.00	196,997.02	212,272.26
RIO TINTO ORD GBP0.10 SEDOL : 0718875	14,225.00	778,530.44	472,903.74
SAGE GROUP GBP0.01051948 SEDOL : B8C3BL0	10,076.00	85,629.98	88,956.82
SCHRODERS VTG SHS GBP1 SEDOL : 0240549	2,061.00	107,903.32	92,948.60

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
SHIRE PLC ORD GBP0.05 SEDOL : B2QKY05	17,946.00	669,852.16	1,255,075.73
SKY PLC SEDOL : 0141192	29,699.00	429,267.97	494,447.31
SSE PLC ORD GBP0.50 SEDOL : 0790873	5,571.00	139,958.05	120,255.62
TAYLOR WIMPEY ORD GBP0.01 SEDOL : 0878230	33,023.00	80,356.31	96,734.73
UBM PLC ORD GBP0.1 SEDOL : B2R84W0	6,480.00	54,550.48	49,356.98
UNILEVER PLC ORD GBP0.031111 SEDOL : B10RZP7	20,120.00	909,237.10	858,323.27
WH SMITHS PLC - ORD GBP0.27 6/67 SEDOL : B2PDGW1	806.00	20,534.46	21,050.27
WHITBREAD ORD GBP0.76797385 SEDOL : B1KJJ40	2,298.00	133,831.48	157,323.48
WOLSELEY ORD GBP0.108030303 SEDOL : BFNWV48	2,468.00	161,113.41	143,179.20
WPP PLC ORD GBP0.10 SEDOL : B8KF9B4	44,452.00	952,748.87	1,027,123.70
Total United Kingdom - GBP		**12,133,720.09**	**13,840,245.56**
United Kingdom - USD			
#REORG/LUMENIS LTD COM STK CASH MERGER 10-13-2015 CUSIP : M6778Q121	7.00	124.44	96.32
** ADR ARM HLDGS PLC SPONSORED ADR CUSIP : 042068106	33,958.00	1,059,740.85	1,721,670.60
ADR BP P L C SPONSORED ADR CUSIP : 055622104	6,700.00	281,668.00	231,820.00
ADR RIO TINTO PLC SPONSORED ADR SEDOL : 2740434	12,044.00	577,081.78	398,415.52
** ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP : 780259206	7,600.00	496,383.66	378,176.00
** ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR CUSIP : 92857W308	6,200.00	345,086.49	208,072.00
** OM ASSET MGT PLC COM GBP0.001 CUSIP : G67506108	12,961.00	225,822.53	210,097.81
SHIRE PLC ADR CUSIP : 82481R106	2,388.00	524,655.79	497,563.68
Total United Kingdom - USD		**3,510,563.54**	**3,645,911.93**
United States - USD			
** #REORG JARDEN COM CASH & STK MGR $21/SH STK 0.862 /1 4/18/16 65122910 CUSIP : 471109108	8,265.00	366,299.61	385,810.20
** #REORG/ADT CORP COM CASH MERGER 05-02-2016 CUSIP : 00101J106	2,000.00	68,270.54	70,940.00
#REORG/ARRIS GROUP STOCK MERGER ARRIS INTL 221MAW1 01-05-2016 CUSIP : 04270V106	3,600.00	96,203.07	110,052.00
#REORG/BLOUNT INTL I CASH MERGER 04-12-2016 CUSIP : 095180105	58,400.00	822,014.11	338,720.00
** #REORG/CHARTER STOCK MERGER CHARTER COMMUNICATIONS 2A1QAJ2 05-18-16 CUSIP : 16117M305	3,700.00	681,526.95	693,232.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
** #REORG/COMCAST CORP MANDATORY EXCHANGE COMCAST CORP 2194763 12-14-2015 CUSIP : 20030N200	8,300.00	220,716.98	506,632.00
#REORG/FOREST CITY MANDATORRY EXCHANGE 2411AD1 01-04-2016 CUSIP : 345550107	27,700.00	667,770.45	616,048.00
#REORG/MCGRAW HILL NAME CHANGE S&P GLOBAL INC 211FAQ1 04-28-2016 CUSIP : 580645109	3,094.00	273,267.96	298,478.18
** #REORG/SIRONA DENTAL STOCK MERGER DENTSPLY SIRONA 231NA21 02-29-2016 CUSIP : 82966C103	3,755.00	286,645.91	407,342.40
#REORG/TOWERS WATSON STOCK MERGER WILLIS TOWERS 2217AC1 01-05-2016 CUSIP : 891894107	2,807.00	298,470.27	377,569.57
** 2U INC COM CUSIP : 90214J101	9,137.00	169,960.94	220,384.44
** 3M CO COM CUSIP : 88579Y101	5,860.00	779,505.37	917,558.80
5TH 3RD BANCORP COM CUSIP : 316773100	18,100.00	305,082.67	374,127.00
** ABBOTT LAB COM CUSIP : 002824100	13,002.00	499,592.88	584,049.84
ABBVIE INC COM USD0.01 CUSIP : 00287Y109	13,770.00	560,825.19	800,725.50
** ABIOMED INC COM CUSIP : 003654100	3,077.00	121,936.54	250,990.89
** ACI WORLDWIDE INC COM STK CUSIP : 004498101	25,300.00	433,208.66	595,056.00
ACUITY BRANDS INC COM CUSIP : 00508Y102	2,261.00	375,727.12	522,019.68
ADOBE SYS INC COM CUSIP : 00724F101	6,084.00	366,984.74	556,442.64
** ADVISORY BRD CO COM CUSIP : 00762W107	9,510.00	487,903.62	512,018.40
** AES CORP COM CUSIP : 00130H105	10,000.00	119,808.34	99,900.00
AETNA INC CUSIP : 00817Y108	2,800.00	99,736.03	287,700.00
AFFILIATED MANAGERS GROUP INC COM STK CUSIP : 008252108	4,178.00	707,188.17	740,466.94
** AGCO CORP COM CUSIP : 001084102	7,700.00	350,523.62	387,002.00
** AIR METHODS CORP COM NEW COM NEW CUSIP : 009128307	2,400.00	98,967.87	104,880.00
** AKORN INC COM CUSIP : 009728106	11,800.00	532,137.11	392,940.00
** ALBEMARLE CORP COM CUSIP : 012653101	2,600.00	148,514.82	139,256.00
** ALCOA INC COM STK CUSIP : 013817101	43,100.00	471,991.77	403,416.00
** ALEXION PHARMACEUTICALS INC COM CUSIP : 015351109	2,392.00	201,020.45	426,828.48
** ALIGN TECHNOLOGY INC COM CUSIP : 016255101	6,466.00	345,110.72	431,540.84
ALLERGAN PLC. COMMON STOCK CUSIP : G0177J108	1,953.00	445,468.90	613,027.17

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK CUSIP : H01531104	6,200.00	75,952.62	225,184.00
** ALLSTATE CORP COM CUSIP : 020002101	3,100.00	71,512.47	194,556.00
** ALLY FINL INC COM CUSIP : 02005N100	20,900.00	506,499.54	417,164.00
ALPHABET INC CAP STK CL A CAP STK CL A CUSIP : 02079K305	1,288.00	477,243.51	982,550.80
** ALPHABET INC CAP STK CL C CAP STK CL C CUSIP : 02079K107	2,033.00	872,484.33	1,509,705.80
** ALTRIA GROUP INC COM CUSIP : 02209S103	9,540.00	323,074.85	549,504.00
AMAZON COM INC COM CUSIP : 023135106	2,193.00	274,133.00	1,457,906.40
AMDOCS ORD GBP0.01 CUSIP : G02602103	1,700.00	56,141.73	96,169.00
** AMER ELEC PWR CO INC COM CUSIP : 025537101	7,200.00	281,188.05	403,272.00
AMER FINL GROUP INC OH COM STK CUSIP : 025932104	3,700.00	107,045.27	273,800.00
** AMEREN CORP COM CUSIP : 023608102	7,200.00	245,834.32	315,072.00
AMERICAN CAP LTD COM STK CUSIP : 02503Y103	42,000.00	607,166.46	657,300.00
AMERICAN EXPRESS CO CUSIP : 025816109	4,500.00	338,425.68	322,380.00
** AMERICAN INTERNATIONAL GROUP INC COM CUSIP : 026874784	30,600.00	1,107,309.43	1,945,548.00
AMERIPRISE FINL INC COM CUSIP : 03076C106	1,000.00	36,498.06	112,950.00
AMKOR TECHNOLOGY INC COM CUSIP : 031652100	39,800.00	184,583.00	270,640.00
ANADARKO PETRO CORP COM CUSIP : 032511107	14,200.00	1,020,530.88	850,580.00
** ANALOG DEVICES INC COM CUSIP : 032654105	9,050.00	415,319.62	557,751.50
ANIXTER INTL INC COM CUSIP : 035290105	13,200.00	1,080,764.71	899,712.00
** ANSYS INC COM CUSIP : 03662Q105	8,771.00	700,468.71	817,544.91
** AON PLC COM CUSIP : G0408V102	10,500.00	822,380.83	994,770.00
** APACHE CORP COM CUSIP : 037411105	4,200.00	268,534.74	206,556.00
** APPLE INC COM STK CUSIP : 037833100	17,611.00	940,104.87	2,083,381.30
APPLIED MATERIALS INC COM CUSIP : 038222105	39,600.00	574,587.63	743,292.00
ARCHER-DANIELS-MIDLAND CO COM CUSIP : 039483102	6,100.00	159,569.09	222,589.00
ASHFORD INC COM USD0.01 'WI' CUSIP : 044104107	117.00	6,575.39	7,234.11
ASPEN INSURANCE HLDGS COM CUSIP : G05384105	4,600.00	131,734.21	232,392.00
ASSURANT INC COM CUSIP : 04621X108	2,600.00	95,376.91	222,352.00
** ATHENAHEALTH INC COM MON STOCK CUSIP : 04685W103	5,388.00	548,583.02	903,837.00

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Corporate Stock - Common			
United States - USD			
ATWOOD OCEANICS INC COM CUSIP : 050095108	2,600.00	82,635.70	41,288.00
AUTOLIV INC COM STK CUSIP : 052800109	0.00	0.00	0.00
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103	4,110.00	220,993.41	354,528.60
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP : G0750C108	7,400.00	211,343.44	214,748.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL : 2677606	7,234.00	246,250.06	405,104.00
BABCOCK & WILCOX ENTERPRISES INC COM CUSIP : 05614L100	22,250.00	593,567.93	426,087.50
** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP : P16994132	6,900.00	129,306.05	191,544.00
** BANK OF AMERICA CORP CUSIP : 060505104	68,200.00	977,889.61	1,188,726.00
** BB&T CORP COM CUSIP : 054937107	17,190.00	658,301.03	663,877.80
BEACON ROOFING SUPPLY INC COM CUSIP : 073685109	19,925.00	463,204.39	852,192.25
BGC PARTNERS INC CL A CL A CUSIP : 05541T101	74,150.00	617,574.69	673,652.75
** BIG LOTS INC COM CUSIP : 089302103	4,300.00	55,900.00	193,457.00
** BIO RAD LABS INC CL A CUSIP : 090572207	4,500.00	501,279.19	628,740.00
** BIOGEN INC COMMON STOCK CUSIP : 09062X103	1,310.00	201,004.26	375,786.60
** BIO-TECHNE CORP COM CUSIP : 09073M104	5,080.00	436,140.56	463,346.80
BLACKBAUD INC COM CUSIP : 09227Q100	1,516.00	84,508.09	93,658.48
** BLACKROCK INC COM STK CUSIP : 09247X101	5,260.00	1,402,400.81	1,913,167.20
BOEING CO COM CUSIP : 097023105	3,469.00	264,178.18	504,566.05
** BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP : 099502106	14,173.00	381,665.41	431,567.85
** BRADY CORP CL A CUSIP : 104674106	34,300.00	848,698.50	905,177.00
** BRINKER INTL INC COM CUSIP : 109641100	2,800.00	126,560.82	127,736.00
BRISTOL MYERS SQUIBB CO COM CUSIP : 110122108	8,812.00	384,679.38	590,492.12
** BRISTOW GROUP INC COM CUSIP : 110394103	22,500.00	1,279,379.70	687,375.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK CUSIP : 111621306	28,500.00	285,104.69	267,472.50
BRUNSWICK CORP COM CUSIP : 117043109	5,238.00	282,456.23	275,675.94
BUNGE LTD CUSIP : G16962105	2,200.00	99,873.75	146,542.00
** BWX TECHNOLOGIES INC COM CUSIP : 05605H100	27,200.00	401,658.05	828,240.00
** CA INC COM CUSIP : 12673P105	50,700.00	1,315,123.16	1,425,177.00
CABOT CORP COM CUSIP : 127055101	5,500.00	206,471.91	239,470.00
CAMBREX CORP COM CUSIP : 132011107	7,410.00	347,419.17	397,398.30

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United States - USD			
** CAP 1 FNCL COM CUSIP : 14040H105	7,500.00	367,397.07	588,825.00
** CARMAX INC COM CUSIP : 143130102	9,900.00	395,603.52	567,270.00
CARNIVAL CORP COM PAIRED SEDOL : 2523044	17,220.00	619,294.92	870,126.60
** CARPENTER TECHNOLOGY CORP COM CUSIP : 144285103	15,300.00	823,897.40	549,882.00
** CARRIZO OIL & GAS INC COM CUSIP : 144577103	4,692.00	231,769.10	189,462.96
** CATERPILLAR INC COM CUSIP : 149123101	14,600.00	1,170,207.65	1,060,690.00
** CBOE HOLDINGS INC COM CUSIP : 12503M108	7,529.00	449,324.50	543,669.09
CBRE GROUP INC CL A CL A CUSIP : 12504L109	17,600.00	451,264.33	659,472.00
CDW CORP COM CUSIP : 12514G108	1,700.00	60,254.12	73,389.00
CEB INC COM CUSIP : 125134106	7,363.00	523,664.82	568,939.01
** CELANESE CORP DEL COM SER A STK CUSIP : 150870103	10,029.00	580,579.18	709,551.75
CELGENE CORP COM CUSIP : 151020104	4,430.00	426,855.54	484,863.50
CENGAGE LEARNING HOLDINGS II COM CUSIP : 321996472	3,961.00	210,975.00	138,635.00
** CEPHEID INC COM CUSIP : 15670R107	19,152.00	710,574.01	688,322.88
** CF INDS HLDGS INC COM CUSIP : 125269100	7,000.00	294,486.14	322,980.00
CHANNELADVISOR CORP COM CUSIP : 159179100	13,590.00	289,241.71	178,164.90
CHARLES RIV LABORATORIES INTL INC COM CUSIP : 159864107	10,350.00	674,184.21	792,499.50
** CHEMED CORP NEW COM CUSIP : 16359R103	4,570.00	333,966.84	706,019.30
** CHESAPEAKE ENERGY CORP COM CUSIP : 165167107	12,800.00	312,536.52	67,456.00
** CHIPOTLE MEXICAN GRILL INC COM STK CUSIP : 169656105	103.00	40,471.59	59,693.65
CHOICE HOTELS INTL INC COM CUSIP : 169905106	6,966.00	378,070.69	355,823.28
CIGNA CORPORATION CUSIP : 125509109	2,200.00	156,857.22	296,956.00
CISCO SYSTEMS INC CUSIP : 17275R102	26,240.00	534,970.29	715,040.00
CITIGROUP INC COM NEW COM NEW CUSIP : 172967424	35,900.00	1,608,864.09	1,941,831.00
** CLEAN HBRS INC COM CUSIP : 184496107	1,400.00	70,306.15	60,606.00
** CLIFFS NAT RES INC COM STK CUSIP : 18683K101	4,100.00	269,553.06	9,184.00
** CNO FINL GROUP INC COM CUSIP : 12621E103	74,400.00	1,080,901.80	1,505,112.00
** COCA COLA CO COM CUSIP : 191216100	9,480.00	369,936.83	404,037.60
** COGNEX CORP COM CUSIP : 192422103	8,175.00	391,108.49	303,292.50
COLUMBIA BKG SYS INC COM CUSIP : 197236102	13,400.00	411,108.90	476,236.00

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United States - USD			
** COMPASS MINERALS INTL INC COM CUSIP : 20451N101	4,900.00	401,807.81	412,286.00
CONAGRA FOODS INC CUSIP : 205887102	11,400.00	346,312.62	466,602.00
CONCHO RES INC COM STK CUSIP : 20605P101	8,098.00	825,681.30	886,245.12
** CONOCOPHILLIPS COM CUSIP : 20825C104	3,100.00	217,415.40	167,555.00
** CONTANGO OIL & GAS CO COM NEW COM NEW CUSIP : 21075N204	16,200.00	592,544.40	124,902.00
** CONVERGYS CORP DE COM CUSIP : 212485106	27,970.00	382,958.64	720,507.20
** COOPER TIRE & RUBBER CO COM, NO PAR CUSIP : 216831107	7,300.00	191,236.31	306,527.00
CORE LABORATORIES NV NLG0.03 SEDOL : 2182531	7,463.00	944,739.60	881,753.45
** CORNING INC COM CUSIP : 219350105	11,700.00	140,207.52	219,141.00
** COSTAR GROUP INC COM CUSIP : 22160N109	6,905.00	879,811.53	1,444,802.20
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105	2,966.00	204,050.91	478,771.72
** CUMMINS INC CUSIP : 231021106	11,600.00	1,458,989.60	1,164,292.00
CVENT INC COM CUSIP : 23247G109	18,308.00	535,450.73	661,468.04
** DIAMONDBACK ENERGY INC COM CUSIP : 25278X109	3,591.00	240,086.85	280,169.82
** DILLARDS INC CL A COM CUSIP : 254067101	5,300.00	361,291.42	397,500.00
** DISCOVER FINL SVCS COM STK CUSIP : 254709108	2,100.00	52,505.32	119,196.00
** DOMTAR CORP COM NEW COM NEW CUSIP : 257559203	3,800.00	148,288.39	156,142.00
** DORMAN PRODS INC COM CUSIP : 258278100	6,580.00	313,268.57	313,997.60
DREW INDS INC COM NEW COM NEW CUSIP : 26168L205	4,890.00	241,354.22	295,502.70
** DUN & BRADSTREET CORP DEL NEW COM CUSIP : 26483E100	5,600.00	690,246.73	603,624.00
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW CUSIP : 269246401	6,400.00	162,938.75	194,752.00
** EASTMAN CHEM CO COM CUSIP : 277432100	3,200.00	232,176.44	232,480.00
** ECHO GLOBAL LOGISTICS INC COM CUSIP : 27875T101	13,879.00	283,458.09	327,544.40
** EDISON INTL COM CUSIP : 281020107	6,500.00	308,322.47	385,840.00
** ELI LILLY & CO COM CUSIP : 532457108	14,300.00	721,701.07	1,173,172.00
EMERSON ELECTRIC CO COM CUSIP : 291011104	11,945.00	632,891.65	597,250.00
** ENCORE CAP GROUP INC COM CUSIP : 292554102	7,869.00	341,919.89	259,440.93
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1 CUSIP : G30397106	3,800.00	146,070.41	250,648.00
** ENSCO PLC SHS CLASS A COM CUSIP : G3157S106	40,700.00	2,190,276.66	696,784.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
** ENTERGY CORP NEW COM CUSIP : 29364G103	10,400.00	681,918.95	692,952.00
EOG RESOURCES INC COM CUSIP : 26875P101	1,584.00	96,043.02	132,153.12
** EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP : 26884U109	7,000.00	352,775.14	392,280.00
EVEREST RE GROUP COM CUSIP : G3223R108	6,834.00	747,130.68	1,260,462.96
** EXACT SCIENCES CORP COM CUSIP : 30063P105	21,733.00	445,757.39	197,552.97
** EXAMWORKS GROUP INC COM CUSIP : 30066A105	15,322.00	573,620.99	404,807.24
EXELON CORP COM CUSIP : 30161N101	21,800.00	658,678.81	595,358.00
FACEBOOK INC CL A CL A CUSIP : 30303M102	11,448.00	511,670.07	1,193,339.52
FACTSET RESH SYS INC COM STK CUSIP : 303075105	1,914.00	254,073.13	324,480.42
** FAIR ISAAC CORPORATION COM CUSIP : 303250104	2,600.00	163,918.82	247,650.00
** FASTENAL CO COM CUSIP : 311900104	32,925.00	1,397,971.15	1,336,096.50
FEDEX CORP COM CUSIP : 31428X106	5,100.00	463,928.15	808,554.00
** FINANCIAL ENGINES INC COM CUSIP : 317485100	9,330.00	366,515.82	336,159.90
** FIREEYE INC COM CUSIP : 31816Q101	1,681.00	72,379.10	38,461.28
** FIRST AMERN FINL CORP COM STK CUSIP : 31847R102	16,800.00	328,908.94	662,592.00
** FIRST CASH FINANCIAL SERVICES INC CUSIP : 31942D107	5,754.00	319,468.83	223,773.06
** FIRST DATA CORP NEW COM CL A COM CL A CUSIP : 32008D106	5,400.00	86,400.00	90,720.00
FIRSTENERGY CORP COM CUSIP : 337932107	8,900.00	308,638.38	279,371.00
** FIVE BELOW INC COM USD0.01 CUSIP : 33829M101	10,845.00	406,802.25	303,768.45
** FLEETMATICS GROUP PLC COM EUR0.015 CUSIP : G35569105	2,367.00	113,277.25	141,309.90
** FLOWSERVE CORP COM CUSIP : 34354P105	2,000.00	123,447.00	92,480.00
** FLUOR CORP NEW COM CUSIP : 343412102	8,700.00	530,392.88	422,820.00
** FMC CORP COM (NEW) CUSIP : 302491303	9,700.00	504,556.78	416,809.00
FOOT LOCKER INC COM CUSIP : 344849104	2,000.00	31,976.56	130,000.00
GALLAGHER ARTHUR J & CO COM CUSIP : 363576109	7,890.00	295,753.72	345,187.50
** GAMESTOP CORP NEW CL A CUSIP : 36467W109	5,800.00	132,392.72	203,174.00
** GANNETT CO INC COM CUSIP : 36473H104	12,100.00	96,840.32	206,668.00
** GARTNER INC COM CUSIP : 366651107	4,573.00	327,868.08	426,660.90
GEN MTRS CO COM CUSIP : 37045V100	36,500.00	1,102,013.04	1,321,300.00
** GENERAL ELECTRIC CO CUSIP : 369604103	50,804.00	1,237,868.66	1,521,071.76

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
** GENESEE & WYO INC CL A CL A CUSIP : 371559105	6,700.00	533,697.75	464,109.00
** GENTEX CORP COM CUSIP : 371901109	46,606.00	594,869.45	779,951.41
** GENWORTH FINL INC COM CL A COM CL A CUSIP : 37247D106	8,300.00	269,028.44	41,915.00
** GLOBUS MED INC CL A NEW COM STK CUSIP : 379577208	11,000.00	214,030.85	298,430.00
GOLDMAN SACHS GROUP INC COM CUSIP : 38141G104	5,800.00	689,713.64	1,102,116.00
GOODYEAR TIRE & RUBBER CO COM CUSIP : 382550101	8,600.00	118,114.00	299,968.00
GRAHAM HLDGS CO COM CUSIP : 384637104	230.00	112,467.47	124,487.50
** GRAINGER W W INC COM CUSIP : 384802104	3,800.00	887,091.73	762,052.00
** GRAND CANYON ED INC COM STK CUSIP : 38526M106	13,415.00	572,524.35	531,502.30
** GROUP 1 AUTOMOTIVE INC COM CUSIP : 398905109	1,900.00	166,414.90	154,318.00
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100	10,940.00	452,775.19	649,070.20
** HARRIS CORP COM CUSIP : 413875105	1,600.00	65,872.90	133,008.00
** HARTFORD FINL SVCS GROUP INC COM CUSIP : 416515104	7,600.00	212,606.53	346,864.00
** HASBRO INC COM CUSIP : 418056107	6,230.00	335,099.86	455,350.70
** HEALTHCARE SVCS GROUP INC COM CUSIP : 421906108	28,411.00	855,123.93	1,049,502.34
HEALTHSOUTH CORP COM NEW STK CUSIP : 421924309	12,022.00	387,321.99	423,054.18
HEARTLAND INC COM STK CUSIP : 422991935	4,685.00	6,605.85	0.00
HEARTLAND IND PFD STK CUSIP : 99V0125S7	4.84	6.82	0.00
** HEICO CORP NEW COM CUSIP : 422806109	6,415.00	374,018.02	330,244.20
** HERBALIFE LTD COM STK CUSIP : G4412G101	16,200.00	1,026,697.62	935,226.00
HERCULES OFFSHORE INC COM NEW COMMON STOCK CUSIP : 427093307	8,094.00	114,934.80	30,109.68
HESS CORP COM STK CUSIP : 42809H107	1,400.00	66,383.81	82,600.00
** HEWLETT PACKARD ENTERPRISE CO COM CUSIP : 42824C109	10,000.00	112,410.58	148,600.00
** HEXCEL CORP NEW COM CUSIP : 428291108	7,033.00	298,312.62	331,183.97
HOME DEPOT INC COM CUSIP : 437076102	9,174.00	1,023,613.49	1,228,215.12
** HOWARD HUGHES CORP COM STOCK CUSIP : 44267D107	7,000.00	813,498.33	866,530.00
HP INC COM CUSIP : 40434L105	10,800.00	112,397.06	135,432.00
HUNTINGTON BANCSHARES INC COM CUSIP : 446150104	31,200.00	155,516.80	364,728.00
HUNTINGTON INGALLS INDS INC COM CUSIP : 446413106	2,100.00	235,326.87	274,932.00
** HUNTSMAN CORP COM STK CUSIP : 447011107	11,500.00	175,964.23	143,980.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
HURON CONSULTING GROUP INC COM STK CUSIP : 447462102	3,285.00	201,544.12	190,562.85
** HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP : 449172105	2,000.00	59,958.21	115,660.00
IAC / INTERACTIVECORP COM PAR $.001 STK CUSIP : 44919P508	5,500.00	267,348.19	345,345.00
** IDEX CORP COM CUSIP : 45167R104	3,900.00	289,311.15	307,320.00
** IDEXX LABS INC COM CUSIP : 45168D104	4,083.00	179,897.37	289,158.06
IHS INC COM CL A COM CL A CUSIP : 451734107	6,600.00	840,637.36	813,846.00
** ILLUMINA INC COM CUSIP : 452327109	2,084.00	225,477.93	383,247.60
INGRAM MICRO INC CL A CUSIP : 457153104	7,600.00	92,724.56	235,068.00
INNERWORKINGS INC COM CUSIP : 45773Y105	36,807.00	335,499.96	315,067.92
** INTEL CORP COM CUSIP : 458140100	32,000.00	710,719.45	1,112,640.00
INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM CUSIP : 45867G101	4,900.00	195,914.11	258,181.00
INTERNATIONAL SPEEDWAY CORP CL A CUSIP : 460335201	20,300.00	585,253.74	722,477.00
** INTERPUBLIC GROUP COMPANIES INC COM CUSIP : 460690100	41,700.00	490,800.11	959,100.00
** INTL FLAVORS & FRAGRANCES INC COM CUSIP : 459506101	7,073.00	759,352.74	848,830.73
IPAYMENT HLDGS INC-DEL 12-29-2022 WARRANT CUSIP : 46263Y126	149,186.00	0.00	0.00
** IPAYMENT HLDGS INC-DEL COMMON STOCK CUSIP : 46263Y308	36,665.00	0.00	100,828.75
** J2 GLOBAL INC COM CUSIP : 48123V102	13,365.00	616,412.95	1,075,481.55
** JANUS CAP GROUP INC COM CUSIP : 47102X105	54,500.00	748,726.62	860,555.00
JOHNSON & JOHNSON COM USD1 CUSIP : 478160104	6,940.00	562,404.30	702,605.60
JONES LANG LASALLE INC COM STK CUSIP : 48020Q107	6,774.00	706,347.98	1,125,296.88
JPMORGAN CHASE & CO COM CUSIP : 46625H100	46,320.00	2,178,493.42	3,088,617.60
** KAMAN CORP COM CUSIP : 483548103	8,600.00	202,537.19	345,204.00
** KAR AUCTION SVCS INC COM STK CUSIP : 48238T109	23,600.00	510,362.49	895,148.00
** KBR INC COM CUSIP : 48242W106	66,600.00	1,680,415.39	1,294,704.00
** KENNAMETAL INC CAP CUSIP : 489170100	33,345.00	1,267,398.01	975,341.25
** KEYCORP NEW COM CUSIP : 493267108	26,700.00	407,834.04	350,037.00
KIMBERLY-CLARK CORP COM CUSIP : 494368103	6,990.00	589,975.66	832,858.50
** KINDRED HEALTHCARE INC COM STK CUSIP : 494580103	2,100.00	27,003.04	28,035.00
** KNOWLES CORP COM CUSIP : 49926D109	17,200.00	403,329.81	283,284.00
** KOHLS CORP COM CUSIP : 500255104	5,400.00	257,812.18	254,502.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
KROGER CO COM CUSIP : 501044101	14,179.00	434,684.45	533,981.14
L-3 COMMUNICATIONS HLDG CORP COM CUSIP : 502424104	0.00	0.00	0.00
** LAB CORP AMER HLDGS COM NEW CUSIP : 50540R409	7,100.00	704,078.48	862,934.00
LAM RESH CORP COM CUSIP : 512807108	1,500.00	55,009.57	117,300.00
** LANNETT INC COM CUSIP : 516012101	2,000.00	128,219.74	73,920.00
** LAS VEGAS SANDS CORP COM STK CUSIP : 517834107	6,400.00	377,259.65	281,984.00
** LENNAR CORP CL B CUSIP : 526057302	8,700.00	254,434.76	361,920.00
LEXMARK INTL INC NEW CL A CUSIP : 529771107	4,400.00	214,066.36	151,096.00
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP : 53220K504	16,930.00	905,724.16	1,812,864.40
** LINCOLN NATL CORP COM CUSIP : 534187109	5,900.00	264,644.56	324,441.00
** LINEAR TECH CORP DEL CUSIP : 535678106	12,300.00	501,945.69	562,356.00
LINKEDIN CORP CL A CUSIP : 53578A108	2,116.00	227,875.91	514,420.76
** LITHIA MTRS INC CL A CL A CUSIP : 536797103	5,900.00	546,936.64	733,016.00
LKQ CORP COM LKQ CORP CUSIP : 501889208	30,800.00	762,744.63	908,292.00
LOCKHEED MARTIN CORP COM CUSIP : 539830109	3,120.00	389,850.05	683,779.20
LUXOFT HLDG INC COM NPV SEDOL : BBMT8Y1	733.00	46,563.29	56,785.51
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP : N53745100	5,705.00	462,280.06	546,653.10
MACYS INC COM STK CUSIP : 55616P104	5,200.00	299,298.48	203,216.00
MADISON SQUARE GARDEN CO NEW CL A CL A CUSIP : 55825T103	2,033.00	220,358.26	330,281.18
** MANPOWERGROUP INC CUSIP : 56418H100	3,849.00	326,542.05	347,487.72
MARATHON PETE CORP COM CUSIP : 56585A102	5,800.00	94,874.92	338,778.00
** MARRIOTT INTL INC NEW COM STK CL A CUSIP : 571903202	6,109.00	373,249.55	433,189.19
** MARSH & MCLENNAN CO'S INC COM CUSIP : 571748102	3,937.00	209,303.32	217,716.10
MASTERCARD INC CL A CUSIP : 57636Q104	12,975.00	322,687.21	1,270,512.00
** MATTEL INC COM CUSIP : 577081102	27,500.00	665,712.21	683,650.00
MAXIM INTEGRATED PRODS INC COM CUSIP : 57772K101	12,130.00	402,784.45	470,280.10
** MAXIMUS INC COM CUSIP : 577933104	13,487.00	529,675.35	765,387.25
** MB FINL INC NEW COM CUSIP : 55264U108	9,900.00	342,853.65	353,826.00
** MC CORMICK & CO INC COM NON-VTG CUSIP : 579780206	3,500.00	248,743.80	300,720.00
MC DONALDS CORP COM CUSIP : 580135101	2,470.00	277,819.81	281,975.20

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
** MEDIA GEN INC NEW COM USD5 CUSIP : 58441K100	31,400.00	350,634.88	487,642.00
** MEDIVATION INC COM STK CUSIP : 58501N101	5,809.00	240,150.83	245,604.52
** MEDNAX INC COM CUSIP : 58502B106	15,623.00	764,911.80	1,115,013.51
MEDTRONIC PLC COMMON STOCK STOCK CUSIP : G5960L103	6,400.00	481,664.00	482,176.00
MERCK & CO INC NEW COM CUSIP : 58933Y105	35,842.00	1,740,383.52	1,899,984.42
MEREDITH CORP COM CUSIP : 589433101	15,100.00	761,328.47	704,415.00
** METTLER-TOLEDO INTL INC COM CUSIP : 592688105	1,528.00	421,789.40	523,767.84
** MGIC INVT CORP WIS COM CUSIP : 552848103	8,500.00	81,050.21	81,090.00
MICROSOFT CORP COM CUSIP : 594918104	65,594.00	2,322,429.15	3,565,033.90
MIDDLEBY CORP COM CUSIP : 596278101	7,597.00	671,318.27	835,973.88
MOBILE MINI INC COM CUSIP : 60740F105	0.00	0.00	0.00
** MOHAWK INDS INC COM CUSIP : 608190104	3,100.00	435,950.21	591,232.00
** MONSANTO CO NEW COM CUSIP : 61166W101	2,337.00	184,220.03	222,388.92
** MONSTER BEVERAGE CORP NEW COM CUSIP : 61174X109	1,772.00	252,895.85	273,968.92
MORGAN STANLEY COM STK USD0.01 CUSIP : 617446448	8,116.00	143,947.36	278,378.80
MSG NETWORK INC CL A CL A CUSIP : 553573106	6,100.00	85,759.82	120,658.00
** MTS SYS CORP COM CUSIP : 553777103	8,300.00	566,389.38	528,046.00
NATIONAL INSTRS CORP COM CUSIP : 636518102	22,362.00	583,628.76	702,166.80
** NATIONAL OILWELL VARCO COM STK CUSIP : 637071101	4,400.00	172,310.12	164,296.00
** NAVIENT CORP COM CUSIP : 63938C108	8,600.00	61,708.25	102,426.00
** NEOGEN CORP COM CUSIP : 640491106	8,101.00	201,646.16	478,445.06
** NETFLIX INC COM STK CUSIP : 64110L106	5,999.00	272,548.89	739,856.67
** NEUSTAR INC CL A CUSIP : 64126X201	16,783.00	499,695.45	422,931.60
** NEWELL BRANDS INC COM CUSIP : 651229106	16,400.00	328,106.21	732,424.00
** NEXTERA ENERGY INC COM CUSIP : 65339F101	9,030.00	817,188.71	901,735.80
** NII HLDGS INC COM PAR $0.001 COM PAR $0.001 CUSIP : 62913F508	32,095.00	521,543.75	221,776.45
NIKE INC CL B CUSIP : 654106103	6,558.00	244,560.62	867,492.24
** NOBLE CORP PLC COMMON STOCK CUSIP : G65431101	6,900.00	117,176.75	91,563.00
** NORDSTROM INC COM CUSIP : 655664100	3,000.00	170,621.46	168,930.00
NORTHROP GRUMMAN CORP COM CUSIP : 666807102	6,000.00	505,105.44	1,118,160.00

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Corporate Stock - Common			
United States - USD			
** NU SKIN ENTERPRISES INC CL A CL A CUSIP : 67018T105	5,709.00	268,053.32	199,072.83
** O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107	1,874.00	309,677.31	494,492.38
OCCIDENTAL PETROLEUM CORP CUSIP : 674599105	10,360.00	736,550.11	783,112.40
OCEANEERING INTL INC COM CUSIP : 675232102	2,500.00	98,969.45	109,350.00
** OLD DOMINION FGHT LINE INC COM CUSIP : 679580100	6,740.00	414,600.93	429,405.40
ORACLE CORP COM CUSIP : 68389X105	3,700.00	123,554.09	144,189.00
** OSHKOSH CORPORATION CUSIP : 688239201	2,600.00	94,413.01	114,036.00
** OWENS & MINOR INC NEW COM CUSIP : 690732102	4,900.00	164,700.00	188,699.00
** OWENS ILL INC COM NEW CUSIP : 690768403	4,500.00	69,861.50	86,805.00
** PACWEST BANCORP DEL COM CUSIP : 695263103	24,167.00	1,030,355.99	1,136,332.34
** PALO ALTO NETWORKS INC COM USD0.0001 CUSIP : 697435105	685.00	127,540.16	128,327.90
** PANDORA MEDIA INC CUSIP : 698354107	11,836.00	266,694.73	163,336.80
** PATTERSON COS INC COM CUSIP : 703395103	9,300.00	388,957.14	423,801.00
** PAYCHEX INC COM CUSIP : 704326107	18,330.00	786,052.43	994,402.50
PEPSICO INC COM CUSIP : 713448108	8,260.00	765,761.43	827,321.60
** PFIZER INC COM CUSIP : 717081103	58,315.00	1,430,993.15	1,910,982.55
PHILIP MORRIS INTL COM STK NPV CUSIP : 718172109	14,290.00	1,111,439.54	1,248,803.10
** PINNACLE FOODS INC DEL COM CUSIP : 72348P104	8,000.00	269,510.45	348,320.00
** PITNEY BOWES INC COM CUSIP : 724479100	5,400.00	106,958.00	116,640.00
** PNC FINANCIAL SERVICES GROUP COM STK CUSIP : 693475105	7,940.00	689,386.89	758,349.40
** POLARIS INDS INC COM CUSIP : 731068102	3,472.00	459,424.25	366,052.96
** PPL CORP COM ISIN US69351T1060 CUSIP : 69351T106	5,400.00	168,058.10	183,816.00
** PRA GROUP INC COM CUSIP : 69354N106	11,688.00	459,539.86	482,831.28
** PROS HLDGS INC COM CUSIP : 74346Y103	12,480.00	263,345.57	306,883.20
** PROTO LABS INC COM CUSIP : 743713109	9,215.00	528,370.86	623,763.35
** PUB SERVICE ENTERPRISE GROUP INC COM CUSIP : 744573106	12,500.00	398,473.42	488,750.00
** QORVO INC COM CUSIP : 74736K101	4,500.00	223,407.86	261,315.00
QUAD / GRAPHICS INC COM STK CUSIP : 747301109	5,200.00	112,526.47	53,664.00
QUALCOMM INC COM CUSIP : 747525103	7,640.00	492,657.69	372,755.60
QUINTILES TRANSNATIONAL HLDGS INC COM CUSIP : 74876Y101	5,922.00	373,255.25	402,636.78

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Corporate Stock - Common			
United States - USD			
RAYTHEON CO USD0.01 CUSIP : 755111507	800.00	32,537.24	99,224.00
RED HAT INC COM CUSIP : 756577102	5,512.00	248,055.75	448,731.92
REGENERON PHARMACEUTICALS INC COM CUSIP : 75886F107	729.00	356,381.33	396,940.50
** REGIONS FINL CORP NEW COM CUSIP : 7591EP100	19,100.00	201,680.26	193,674.00
RELIANCE STL & ALUM CO COM CUSIP : 759509102	1,700.00	93,221.62	99,977.00
ROADRUNNER TRANSPORTATION SY COM CUSIP : 76973Q105	22,000.00	480,691.25	242,440.00
ROBERT HALF INTL INC COM CUSIP : 770323103	10,267.00	559,516.33	525,465.06
** ROLLINS INC COM CUSIP : 775711104	16,530.00	197,256.98	448,789.50
** ROPER TECHNOLOGIES , INC CUSIP : 776696106	3,391.00	511,499.31	656,124.59
** ROYAL CARIBBEAN CRUISES COM STK CUSIP : V7780T103	7,900.00	549,340.32	731,619.00
** RYDER SYS INC COM CUSIP : 783549108	1,400.00	61,273.99	92,344.00
SALESFORCE COM INC COM STK CUSIP : 79466L302	7,629.00	239,750.05	607,955.01
SALLY BEAUTY HLDGS INC COM STK CUSIP : 79546E104	8,461.00	256,518.60	218,801.46
** SBA COMMUNICATIONS CORP CL A COM CUSIP : 78388J106	4,117.00	356,272.20	432,943.72
** SCANA CORP NEW COM CUSIP : 80589M102	2,200.00	118,931.52	130,108.00
** SCHLUMBERGER LTD COM COM CUSIP : 806857108	1,638.00	143,279.23	126,371.70
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP : G7945M107	5,200.00	124,921.23	186,888.00
** SELECT MED HLDGS CORP COM CUSIP : 81619Q105	10,300.00	117,785.31	124,321.00
SERVICEMASTER GLOBAL HLDGS INC COM CUSIP : 81761R109	7,605.00	221,279.62	285,035.40
SHERWIN-WILLIAMS CO COM CUSIP : 824348106	604.00	173,228.35	166,746.28
** SHIP FINANCE INTERNATIONAL COMMON STK CUSIP : G81075106	7,200.00	121,947.14	124,704.00
** SIGNATURE BK NY N Y COM CUSIP : 82669G104	2,510.00	201,521.63	396,956.50
** SILGAN HLDGS INC COM CUSIP : 827048109	13,000.00	439,920.81	706,290.00
SILICON GRAPHICS INC COM CUSIP : 827056102	1,543.00	1,188.11	26.23
** SIMPSON MFG INC COM CUSIP : 829073105	19,200.00	637,648.18	712,896.00
** SIX FLAGS ENTMT CORP NEW COM CUSIP : 83001A102	24,819.00	797,085.39	1,288,106.10
** SLM CORP COM CUSIP : 78442P106	23,500.00	231,823.84	158,742.50
SMUCKER J M CO COM NEW CUSIP : 832696405	10,925.00	1,072,072.33	1,324,000.75
** SNAP-ON INC COM CUSIP : 833034101	3,100.00	190,482.73	533,696.00
** SOTHEBYS HLDGS INC CL A (DE) CUSIP : 835898107	9,000.00	342,185.60	254,790.00

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United States - USD			
** SPECTRA ENERGY CORP COM STK CUSIP : 847560109	25,090.00	800,553.01	657,358.00
** SPLUNK INC COMSTK COM USD0.001 CUSIP : 848637104	4,447.00	186,068.41	264,596.50
STARBUCKS CORP COM CUSIP : 855244109	10,260.00	387,781.48	629,861.40
** STERICYCLE INC COM CUSIP : 858912108	7,809.00	886,610.86	942,702.48
** STRATASYS INC SHS CUSIP : M85548101	7,810.00	264,907.33	195,250.00
** SUN TR BANKS INC COM CUSIP : 867914103	9,800.00	358,267.41	425,516.00
** SUPER VALU INC COM CUSIP : 868536103	17,300.00	152,735.16	116,256.00
SYMANTEC CORP COM CUSIP : 871503108	16,800.00	351,347.48	328,944.00
** T ROWE PRICE GROUP INC CUSIP : 74144T108	6,770.00	545,501.25	515,535.50
TAL INTL GROUP INC COM STK CUSIP : 874083108	2,700.00	115,743.64	54,486.00
** TARGET CORP COM STK CUSIP : 87612E106	6,400.00	543,624.32	464,000.00
TE CONNECTIVITY LTD CUSIP : H84989104	4,500.00	232,671.85	301,905.00
TEAM HEALTH HLDGS INC COM CUSIP : 87817A107	4,577.00	283,694.89	252,375.78
** TEGNA INC COM CUSIP : 87901J105	39,000.00	805,768.71	1,101,750.00
TELEDYNE TECHNOLOGIES INC COM CUSIP : 879360105	5,683.00	377,181.40	525,734.33
** TESLA MTRS INC COM CUSIP : 88160R101	1,396.00	240,279.65	321,442.96
** TESORO CORP CUSIP : 881609101	3,000.00	35,527.50	345,510.00
THE PRICELINE GROUP INC CUSIP : 741503403	374.00	223,145.46	467,069.90
** TIFFANY & CO COM CUSIP : 886547108	2,600.00	151,087.71	207,168.00
TIME WARNER INC USD0.01 CUSIP : 887317303	4,188.00	360,757.52	293,076.24
TJX COS INC COM NEW CUSIP : 872540109	4,880.00	243,080.35	344,528.00
TORO CO COM CUSIP : 891092108	3,779.00	237,830.59	291,247.53
** TRACTOR SUPPLY CO COM CUSIP : 892356106	3,631.00	273,322.07	324,429.85
TRANSDIGM GROUP INC COM CUSIP : 893641100	1,312.00	96,516.37	307,834.56
** TRINITY IND INC COM CUSIP : 896522109	4,400.00	111,473.69	119,460.00
** TRIUMPH GROUP INC NEW COM CUSIP : 896818101	3,300.00	192,165.43	132,165.00
** TUPPERWARE BRANDS CORPORATION CUSIP : 899896104	4,800.00	397,824.64	272,496.00
** TUTOR PERINI CORP COM CUSIP : 901109108	4,800.00	112,103.78	90,432.00
** TWITTER INC COM CUSIP : 90184L102	3,423.00	142,411.53	86,944.20
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105	2,242.00	298,400.85	400,062.48

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Corporate Stock - Common			
United States - USD			
** TYSON FOODS INC CL A COM (DELAWARE) CUSIP : 902494103	6,900.00	195,810.96	345,000.00
ULTA SALON COSMETICS & FRAGRANCE INC COMSTK CUSIP : 90384S303	2,381.00	376,333.52	397,627.00
** ULTIMATE SOFTWARE GROUP INC COM CUSIP : 90385D107	5,785.00	477,105.07	1,142,537.50
** UNDER ARMOR INC CL A CUSIP : 904311107	4,992.00	254,293.86	430,410.24
** UNION PAC CORP COM CUSIP : 907818108	8,800.00	722,763.82	738,760.00
** UNITED NAT FOODS INC COM CUSIP : 911163103	9,357.00	420,438.38	410,865.87
** UNUM GROUP CUSIP : 91529Y106	8,500.00	124,732.40	311,780.00
** UTD THERAPEUTICS CORP DEL COM STK CUSIP : 91307C102	900.00	90,096.99	137,367.00
VALERO ENERGY CORP COM STK NEW CUSIP : 91913Y100	4,600.00	101,914.20	330,556.00
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP : G9319H102	6,300.00	153,846.00	297,234.00
** VANTIV INC COM USD0.00001 A CUSIP : 92210H105	9,067.00	296,679.12	477,921.57
** VECTRUS INC COM CUSIP : 92242T101	427.00	7,227.45	10,316.32
** VERINT SYS INC COM CUSIP : 92343X100	6,513.00	380,420.81	305,134.05
** VERISK ANALYTICS INC COM STK CUSIP : 92345Y106	7,610.00	487,841.72	570,369.50
VERIZON COMMUNICATIONS COM CUSIP : 92343V104	2,768.00	127,964.64	125,805.60
** VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100	1,183.00	50,943.25	153,032.88
VERTICOM INC COM CUSIP : 925325102	851.00	851.00	0.00
VERTICOM INC CONV SER A PFD STK CUSIP : 99V013XT2	117,187.00	86,718.38	0.00
VERTICOM INC VERTICOM INC SER B CONV PFD STK CUSIP : 99V013XS4	2,257.00	2,730.97	0.00
** VIACOM INC NEW CL B CUSIP : 92553P201	3,800.00	174,194.76	189,202.00
VIRTU FINL INC CL A CL A CUSIP : 928254101	8,268.00	183,537.52	183,963.00
** VISA INC COM CL A STK CUSIP : 92826C839	17,686.00	599,815.08	1,397,370.86
** VISHAY INTERTECHNOLOGY INC COM STK CUSIP : 928298108	12,100.00	165,526.02	144,232.00
VOYA FINL INC COM CUSIP : 929089100	11,300.00	344,338.91	459,910.00
** WABASH NATL CORP COM CUSIP : 929566107	10,600.00	152,856.76	137,482.00
** WAL-MART STORES INC COM CUSIP : 931142103	6,300.00	462,160.44	370,692.00
** WALT DISNEY CO CUSIP : 254687106	5,448.00	235,524.59	618,184.56
** WD 40 CO COM STK CUSIP : 929236107	3,323.00	277,722.48	328,212.71
** WEC ENERGY GROUP INC COM CUSIP : 92939U106	10,790.00	456,069.77	532,162.80
WELLS FARGO & CO NEW COM STK CUSIP : 949746101	26,000.00	776,202.78	1,432,600.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
WELLTOWER INC COM CUSIP : 95040Q104	7,630.00	449,701.21	482,139.70
** WENDYS CO COM CUSIP : 95058W100	51,450.00	543,189.61	540,739.50
** WESTERN UNION CO CUSIP : 959802109	36,200.00	583,440.20	682,732.00
WESTN DIGITAL CORP COM CUSIP : 958102105	2,900.00	56,343.62	180,989.00
WESTROCK CO COM CUSIP : 96145D105	538.00	34,270.60	27,238.94
** WHIRLPOOL CORP COM CUSIP : 963320106	2,300.00	223,488.22	373,796.00
WILLIAMS CO INC COM CUSIP : 969457100	10,450.00	362,063.19	382,052.00
** WILLIAMS SONOMA INC COM CUSIP : 969904101	3,482.00	220,681.44	220,515.06
** WORKDAY INC CL A COM USD0.001 CUSIP : 98138H101	3,756.00	224,830.42	314,414.76
WORLD FUEL SERVICE COM STK USD0.01 CUSIP : 981475106	15,600.00	605,137.40	680,004.00
XEROX CORP COM CUSIP : 984121103	29,600.00	389,559.12	312,280.00
** XL GROUP PLC ORD USD0.01 CUSIP : G98290102	5,300.00	347,306.62	202,354.00
** XURA INC COM CUSIP : 98420V107	56.00	1,628.48	1,448.72
Total United States - USD		**172,412,676.20**	**209,811,932.22**
Total Corporate Stock - Common		**268,986,480.33**	**307,019,857.24**
Partnership/Joint Venture Interests			
United States - USD			
CF VALUE ENHANCEMENT FD V CUSIP : 99089KFJ5	125.88	210,252.33	3,219,800.39
HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP : 999806383	7,960.24	7,960.24	7,960.24
MLP GOLAR LNG PARTNERS LP REPSTG LTD PARTNER CUSIP : Y2745C102	18,199.00	391,392.35	260,973.66
NEWPORT VISION, LLC CUSIP : 000282392	14,591,126.56	14,591,126.56	61,824,300.00
RREEF AMERICA REIT III CUSIP : 000239400	1.00	1.00	2,260,641.00
Total United States - USD		**15,200,732.48**	**67,573,675.29**
Total Partnership/Joint Venture Interests		**15,200,732.48**	**67,573,675.29**
Real Estate - Income Producing			
United States - USD			
CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD CUSIP : 19499VD14	45,956.56	37,853,699.00	42,610,922.43

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Real Estate - Income Producing			
Total United States - USD		**37,853,699.00**	**42,610,922.43**
Total Real Estate - Income Producing		**37,853,699.00**	**42,610,922.43**
Value of Interest In Common/Collective Trusts			
International Region - USD			
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP : 658991120	7,613,088.26	109,664,596.45	97,896,701.93
Total International Region - USD		**109,664,596.45**	**97,896,701.93**
United States - USD			
COLTV SHORT TERM INVT FD CUSIP : 195998AD1	16,160,450.47	16,160,450.47	16,160,450.47
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP : 658991294	16,834.14	113,169,019.36	114,735,134.93
Total United States - USD		**129,329,469.83**	**130,895,585.40**
Total Value of Interest in Common/Collective Trusts		**238,994,066.28**	**228,792,287.33**
Pooled Separate Accounts			
United States - USD			
CF PRUDENTIAL PRISA I CUSIP : 99089IVL7	1,744.93	71,806,722.59	87,007,596.29
Total United States - USD		**71,806,722.59**	**87,007,596.29**
Total Pooled Separate Accounts		**71,806,722.59**	**87,007,596.29**
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	1,883,754.47	19,886,992.86	17,575,429.20
Total International Region - USD		**19,886,992.86**	**17,575,429.20**
Total Value of Interest in Registered Investment Companies		**19,886,992.86**	**17,575,429.20**
Other			
Angola - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Angola - USD			
9.5% DUE 11-12-2025 REG SEDOL : BZCQ4D1	350,000.00	350,000.00	350,507.50
Total Angola - USD		**350,000.00**	**350,507.50**
Argentina - USD			
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP : 040114GK0	531,000.00	310,894.58	325,237.50
ARGENTINA(REPUBLIC OF) 0%-VAR 31/12/33 USD1(DISC) CUSIP : 040114GL8	321,067.00	350,283.77	361,200.38
** ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL : B894387	388,365.00	380,111.78	434,968.80
PROVINCE CORDOBA NT 144A 12.375% DUE 08-17-2017/08-17-2010 BEO SEDOL : B542FV2	185,000.00	154,012.50	193,325.00
PVTPL BUENOS AIRES PROV NT 9.95% DUE 06-09-2021 SEDOL : BYZPK29	168,000.00	165,923.52	176,400.00
** REPUBLIC OF ARGENTINA 7.0% 17 APR 2017 7% DUE 04-17-2017 REG CUSIP : P8055KWB7	278,929.00	279,998.53	275,721.32
Total Argentina - USD		**1,641,224.68**	**1,766,853.00**
Armenia - USD			
REPUBLIC OF ARMENIA 6% 30/9/2013 SEDOL : BF2GLR4	200,000.00	199,000.00	197,359.00
Total Armenia - USD		**199,000.00**	**197,359.00**
Australia - AUD			
LENDLEASE GROUP NPV (STAPLED) SEDOL : 6512004	5,703.00	74,563.64	52,688.02
Total Australia - AUD		**74,563.64**	**52,688.02**
Azerbaijan - USD			
AZERBAIJAN REP TREAS BOND 144A 4.75 DUE 03-18-2024 CUSIP : 05477LAA4	200,000.00	196,102.00	190,116.00
Total Azerbaijan - USD		**196,102.00**	**190,116.00**
Bolivia - USD			
BOLIVIA(ESTADO PLU 4.875% BDS 29/10/22 USD1000 SEDOL : B8VYPK1	200,000.00	201,900.00	207,000.00
Total Bolivia - USD		**201,900.00**	**207,000.00**
Brazil - BRL			
BRAZIL(FED REP OF) 6% NTS 15/08/2050 BRL1000 SEDOL : B4VFQN6	761.00	672,503.47	469,082.51
IRS 04/01/2021 SWU008OQ7 SEDOL : 9D3AQXL	-1,534,073.27	-1,825.64	-70,274.13

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Brazil - BRL			
IRS 04/01/2021 SWU008ZG7 SEDOL : 9CZHQ5L	-1,557,769.31	-8,816.28	-75,397.21
IRS 04/01/2021 SWU009E86 SEDOL : 9C83PRL	-1,165,379.36	-9,182.93	-62,706.02
IRS 04/01/2021 SWU00B8S4 SEDOL : 9D38CXL	-2,688,243.16	-4,192.64	-129,567.17
IRS 04/01/2021 SWU00BAJ1 SEDOL : 9D38CUL	-896,081.05	-1,474.76	-43,189.06
IRS 04/01/2021 SWU00CI44 SEDOL : 9D8SDYL	-5,842,032.66	0.00	-213,588.36
IRS BRL 1D/ZERO 11.68% CSFPGB2L 04/01/2021 SWU009E86 SEDOL : 9C83PRU	1,165,379.36	0.00	0.00
IRS BRL 1D/ZERO 12.0% BNPAFRPP 04/01/2021 SWU00B8S4 SEDOL : 9D38CXU	2,688,243.16	0.00	0.00
IRS BRL 1D/ZERO 12.0% MSNYUS33 04/01/2021 SWU00BAJ1 SEDOL : 9D38CUU	896,081.05	0.00	0.00
IRS BRL 1D/ZERO 12.055% UBSWUS33 04/01/2021 SWU008ZG7 SEDOL : 9CZHQ5U	1,557,769.31	0.00	0.00
IRS BRL 1D/ZERO 12.23% CSFPGB2L 04/01/2021 SWU008OQ7 SEDOL : 9D3AQXU	1,534,073.27	0.00	0.00
IRS BRL 1DBZDIO/ZERO 12.81% BOFAUS6NGFX 04/01/2021 SWU00CI44 SEDOL : 9D8SDYU	5,842,032.66	18,574.03	0.00
Total Brazil - BRL		**665,585.25**	**-125,639.44**
Brazil - USD			
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP : 105756BW9	781,000.00	723,553.82	574,035.00
Total Brazil - USD		**723,553.82**	**574,035.00**
Colombia - COP			
COLOMBIA(REP OF) 6% BDS 28/04/28 COP1000 SEDOL : B8CLGQ4	2,977,200,000.00	777,349.93	754,603.21
Total Colombia - COP		**777,349.93**	**754,603.21**
Colombia - USD			
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP : 195325BK0	375,000.00	526,680.00	430,312.50
COLOMBIA REP GLOBAL BD 4.5% DUE 01-28-2026/09-28-2015 REG CUSIP : 195325CX1	200,000.00	197,524.00	197,500.00
Total Colombia - USD		**724,204.00**	**627,812.50**
Costa Rica - USD			
COSTA RICA REP NT 144A 7 DUE 04-04-2044 REG CUSIP : 221602AC9	200,000.00	210,000.00	174,500.00
COSTA-RICA(REPUBLIC OF) TREAS BOND 7 DUE 04-04-2044 CUSIP : P3699PGH4	200,000.00	200,750.00	174,500.00
PVTPL COSTA RICA GOVERNMENT RT 7.158% DUE 03-12-2045 CUSIP : 221597BV8	200,000.00	200,000.00	174,000.00
Total Costa Rica - USD		**610,750.00**	**523,000.00**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Cote d'Ivoire - USD			
COTE D'IVOIRE STEP UP 12-31-2032 REG CUSIP : V25125BD2	447,000.00	421,297.50	402,362.58
IVORY COAS 6.375% 144A 03-03-2028 REG SEDOL : BW1YMJ7	200,000.00	195,910.00	185,688.00
IVORY COAST 5.75% 31/12/2032 SEDOL : 6A21ENW	256,000.00	242,175.00	231,564.80
Total Cote d'Ivoire - USD		**859,382.50**	**819,615.38**
Croatia - USD			
CROATIA 6 DUE 01-26-2024 REG CUSIP : X7330ZFG2	343,000.00	363,923.00	363,580.00
CROATIA REP NT 144A 6.75% DUE 11-05-2019BEO CUSIP : 226775AB0	180,000.00	200,577.86	195,336.00
CROATIA REP SR NT 144A 6.375% DUE 03-24-2021 BEO CUSIP : 226775AD6	622,000.00	675,150.31	667,872.50
Total Croatia - USD		**1,239,651.17**	**1,226,788.50**
Dominican Republic - USD			
DOMINICAN REP AMORTIZING BD 144A 7.5 DUE05-06-2021 REG SINKING FUND 05-06-2019 CUSIP : 25714PAK4	314,000.00	351,620.00	339,120.00
DOMINICAN REP BD 144A 5.5% DUE 01-27-2025 BEO CUSIP : 25714PCV8	140,000.00	140,000.00	137,200.00
DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO CUSIP : 25714PBY3	274,000.00	279,002.00	276,055.00
DOMINICAN REP BD 144A 6.85% DUE 01-27-2045 REG CUSIP : 25714PCW6	490,000.00	507,811.30	480,812.50
DOMINICAN REP USD BD 144A 7.45% DUE 04-30-2044 BEO CUSIP : 25714PCF3	393,000.00	401,065.04	407,737.50
Total Dominican Republic - USD		**1,679,498.34**	**1,640,925.00**
Ecuador - USD			
REPUBLIC OF ECUADOR 10.5% 144A 24/03/2020 SEDOL : BWFRDW2	205,000.00	220,967.45	173,225.00
REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG CUSIP : P8054QAJ2	200,000.00	210,750.00	153,000.00
Total Ecuador - USD		**431,717.45**	**326,225.00**
Egypt - USD			
ARAB REP EGYPT 5.875% 06-11-2025 REG CUSIP : 03846JW22	200,000.00	198,140.00	171,550.00
Total Egypt - USD		**198,140.00**	**171,550.00**
El Salvador - USD			
EL SALVADOR REP NT 144A 6.375% DUE 01-18-2027 BEO CUSIP : 283875AS1	153,000.00	154,048.14	134,448.75
EL SALVADOR REP SR NT 144A 5.875 01-30-2025 CUSIP : 283875AR3	114,000.00	112,148.79	99,180.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
El Salvador - USD			
EL SALVADOR REP T-BOND 144A 7.65% DUE 06-15-2035 BEO CUSIP : 283875AN2	266,000.00	313,853.40	238,735.00
EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG CUSIP : P01012AJ5	146,000.00	168,082.50	146,182.50
Total El Salvador - USD		**748,132.83**	**618,546.25**
Ethiopia - USD			
ETHIOPIA FED DEMOCRATIC REP 6.625% DUE 12-11-2024 REG CUSIP : 29766LAA4	200,000.00	200,000.00	186,000.00
Total Ethiopia - USD		**200,000.00**	**186,000.00**
European Union - EUR			
CME_IRS CME_CSFBUS EUR P 1.0%/R 6M EURIB 16/03/2026 SWU00E205 SEDOL : 9D9MXYU	2,600,000.00	29,988.21	0.00
CME_IRS CME_CSFBUS EUR P 1.0%/R 6M EURIB 16/03/2026 SWU00E205 SEDOL : 9D9MXYL	-2,600,000.00	0.00	-27,264.39
CME_IRS CME_NWSCUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9D4HWDU	500,000.00	0.00	0.00
CME_IRS CME_NWSCUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9D4HWDL	-500,000.00	0.00	-12,449.63
Total European Union - EUR		**29,988.21**	**-39,714.02**
France - EUR			
UNIBAIL-RODAMCO SE EUR5 SEDOL : B1YY4B3	894.00	213,002.54	229,534.56
Total France - EUR		**213,002.54**	**229,534.56**
Gabon - USD			
GABONESE (REPUBLIC BD 6.375% 12/12/2024 CUSIP : V36283AB1	317,000.00	294,876.57	271,927.36
GABONESE REP NT 6.375 DUE 12-12-2024 CUSIP : 362420AB7	200,000.00	201,500.00	170,550.00
Total Gabon - USD		**496,376.57**	**442,477.36**
Germany - EUR			
FUT DEC 15 EURX EUR-BUND CUSIP : 999599GH0	16.00	2,763,451.35	2,675,185.71
FUT DEC 15 EURX EUR-BUND CUSIP : 999599GH0	-16.00	-2,763,451.35	-2,675,185.71
FUT MAR 16 EUX EURO-BTP CUSIP : 999599GH0	-7.00	-1,033,705.34	-1,029,999.73
FUT MAR 16 EUX EURO-BTP CUSIP : 999599GH0	7.00	1,033,705.34	1,029,999.73

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Total Germany - EUR		**0.00**	**0.00**
Ghana - USD			
GHANA REP AMORTISING NT GTD 144A 10.75 DUE 10-14-2030 REG SINKING FD 10-14-2028 SEDOL : BYX44L5	284,000.00	284,000.00	298,910.00
Total Ghana - USD		**284,000.00**	**298,910.00**
Hungary - USD			
HUNGARY REP NT 4 DUE 03-25-2019 REG CUSIP : 445545AK2	254,000.00	261,620.00	265,747.50
HUNGARY REP NT 5.375% DUE 03-25-2024 REG CUSIP : 445545AL0	474,000.00	502,303.14	521,992.50
HUNGARY REP NT 6.375% DUE 03-29-2021 REG SEDOL : B7XC227	8,000.00	8,720.00	9,160.00
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL : B7KFVM2	460,000.00	489,965.11	630,384.00
HUNGARY(REP OF) 6.375% NTS 29/03/21 USD2000 SEDOL : B5WKXS1	8,000.00	8,588.00	9,180.00
HUNGARY(REP OF) 7.625% BDS 29/03/41 USD SEDOL : B4MXDK5	80,000.00	86,700.00	109,932.00
Total Hungary - USD		**1,357,896.25**	**1,546,396.00**
Indonesia - USD			
BD 144A 6.625% DUE 02-17-2037 REG CUSIP : 455780AX4	216,000.00	269,892.00	229,824.00
INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG CUSIP : 455780AZ9	327,000.00	453,400.36	389,457.00
INDONESIA REP MED TERM NT 144A 4.625% DUE 04-15-2043 BEO CUSIP : 455780BM7	267,000.00	245,318.84	233,600.97
INDONESIA REP NT 144A 5.375% DUE 10-17-2023 BEO CUSIP : 455780BP0	210,000.00	219,746.11	220,953.60
INDONESIA REP NT 144A 5.875% DUE 01-15-2024 REG CUSIP : 455780BQ8	214,000.00	212,803.74	231,582.03
INDONESIA(REP OF) 3.75% NTS 25/04/22 USD'REGS SEDOL : B7VP682	214,000.00	206,831.00	207,518.37
INDONESIA(REP OF) 8.5 DUE 10-12-2035 REG CUSIP : Y20721AE9	120,000.00	146,100.00	152,256.00
Total Indonesia - USD		**1,754,092.05**	**1,665,191.97**
International Region - USD			
CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND CUSIP : 554991216	45,000.00	45,000,000.00	47,825,640.00
Total International Region - USD		**45,000,000.00**	**47,825,640.00**
Iraq - USD			
IRAQ (REPUBLIC OF) 5.8% BDS 15/01/28 USD'REGS' SEDOL : B0WLS73	250,000.00	221,875.00	182,500.00
IRAQ (REPUBLIC OF) IRAQ (REP OF) 5.8% DUE 01-15-2028 REG CUSIP : M82152AA3	250,000.00	199,062.50	180,625.00
Total Iraq - USD		**420,937.50**	**363,125.00**

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Italy - EUR			
BUONI POLIENNALI DEL TES 1.15% 15/05/2017 SEDOL : BMQXLB4	3,300,000.00	4,505,103.32	3,545,949.60
BUONI POLIENNALI DEL TES 12/11/2017 SEDOL : BFZBB21	1,500,000.00	2,138,647.27	1,644,870.72
ITALY(REP OF) 4.5% BDS 01/03/24 EUR1000 SEDOL : BCRYKK8	3,400,000.00	4,823,362.15	4,520,955.71
Total Italy - EUR		**11,467,112.74**	**9,711,776.03**
Jamaica - USD			
JAMAICA GOVT NT 7.875% DUE 07-28-2045 REG CUSIP : 470160CB6	200,000.00	200,000.00	201,750.00
Total Jamaica - USD		**200,000.00**	**201,750.00**
Kazakhstan - USD			
PVTPL KAZAKHSTAN REP NT 4.875% DUE 10-14-2044 BEO CUSIP : 486661AF8	200,000.00	192,648.00	172,000.00
REPUBLIC OF KAZAKHSTAN BNDS 6.5% DUE 21/07/2045 SEDOL : BYQDTJ2	236,000.00	239,752.40	240,130.00
Total Kazakhstan - USD		**432,400.40**	**412,130.00**
Kenya - USD			
KENYA REP BD 144A 6.875% DUE 06-24-2024 REG SEDOL : BNG7Y70	200,000.00	200,000.00	182,250.00
Total Kenya - USD		**200,000.00**	**182,250.00**
Latvia - USD			
LATVIA REP ACTING THRU TREAS NT 5.25 DUE02-22-2017 BEO CUSIP : 518417AB6	272,000.00	302,280.15	285,056.00
Total Latvia - USD		**302,280.15**	**285,056.00**
Lebanon - USD			
LEBANON REPUBLIC 6.0% 27/01/2023 SEDOL : B90LF66	662,000.00	669,971.50	637,876.72
Total Lebanon - USD		**669,971.50**	**637,876.72**
Mexico - MXN			
CME_IRS CME_NWSCUS MXN P 28D TIIE/R 6.35% 01/09/2023 SWU00B698 SEDOL : 9D1VP6L	-21,400,000.00	0.00	0.00
CME_IRS CME_NWSCUS MXN P 28D TIIE/R 6.35% 01/09/2023 SWU00B698 SEDOL : 9D1VP6U	21,400,000.00	54,981.78	30,796.75
CME_IRS CME_NWSCUS MXN P 28D TIIE/R 6.53% 05/06/2025 SWU00D8F8 SEDOL : 9D9EM6L	-55,100,000.00	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Mexico - MXN			
CME_IRS CME_NWSCUS MXN P 28D TIIE/R 6.53% 05/06/2025 SWU00D8F8 SEDOL : 9D9EM6U	55,100,000.00	63,518.60	81,241.81
Total Mexico - MXN		**118,500.38**	**112,038.56**
Mexico - USD			
BANCO NACIONAL DE COMERCIO EXTERIOR SOCINT 144A 4.375% DUE 10-14-2025 BEO SEDOL : BYWM3G8	200,000.00	199,438.00	198,240.00
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL : B7GPR51	80,000.00	95,600.00	78,016.00
PETROLEOS 5.5% DUE 06-27-2044 SEDOL : B8NVFC2	446,000.00	418,323.92	367,950.00
PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 SEDOL : BS0J206	675,000.00	690,187.50	667,210.50
PETROLEOS MEXICANOS NT 4.875% DUE 01-24-2022 REG SEDOL : B7WC8Q4	710,000.00	755,795.00	712,130.00
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL : B5VXTJ4	50,000.00	61,930.00	56,125.00
UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00024 5.75 DUE 10-12-2110 CUSIP : 91086QAZ1	138,000.00	151,179.00	132,825.00
Total Mexico - USD		**2,372,453.42**	**2,212,496.50**
Morocco - USD			
MOROCCO KINGDOM NT 144A 4.25% DUE 12-11-2022 REG CUSIP : 617726AF1	200,000.00	192,463.00	197,720.00
Total Morocco - USD		**192,463.00**	**197,720.00**
Mozambique - USD			
MOZAMBIQUE EMATUM FINANCE 6.305% 11/09/2020 SEDOL : BDGTK12	434,070.00	423,222.80	375,253.52
Total Mozambique - USD		**423,222.80**	**375,253.52**
Namibia - USD			
NAMIBIA REP ACTING THRU MINISTRY FIN NT 144A 5.25% DUE 10-29-2025 BEO CUSIP : 62987BAB8	200,000.00	198,086.00	194,388.00
Total Namibia - USD		**198,086.00**	**194,388.00**
Norway - USD			
KOMMUNALBANKEN AS SR NT 144A 17 FLTG RT DUE 03-27-2017 CUSIP : 50048MAN0	800,000.00	800,896.00	802,960.00
Total Norway - USD		**800,896.00**	**802,960.00**
Pakistan - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Pakistan - USD			
PAKISTAN ISLAMIC REP NT 144A 8.25% DUE 09-30-2025 BEO CUSIP : 695847AR4	200,000.00	212,250.00	206,944.00
Total Pakistan - USD		**212,250.00**	**206,944.00**
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL : B84Y401	75,000.00	99,930.00	90,937.50
PANAMA REP DEB 5.2% DUE 01-30-2020 REG CUSIP : 698299AX2	269,000.00	299,262.50	291,528.75
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP : 698299AK0	300,000.00	484,470.00	435,750.00
PANAMA REP US$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP : 698299AD6	194,000.00	288,853.47	270,630.00
REPUBLIC OF PANAMA 3.75% DUE 03-16-2025 REG CUSIP : 698299BE3	200,000.00	197,714.00	197,500.00
Total Panama - USD		**1,370,229.97**	**1,286,346.25**
Paraguay - USD			
PARAGUAY(REP OF) 4.625% GTD SNR 25/01/23 USD SEDOL : B95ZS31	200,000.00	200,500.00	197,500.00
Total Paraguay - USD		**200,500.00**	**197,500.00**
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP : 715638AU6	54,000.00	69,508.29	63,990.00
PERU REP BD 7.35% DUE 07-21-2025 BEO CUSIP : 715638AS1	406,000.00	549,799.91	517,244.00
PERU REP GLOBAL BD 4.125% 08-25-2027 SEDOL : BZ3CC12	79,000.00	78,815.14	78,802.50
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL : B54LGY9	220,000.00	359,319.10	315,700.00
Total Peru - USD		**1,057,442.44**	**975,736.50**
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP : 718286BZ9	380,000.00	380,000.00	386,572.10
PHILIPPINES REP GLOBAL BD 4.2% DUE 01-21-2024 REG CUSIP : 718286BY2	345,000.00	345,000.00	375,923.73
Total Philippines - USD		**725,000.00**	**762,495.83**
Poland - USD			
STATE TREAS REP POLAND NT 5.125% DUE 04-21-2021 REG CUSIP : 857524AA0	223,000.00	251,990.00	249,470.10
Total Poland - USD		**251,990.00**	**249,470.10**

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Other			
Romania - USD			
ROMANIA 4.875 DUE 01-22-2024 REG CUSIP : 77586TAD8	104,000.00	112,175.44	112,807.97
ROMANIA(REP OF) 4.875% SNR 22/1/24 USD'REGS SEDOL : BJ3VGH1	82,000.00	88,519.00	89,072.17
ROMANIA(REPUBLIC OF)6.125% 22/01/44 USD2000REG S SEDOL : BJ3V325	194,000.00	227,176.32	229,434.10
Total Romania - USD		**427,870.76**	**431,314.24**
Russian Federation - RUB			
RUSSIA GOVT BD - OFZ 7.05% 19/01/2028 SEDOL : B98G057	18,423,000.00	231,713.03	233,761.99
Total Russian Federation - RUB		**231,713.03**	**233,761.99**
Russian Federation - USD			
RUSSIAN FEDERATION 4.875% DUE 09-16-2023 REG CUSIP : X74359AE4	200,000.00	197,000.00	208,460.00
RUSSIAN FEDERATION 4.5% 04/04/2022 SEDOL : B5N4JH3	200,000.00	202,460.00	206,260.00
RUSSIAN FEDERATION 5.625 04/04/2042 CUSIP : X74344DS2	400,000.00	382,500.00	400,580.00
RUSSIAN(FED OF) 4.875% BDS 16/9/23 USD'REGS SEDOL : BCRXGH4	200,000.00	204,250.00	208,930.00
Total Russian Federation - USD		**986,210.00**	**1,024,230.00**
Rwanda - USD			
RWANDA REP NT 144A 6.625% DUE 05-02-2023REG CUSIP : 78347YAA1	200,000.00	196,426.00	192,754.00
Total Rwanda - USD		**196,426.00**	**192,754.00**
Senegal - USD			
REPUBLIC OF SENEGAL 6.25% 30/07/2024 SEDOL : BPT2P06	200,000.00	199,900.00	185,750.00
Total Senegal - USD		**199,900.00**	**185,750.00**
Serbia - USD			
REPUBLIC OF SERBIA 144A 4.875% DUE 25/02/2020 SEDOL : B8DN4G5	275,000.00	275,412.50	284,268.88
Total Serbia - USD		**275,412.50**	**284,268.88**
South Africa - USD			
ESKOM HLDGS SOC LTD GLOBAL 144A TRANCHE # TR 2 7.125% DUE 02-11-2025 BEO CUSIP : 29646AAB2	200,000.00	196,506.00	189,637.20
SOUTH AFRICA REP 6.875% 27/05/2019 CUSIP : 836205AM6	160,000.00	195,520.00	176,863.20
SOUTH AFRICA REP NT 5.875% DUE 05-30-2022 REG CUSIP : 836205AL8	130,000.00	145,112.50	141,982.88

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Other			
South Africa - USD			
SOUTH AFRICA REP NT 6.875% DUE 05-27-2019 REG CUSIP : 836205AM6	100,000.00	120,000.00	110,329.00
Total South Africa - USD		**657,138.50**	**618,812.28**
Sri Lanka - USD			
PVTPL SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.25 10-04-20 CUSIP : 85227SAH9	537,000.00	570,105.41	533,079.90
SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.125% DUE 06-03-2025 BEO CUSIP : 85227SAN6	236,000.00	236,000.00	219,415.81
Total Sri Lanka - USD		**806,105.41**	**752,495.71**
Trinidad and Tobago - USD			
TRINIDAD & TOBAGO REP TREAS BOND 4.375 DUE 01-16-2024 CUSIP : P93960AF2	200,000.00	214,480.00	212,000.00
Total Trinidad and Tobago - USD		**214,480.00**	**212,000.00**
Turkey - USD			
REPUBLIC OF TURKEY 4.25% DUE 04-14-2026 REG CUSIP : 900123CJ7	200,000.00	197,338.00	189,500.00
REPUBLIC OF TURKEY 5.75% 03-22-2024 REG CUSIP : 900123CF5	214,000.00	229,164.67	227,824.40
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP : 900123CB4	424,000.00	365,341.37	371,848.00
TURKEY REP GLOBAL BD FLTG 6.25% DUE 09-26-2022 REG SEDOL : B71BPC7	200,000.00	214,300.00	219,500.00
TURKEY REP GLOBAL NT 6.75% DUE 04-03-2018 BEO CUSIP : 900123BA7	141,000.00	155,276.25	152,333.30
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL : B7QJGS9	286,000.00	307,313.50	304,258.24
TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG CUSIP : 900123AW0	30,000.00	36,452.09	35,359.92
Total Turkey - USD		**1,505,185.88**	**1,500,623.86**
Ukraine - USD			
GDP LINKED SECS 144A 0% DUE 05-31-2040 REG SEDOL : BZ09BY2	183,000.00	699,175.00	85,131.60
NT 144A 7.75% DUE 09-01-2023 REG CUSIP : 903724AQ5	124,000.00	0.00	116,894.80
UKRAINE NT 144A 7.75% DUE 09-01-2020 REG SEDOL : BZ09DQ8	263,000.00	0.00	253,847.60
Total Ukraine - USD		**699,175.00**	**455,874.00**
United Arab Emirates - USD			
DUBAI (GOVERNMENT OF) 5.25% BDS 30/01/2043 USD200000 SEDOL : B9BMNF3	238,000.00	223,389.90	204,132.60

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Other			
Total United Arab Emirates - USD		**223,389.90**	**204,132.60**
United Kingdom - GBP			
DERWENT LONDON ORD GBP0.05 SEDOL : 0265274	1,630.00	64,154.91	92,502.19
PUT SWPTN GBP BZWLUS31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015 SEDOL : 9A1HJAU	500,000.00	46,802.02	0.00
PUT SWPTN GBP RBOSGB2RTCM 4.0% / LIBOR EUROPEAN 317U746A9 15/12/2015 SEDOL : 9A5LA2U	800,000.00	54,713.63	0.00
Total United Kingdom - GBP		**165,670.56**	**92,502.19**
United States - USD			
** #REORG/INLAND REAL ESTATE CORP CASH MERGER 03-31-16 CUSIP : 457461200	10,900.00	115,663.16	104,749.00
#REORG/STARWOOD WAYPOINT STOCK MERGER COLONY STARWOOD 221ZAH1 01-06-2016 CUSIP : 85571W109	14,720.00	389,326.05	348,128.00
&&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEARI**INC CUSIP : 999724586	637,943.04	637,943.04	1.00
AGREE RLTY CORP COM CUSIP : 008492100	3,300.00	98,353.40	110,682.00
AMERICAN TOWER CORP CUSIP : 03027X100	3,206.00	217,258.50	318,612.28
ASHFORD HOSPITALITY PRIME INC COM CUSIP : 044102101	2,257.00	45,333.80	32,049.40
** ASHFORD HOSPITALITY TR INC COM SHS CUSIP : 044103109	10,200.00	135,450.92	71,706.00
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	395,584.00
BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP : 105368203	17,300.00	210,662.74	238,048.00
BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO SEDOL : B28Y579	200,000.00	158,132.00	172,298.00
BUY TO OPEN REPO W/BARCLAYS .22% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	1,200,000.00	1,200,000.00	1,200,000.00
BUY TO OPEN REPO W/BNP PARIB .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	17,200,000.00	17,200,000.00	17,200,000.00
BUY TO OPEN REPO W/CHASE SEC .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	1,000,000.00	1,000,000.00	1,000,000.00
BUY TO OPEN REPO W/CHASE SEC .25% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	4,500,000.00	4,500,000.00	4,500,000.00
BUY TO OPEN REPO W/CITIGROUP .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	17,200,000.00	17,200,000.00	17,200,000.00
BUY TO OPEN REPO W/DEUTSCHE .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	6,400,000.00	6,400,000.00	6,400,000.00

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Other			
United States - USD			
BUY TO OPEN REPO W/GOLDMAN S .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	4,100,000.00	4,100,000.00	4,100,000.00
BUY TO OPEN REPO W/MLPFS INC .24% FROM 11-30-2015 TO 12-01-2015 CUSIP : 77799NOV9	6,700,000.00	6,700,000.00	6,700,000.00
CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE SEDOL : B7F7S00	200,000.00	201,012.00	203,778.00
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.97% European 317U026K8 12-14-2015 SEDOL : 9D9VW3U	-1,900,000.00	-9,405.00	-3,018.53
** CBL & ASSOC PPTYS INC COM CUSIP : 124830100	15,300.00	224,321.45	199,971.00
CCP DUE TO/FROM CREDIT SUISSE SEDOL : 9AYQMMU	132,000.00	132,000.00	132,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU	476,000.00	476,000.00	476,000.00
CCP RECEIVABLE FROM DEUTSCHE BANK SECURITIES CORP SEDOL : 9D4QY8U	276,000.00	276,000.00	276,000.00
CDS / STS CITIUS33 08-25-2037 SWPC979K0 SEDOL : 9B2PM8L	-943,937.07	0.00	0.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUL	-588,788.19	0.00	0.00
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	588,788.19	116,212.07	11,761.04
CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL : 9B2PM8U	943,937.07	577,828.75	217,093.73
CDS / STS ICE_NWSCUS 06-20-2020 SWPC09KJ5 SEDOL : 9D8QQJL	-2,300,000.00	-34,351.12	-23,915.40
CDS / STS ICE_NWSCUS 06-20-2020 SWPC09OW2 SEDOL : 9D82F3L	-1,485,000.00	-96,788.45	-81,093.18
CDS / STS ICE_NWSCUS PURC PROTECTION ON CDX NAHYS24V2 5Y 06-20-2020 SWPC09OW2 SEDOL : 9D82F3U	1,485,000.00	0.00	0.00
CDS / STS ICE_NWSCUS PURC PROTECTION ON CDX NAIGS24V1 5Y 06-20-2020 SWPC09KJ5 SEDOL : 9D8QQJU	2,300,000.00	0.00	0.00
CDS CITIUS33 12-20-2016 SWPC29220 SEDOL : 9A4LE1L	-1,000,000.00	0.00	-22,844.40
CDS CITIUS33 12-20-2020 BRAZIL-118541 SEDOL : 9DX3PQL	-490,000.00	0.00	0.00
CDS CITIUS33 PURC PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2020 BRAZIL-118541 SEDOL : 9DX3PQU	490,000.00	78,177.33	71,429.06
CDS CITIUS33 PURC PROTECTION ON MASCO CORP 12-20-2016 SWPC29220 SEDOL : 9A4LE1U	1,000,000.00	0.00	0.00
CDS DEUTGB2L 09-20-2019 SWPC753D8 SEDOL : 9A4LE8L	-100,000.00	0.00	-1,522.80
CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8 SEDOL : 9A4LE8U	100,000.00	6,213.30	0.00
CDS GSCMUS33 03-20-2019 SWPC912B0 SEDOL : 9A4LE2L	-100,000.00	0.00	-13,005.81

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Other			
United States - USD			
CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0 SEDOL : 9A4LE2U	100,000.00	0.00	0.00
CDS GSILGB2X 03-20-2017 SWPC805R5 SEDOL : 9B2T78L	-100,000.00	-7,152.78	0.00
CDS GSILGB2X 03-20-2019 SWPC929B1 SEDOL : 9A4LF2L	-300,000.00	0.00	-41,090.94
CDS GSILGB2X 09-20-2018 SWPC860B2 SEDOL : 9A4LE3L	-200,000.00	0.00	-23,095.62
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL : 9A4LF2U	300,000.00	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC860B2 SEDOL : 9A4LE3U	200,000.00	0.00	0.00
CDS GSILGB2X SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC805R5 SEDOL : 9B2T78U	100,000.00	0.00	5,288.24
CDS JPMORGANUS 03-20-2016 SWPC94893 SEDOL : 937717L	-1,000,000.00	0.00	-1,497.50
CDS JPMORGANUS PURC PROTECTION ON LOEWS CORP 03-20-2016 SWPC94893 SEDOL : 937717U	1,000,000.00	0.00	0.00
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL : B3CFDL5	180,000.00	180,000.00	192,439.80
CME_IRS CME_MSCSUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9D7Q34U	200,000.00	0.00	0.00
CME_IRS CME_MSCSUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9D7Q34L	-200,000.00	-921.43	-4,386.16
CME_IRS CME_MSCSUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D7O0 SEDOL : 9D7Q33U	14,500,000.00	205,078.99	0.00
CME_IRS CME_MSCSUS USD P 2.5%/R 3M LIBOR 12/16/2025 SWU00D7O0 SEDOL : 9D7Q33L	-14,500,000.00	0.00	-561,326.90
CME_IRS CME_NWSCUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9D7PJ3L	-16,300,000.00	-71,721.63	-155,407.46
CME_IRS CME_NWSCUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9D7PJ3U	16,300,000.00	0.00	0.00
CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9D7VYYU	500,000.00	0.00	0.00
CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9D7VYYL	-500,000.00	-3,007.00	-7,323.75
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF08 SEDOL : 9D7BJPU	1,162,000.00	46,078.58	0.00

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Other			
United States - USD			
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF08 SEDOL : 9D7BJPL	-1,162,000.00	0.00	-2,863.87
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSLV503614-OF01 SEDOL : 9D9FV7L	-260,000.00	0.00	-5,130.74
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSLV503614-OF01 SEDOL : 9D9FV7U	260,000.00	1,331.92	0.00
CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 05/19/2025 IRSLV503037-OF01 SEDOL : 9D7BJRU	261,000.00	7,531.40	0.00
CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 05/19/2025 IRSLV503037-OF01 SEDOL : 9D7BJRL	-261,000.00	0.00	-4,158.25
CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 02/05/2045 IRSLV502492 SEDOL : 9D34N8L	-180,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 02/05/2045 IRSLV502492 SEDOL : 9D34N8U	180,000.00	0.00	9,185.17
CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686 SEDOL : 9D3VZCU	520,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686 SEDOL : 9D3VZCL	-520,000.00	0.00	-12,942.70
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSLV502766 SEDOL : 9D49MWL	-220,000.00	0.00	-1,324.55
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSLV502766 SEDOL : 9D49MWU	220,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5U	110,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5L	-110,000.00	0.00	-2,202.13
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQL	-75,000.00	0.00	-2,574.86
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQU	75,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVL	-395,000.00	0.00	-41,366.61
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVU	395,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.89% 06/11/2020 IRSLV503263 SEDOL : 9D7BJMU	980,000.00	0.00	24,941.20

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.89% 06/11/2020 IRSLV503263 SEDOL : 9D7BJML	-980,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037 SEDOL : 9D6LNUL	-1,319,000.00	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037 SEDOL : 9D6LNUU	1,319,000.00	0.00	21,014.31
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP : 20772GF45	345,000.00	427,872.45	408,969.90
** CROWN CASTLE INTL CORP NEW COM CUSIP : 22822V101	6,435.00	532,230.53	552,830.85
DUPONT FABROS TECH INC REIT CUSIP : 26613Q106	7,400.00	205,966.02	244,496.00
EQUITY COMWLTH CUSIP : CKE628105	50,000.00	21.28	0.00
ESC ADELPHIA COMMUNICATIONS BOND IN DEFAULT CUSIP : 006ESCAZ0	643,000.00	0.00	5,015.40
ESC ADELPHIA COMMUNICATIONS 7.75% DO 01-13-99 IN DEFAULTED CUSIP : 006ESCBC0	290,000.00	0.00	2,175.00
ESC ADELPHIA COMMUNICATIONS DO 09-20-00 10.875 IN DEFAULTED CUSIP : 006ESCBF3	114,000.00	0.00	855.00
ESC ADELPHIA COMMUNICATIONS CUSIP : 006ESC9F6	226,000.00	0.00	1,695.00
ESC CB CENTURY COMM D01/23/97 8.875% CUSIP : 156ESCAH8	183,000.00	0.00	0.00
ESC CENTY COMMUNICATIONS CUSIP : 156ESCAF2	902,000.00	0.00	0.00
ESC CEQUEL COM HLDS D/10/25/12 6.375% ESCROW CUSIP : 15PYMT9A9	350,000.00	0.00	0.00
ESC GCB ENERGY FUTURE INT D08/13/10 10.000 ESCR CUSIP : 29ESCQ8A3	735,000.00	0.00	19,293.75
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
** FRANKLIN STR PPTYS CORP COM CUSIP : 35471R106	12,400.00	143,169.30	129,828.00
FUT DEC 15 EMINI S&P 500 CUSIP : 999599GH0	4.00	393,925.44	415,960.00
FUT DEC 15 EMINI S&P 500 CUSIP : 999599GH0	-4.00	-393,925.44	-415,960.00
FUT DEC 15 S&P 500 CUSIP : 999599GH0	-274.00	-133,044,294.94	-142,466,300.00
FUT DEC 15 S&P 500 CUSIP : 999599GH0	274.00	133,044,294.94	142,466,300.00
FUT MAR 16 CBT UL T-BONDS CUSIP : 999599GH0	-7.00	-1,108,296.88	-1,109,062.50
FUT MAR 16 CBT UL T-BONDS CUSIP : 999599GH0	7.00	1,108,296.88	1,109,062.50
** GAMING & LEISURE PPTYS INC COM CUSIP : 36467J108	14,900.00	483,019.02	405,131.00
GCB MPM ESCROW LLC/M08.875% AO20 ESC 10/15/2020 CUSIP : 553ESCBC7	415,000.00	0.00	0.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
** HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW CUSIP : 427825500	19,550.00	505,947.88	461,575.50
** HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP : 44106M102	12,400.00	400,279.25	344,348.00
HOUSTON TEX REF-TAXABLE-PENSION OBLIG-A 6.29 01 MAR 2032 CUSIP : 442331QM9	305,000.00	365,514.23	375,970.45
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
LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9D7SNXU	8,100,000.00	35,166.05	0.00
LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9D7SNXL	-8,100,000.00	0.00	-162,199.26
LCH_IRS LCH_NWSCUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0 SEDOL : 9D7SNWL	-1,800,000.00	0.00	-50,634.18
LCH_IRS LCH_NWSCUS USD P 2.25%/R 3M LIBOR 12/16/2022 SWU00DAD0 SEDOL : 9D7SNWU	1,800,000.00	21,925.14	0.00
LEXINGTON RLTY TR COM CUSIP : 529043101	18,600.00	161,568.11	159,774.00
** MEDICAL PPTYS TR INC COM REIT CUSIP : 58463J304	49,200.00	599,113.30	590,892.00
** MFA FINL INC CUSIP : 55272X102	32,800.00	220,714.15	228,944.00
NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE CUSIP : 64577BKZ6	240,000.00	240,000.00	239,836.80
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	376,956.00
NT 144A 7.75% DUE 09-01-2021 REG SEDOL : BZ09DR9	238,000.00	0.00	227,337.60
NT 144A 7.75% DUE 09-01-2022 REG SEDOL : BZ09DS0	124,000.00	0.00	117,824.80
** OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100	5,600.00	179,015.42	192,864.00
OTC DER CASH COLL REC FROM DEUTSCHE BANK SEDOL : 9B3XA8U	206,000.00	206,000.00	206,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER SEDOL : 9A32FGU	280,000.00	280,000.00	280,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE BANK SECURITIES INC SEDOL : 9BZGESU	74,000.00	74,000.00	74,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY SEDOL : 9A32HKU	60,000.00	60,000.00	60,000.00
** PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT CUSIP : 709102107	2,000.00	30,498.82	43,120.00
** PENNYMAC MTG INVT TR COM REIT CUSIP : 70931T103	5,400.00	107,118.90	89,856.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
PIEDMONT OFFICE REALTY TRU-A CUSIP : 720190206	11,000.00	202,539.78	214,390.00
PUB STORAGE COM CUSIP : 74460D109	2,090.00	417,996.66	501,725.40
PUT SWPTN USD MSCSUS33 6M 2.53%/3MLIBOR European 317U027K7 12-14-2015 SEDOL : 9D9VW4U	-1,900,000.00	-9,310.00	-9.12
RAIT FINL TR COM NEW CUSIP : 749227609	4,233.00	340,109.57	18,286.56
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140	96,248.00	51,341.43	7,940.46
** ROUSE PPTYS INC COM CUSIP : 779287101	7,500.00	121,304.34	120,750.00
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	326,256.00
STARWOOD PROPERTY TRUST INC COM REIT CUSIP : 85571B105	31,300.00	699,225.65	636,329.00
SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101	9,990.00	89,448.49	146,653.20
SWO_CDX BARCGB33 01/20/2016 CDX.NA.IG.25 3175VJ028 SEDOL : 9DYTZGU	-600,000.00	-1,131.00	-973.26
SWO_CDX BARCGB33 01/20/2016 CDX.NA.IG.25 3175VJ028 SEDOL : 9DYTZFU	-300,000.00	-547.50	-486.63
SWO_CDX BOFAUS6NGFX 01/20/2016 CDX.NA.IG.25 3175BB837 SEDOL : 9DYRCPU	-600,000.00	-1,072.50	-973.26
SWO_CDX CITIUS33 01/20/2016 CDX.NA.IG.25 3175NN051 SEDOL : 9DYUZFU	-300,000.00	-660.00	-486.63
SWO_CDX GSILGB2X 01/20/2016 CDX.NA.IG.25 3175AN139 SEDOL : 9DYPH2U	-1,100,000.00	-2,090.00	-2,463.67
SWO_CDX GSILGB2X 01/20/2016 CDX.NA.IG.25 3175NN010 SEDOL : 9DYPD2U	-1,100,000.00	-660.00	-208.78
TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023 BEO TAXABLE CUSIP : 888805AP3	210,000.00	210,000.00	209,042.40
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE CUSIP : 88880LAA1	170,000.00	159,800.00	148,607.20
TWO HBRS INVT CORP COM CUSIP : 90187B101	14,400.00	155,784.96	122,400.00
** VENTAS INC REIT CUSIP : 92276F100	9,040.00	592,190.32	482,193.60
VEREIT INC COM USD0.001 CUSIP : 92339V100	4,600.00	38,147.19	38,318.00
Total United States - USD		**75,299,843.15**	**69,514,713.15**
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	611,700.00	603,919.16	544,413.00
Total Uruguay - USD		**603,919.16**	**544,413.00**
Venezuela - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Venezuela - USD			
PETROLEOS DE 5.375% DUE 04-12-2027 CUSIP : P7807HAC9	451,000.00	148,604.50	162,360.00
PETROLEOS DE 5.5% DUE 04-12-2037 CUSIP : P7807HAB1	752,000.00	241,110.00	277,036.80
PETROLEOS DE 8.5% DUE 11-02-2017 CUSIP : P7807HAK1	140,000.00	96,250.00	87,360.00
PETROLEOS DE VENEZUELA S 9 DUE 11-17-2021 BEO CUSIP : P7807HAP0	455,000.00	230,715.71	204,750.00
PETROLEOS DE VENEZUELA SA 6 DUE 05-16-2024 CUSIP : P7807HAT2	411,460.00	209,945.66	149,936.02
VENEZUELA(REP OF) 7.75 DUE 10-13-2019 REG CUSIP : P97475AN0	147,000.00	54,573.75	62,842.50
Total Venezuela - USD		**981,199.62**	**944,285.32**
Vietnam - USD			
VIETNAM SOCIALIST REP MINISTRY FIN BD 144A 4.8% DUE 11-19-2024 REG CUSIP : 92671CAA6	200,000.00	200,000.00	192,438.80
Total Vietnam - USD		**200,000.00**	**192,438.80**
Zambia - USD			
REPUBLIC OF ZAMBIA 8.97% DUE 07-30-2027 REG CUSIP : 988895AF5	200,000.00	194,000.00	172,700.00
Total Zambia - USD		**194,000.00**	**172,700.00**
GBP - British pound sterling	0.00	0.00	0.00
CAD - Canadian dollar	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
JPY - Japanese yen	0.00	0.00	0.00
SEK - Swedish krona	0.00	0.00	0.00
CHF - Swiss franc	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		**166,139,487.00**	**159,000,803.82**

Other Liabilities

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-560,000.00	-560,000.00	-560,000.00
PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	-32,569.00	-32,569.00	-32,569.00
Total United States - USD		**-592,569.00**	**-592,569.00**
Pending foreign exchange sales: Brazilian real	0.00	-1,452,881.45	-1,419,511.26
Pending foreign exchange sales: British pound sterling	0.00	-3,253,986.72	-3,223,356.87
Pending foreign exchange sales: Colombian peso	0.00	-873,084.75	-815,688.96
Pending foreign exchange sales: Euro	0.00	-24,666,652.34	-24,012,922.39
Pending foreign exchange sales: Hong Kong dollar	0.00	-7,576.69	-7,575.05
Pending foreign exchange sales: Japanese yen	0.00	-2,241.79	-2,238.81
Pending foreign exchange sales: United States dollar	0.00	-14,863,169.58	-14,863,169.58
Total - all currencies		**-45,119,593.32**	**-44,344,462.92**
Pending trade purchases: British pound sterling	0.00	-4,605.40	-4,604.49
Pending trade purchases: Hong Kong dollar	0.00	-54,482.95	-54,473.66
Pending trade purchases: Indonesian rupiah	0.00	-13,507.79	-13,363.78
Pending trade purchases: Japanese yen	0.00	-8,904.31	-8,867.40
Pending trade purchases: United States dollar	0.00	-39,839,881.60	-39,839,881.60
Total - all currencies		**-39,921,382.05**	**-39,921,190.93**
Other Payables: United States dollar	0.00	-15,886.44	-15,886.44
Total - all currencies		**-15,886.44**	**-15,886.44**
Total Other Liabilities		**-85,649,430.81**	**-84,874,109.29**
Total		**1,192,503,310.13**	**1,271,756,418.49**

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.
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◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6190273	# REORG/CHEUNG MANDATORY EXCHANGE HUTCHISON HOLDINGS LTD 4A5TA5U 18/03/2015				
		Acquisitions	17,000.00	-326,423.36	
		Free Delivery	-101,000.00		
C02154VAB7	##PVTPL ALTICE 7.625% DUE 02-15-2025 DO NOT USE SEE SEC #441NAM8				
		Acquisitions	200,000.00	-202,750.00	
		Dispositions	-200,000.00		205,000.00
SBYMPWS2	#REOG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER COMMUNI 4N12ARA 05-18-16				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-85,000.00		84,667.65
C178566105	#REORG CITY NATIONAL CASH & STOCK MERGER ROYAL BK CDA 2771520 11-2-15				
		Acquisitions	300.00	-22,363.89	
		Dispositions	-6,100.00		541,473.58
C471109108	#REORG JARDEN COM CASH & STK MGR $21/SH STK 0.862 /1 4/18/16 65122910				
		Acquisitions	1,264.00	-63,308.61	
		Dispositions	-1,346.50		69,350.25
C976657106	#REORG WISCONSIN NAME CHANGE WEC ENERGY GROUP INC 0002817A41 06/30/2015				
		Dispositions	-14,820.00		726,681.67
		Free Delivery	-24,790.00		
		Free Receipt	12,810.00		
CG0083B108	#REORG/ ACTAVIS PLC NAME CHANGE ALLERGAN PLC 281RAQ1 6/15/2015				
		Acquisitions	1,782.00	-515,282.17	
		Dispositions	-3,192.00		911,606.75
		Free Delivery	-5,704.00		
		Free Receipt	2,884.00		
C33761N109	#REORG/ FIRSTSERVICE CORP MANDATORY EXCH COLLIERS INTL 281DA51 6/2/2015				
		Acquisitions	246.00	-15,648.68	
		Dispositions	-662.00		41,862.61
		Free Delivery	-5,139.00		
C544147101	#REORG/ LORILLARD CASH AND STOCK MERGER REYNOLDS AMERICAN 2008914 6/12/2015				
		Acquisitions	2,269.00	-158,443.82	
		Dispositions	-2,269.00		160,781.34
CH0023R105	#REORG/ACE LIMITED NAME CHANGE CHUBB LTD 221RA71 01-15-2016				
		Acquisitions	2,063.00	-221,598.80	
		Dispositions	-2,063.00		220,575.96
C00101J106	#REORG/ADT CORP COM CASH MERGER 05-02-2016				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,078.00	-109,190.45	
		Dispositions	-1,078.00		39,541.04
C009363102	#REORG/AIRGAS INC COM CASH MERGER 05-23-16				
		Acquisitions	426.00	-44,250.84	
		Dispositions	-426.00		42,957.84
C021441100	#REORG/ALTERA CORP CASH MERGER 12-28-2015				
		Acquisitions	1,896.00	-77,396.81	
		Dispositions	-1,896.00		83,765.28
C049513104	#REORG/ATMEL CORP CASH AND STOCK MERGER MICROCHIP TECH 2593849 04-05-2016				
		Acquisitions	8,200.00	-67,246.56	
		Dispositions	-36,000.00		293,762.87
CY0486S104	#REORG/AVAGO TECHNOLOGIES LTD NPV STOCK MERGER BROADCOM LTD 2215AK1 02-01-2016				
		Acquisitions	1,617.00	-190,781.26	
		Dispositions	-1,617.00		188,825.18
C05615F102	#REORG/BABCOCK NAME CHANGE BWX TECHNOLOGIES 281MAK1 07-01-2015				
		Acquisitions	7,400.00	-236,402.11	
		Free Delivery	-22,700.00		
C08579LAA5	#REORG/BERRY MANDATORY EXCHANGE BERRY PLASTICS 4G1KAK0 10-07-2015				
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,843.75
C111320107	#REORG/BROADCOM CASH & STOCK MERGER BROADCOM LTD 2215AK1 02-01-2016				
		Acquisitions	3,435.00	-152,330.57	
		Dispositions	-3,435.00		156,292.50
C13342B105	#REORG/CAMERON CASH AND STOCK MERGER SCHLUMBERGER LTD COM 2811640 04-04-2016				
		Acquisitions	1,221.00	-66,812.14	
		Dispositions	-1,221.00		65,421.18
C148887102	#REORG/CATAMARAN CASH MERGER 07/24/15				
		Acquisitions	249.00	-12,306.22	
		Dispositions	-5,942.00		353,084.58
C161175AM6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16				
		Acquisitions	388,000.00	-388,000.00	
SBYMPTX6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16				
		Acquisitions	1,145,000.00	-1,149,573.20	
		Dispositions	-815,000.00		809,837.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C171232101	#REORG/CHUBB CORP COM CASH AND STOCK MERGER 221RA71 01-15-2016				
		Acquisitions	1,454.00	-143,427.36	
		Dispositions	-1,454.00		144,338.58
C185669AD0	#REORG/CLEOPATRA MANDATORY EXCH INTL GAME TECHNLGY 4G1YA99 04-07-2015				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		90,900.00
C185669AC2	#REORG/CLEOPATRA MANDATORY EXCHANGE INTERNATIONAL G 4G16AW9 04-07-2015				
		Acquisitions	525,000.00	-527,006.25	
		Free Delivery	-525,000.00		
C19122T109	#REORG/COCA-COLA ENTERPRISES CASH AND STOCK MERGER COCA-COLA 2A1YA72 05-31-2016				
		Acquisitions	1,367.00	-61,493.54	
		Dispositions	-1,367.00		61,638.03
C20030N200	#REORG/COMCAST CORP MANDATORY EXCHANGE COMCAST CORP 2194763 12-14-2015				
		Acquisitions	800.00	-45,766.56	
		Dispositions	-23,800.00		1,360,346.52
		Free Delivery	-7,500.00		
		Free Receipt	7,500.00		
C21988R102	#REORG/CORPORATE EXECUTIVE NAME CHANGE CEB INC 251HA11 05-15-2015				
		Acquisitions	1,495.00	-117,851.43	
		Dispositions	-271.00		21,336.14
		Free Delivery	-7,390.00		
C242309102	#REORG/DEALERTRACK CASH MERGER 10-02-2015				
		Acquisitions	3,410.00	-132,150.39	
		Dispositions	-13,000.00		812,280.30
C249030107	#REORG/DENTSPLY INTL INC NEW NAME CHANGE DENTSLY SIRONA INC SEC 03-01-2016				
		Acquisitions	884.00	-44,956.53	
		Dispositions	-884.00		44,986.76
C25490A309	#REORG/DIRECTV CASH & STOCK MERGER TO AT&T INC SEC # 2017924 EFF 7/24/2015				
		Acquisitions	3,168.00	-288,920.65	
		Dispositions	-3,168.00		279,829.44
C26817LAC5	#REORG/DYNEGY MANDATORY ACTION DYNEGY INC NEW DEL 4G1LAV9 04-01-2015				
		Free Delivery	-360,000.00		
		Free Receipt	360,000.00		
C26817RAL2	#REORG/DYNEGY MANDATORY EXCH DYNEGY INC NEW 4J1AA69 04-01-2015				
		Free Delivery	-360,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	360,000.00		
CB38564124	#REORG/EURONAV SA NAME CHANGE WITH CUSIP 2015214 4/27/2015				
		Acquisitions	44,271.00	-520,665.65	
		Free Delivery	-44,271.00		
C307000109	#REORG/FAMILY DLR CASH & STOCK MERGER DOLLAR TREE INC 2040365 07/07/2015				
		Acquisitions	606.00	-47,539.00	
		Dispositions	-6,606.00		503,362.76
C364730101	#REORG/GANNETT NAME CHANGE TEGNA INC 281ZA61 06-26-2015				
		Acquisitions	2,429.00	-80,744.26	
		Dispositions	-7,129.00		249,277.22
		Free Delivery	-24,200.00		
C38259P706	#REORG/GOOGLE NAME CHANGE ALPHABET 261LAC1 10-05-2015				
		Acquisitions	1,086.00	-593,055.23	
		Dispositions	-2,525.07		1,331,201.86
		Free Delivery	-3,933.00		
		Free Receipt	1,847.07		
C38259P508	#REORG/GOOGLE NAME CHANGE ALPHABET 261NAD1 10-05-2015				
		Acquisitions	765.00	-437,298.49	
		Dispositions	-2,173.00		1,166,068.80
		Free Delivery	-2,677.00		
		Free Receipt	1,329.00		
C42217K106	#REORG/HEALTH CARE REIT NAME CHANGE WELLTOWER INC 261MAC1 09-30-2015				
		Dispositions	-11,373.00		826,002.29
		Free Delivery	-19,065.00		
		Free Receipt	9,843.00		
C427825104	#REORG/HERSHA REVERSE SPLIT HERSHA HOSPITALITY TR 281PAJ1 06/23/2015				
		Acquisitions	10,800.00	-71,082.68	
		Free Delivery	-78,200.00		
C428236103	#REORG/HEWLETT PACKARD CO COM NAME CHANGE HP INC 261UA51 11-01-2015				
		Dispositions	-15,300.00		492,837.13
		Free Delivery	-22,400.00		
		Free Receipt	12,400.00		
C441060100	#REORG/HOSPIRA CASH MERGER 09-03-2015				
		Acquisitions	1,080.00	-94,287.24	
		Dispositions	-12,680.00		1,108,643.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C443683107	#REORG/HUDSON CITY BANCORP INC CASH MERGER 11-02-2015				
		Acquisitions	3,033.00	-28,320.33	
		Dispositions	-3,033.00		28,479.87
C45822P105	#REORG/INTEGRYS CASH AND STOCK MERGER WEC ENERGY GROUP INC 2817A41 06-30-2015				
		Acquisitions	501.00	-36,303.26	
		Dispositions	-501.00		35,736.33
C49271M100	#REORG/KEURIG GREEN CASH MERGER 03-03-2016				
		Acquisitions	763.00	-88,416.06	
		Dispositions	-763.00		82,465.04
C50076Q106	#REORG/KRAFT STOCK MERGER KRAFT HEINZ COMPANY COMMON 0002818A91 07/02/2015				
		Acquisitions	3,705.00	-313,053.60	
		Dispositions	-33,550.00		2,908,346.31
S2537432	#REORG/LUKOIL PJSC NAME CHANGE PJSC LUKOIL 2614A11 10/20/2015				
		Dispositions	-13,600.00		692,236.77
		Free Delivery	-27,100.00		
		Free Receipt	13,600.00		
C580645109	#REORG/MCGRAW HILL NAME CHANGE S&P GLOBAL INC 211FAQ1 04-28-2016				
		Acquisitions	2,377.00	-219,882.25	
		Dispositions	-3,916.00		406,997.08
		Free Delivery	-3,121.00		
		Free Receipt	3,121.00		
C583334107	#REORG/MEADWESTVACO STOCK MERGER WESTROCK CO 281JAU1 07/02/2015				
		Acquisitions	1,055.00	-51,688.67	
		Dispositions	-1,055.00		50,861.55
SB1FCP24	#REORG/MINDRAY MED INTL CASH MERGER 03-03-2016				
		Dispositions	-8,948.00		276,737.75
		Free Delivery	-8,948.00		
		Free Receipt	8,948.00		
C611740101	#REORG/MONSTER NAME CHANGE MONSTER BEVERAGE 2812AS1 06-15-2015				
		Acquisitions	2,088.00	-289,099.08	
		Dispositions	-953.00		133,523.32
		Free Delivery	-1,135.00		
CN63218106	#REORG/NELSEN N.V STOCK MERGER NIELSEN HLDGS PLC 241YA21 08/31/2015				
		Acquisitions	1,988.00	-90,307.09	
		Dispositions	-1,988.00		88,943.12

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C696429307	#REORG/PALL CORP CASH MERGER 08-31-2015				
		Acquisitions	672.00	-65,819.71	
		Dispositions	-672.00		65,708.16
C713291102	#REORG/PEPCO HLDGS INC COM CASH MERGER 03-24-2016				
		Acquisitions	1,594.00	-41,433.32	
		Dispositions	-1,594.00		41,874.38
C729251108	#REORG/PLUM CREEK STOCK MERGER WEYERHAEUSER CO 2925007 02-22-2016				
		Acquisitions	1,110.00	-46,968.87	
		Dispositions	-1,110.00		46,331.40
C740189105	#REORG/PRECISION CASTPARTS CORP COM CASH MERGER 01-29-2016				
		Acquisitions	893.00	-183,945.94	
		Dispositions	-5,050.00		1,000,771.70
C69363LAA7	#REORG/PSPC ESCROW MANDATORY EXCHANGE PLATFORM SPECIA 4B17A49 02-13-2015				
		Acquisitions	265,000.00	-265,300.00	
		Free Delivery	-265,000.00		
C80004C101	#REORG/SANDISK CORP CASH AND STOCK MERGER WESTERN DIGITAL 2922315 05-13-16				
		Acquisitions	1,343.00	-90,190.91	
		Dispositions	-1,343.00		89,497.52
C826552101	#REORG/SIGMA-ALDRICH, CORP CASH MERGER 11-18-2015				
		Acquisitions	752.00	-104,339.40	
		Dispositions	-752.00		104,445.28
C82966C103	#REORG/SIRONA DENTAL STOCK MERGER DENTSPLY SIRONA 231NA21 02-29-2016				
		Acquisitions	1,331.00	-121,618.49	
		Dispositions	-3,246.00		342,030.96
C83416B109	#REORG/SOLARWINDS CASH MERGER 02-05-2016				
		Acquisitions	5,891.00	-271,847.08	
		Dispositions	-5,891.00		217,452.24
C852891100	#REORG/STANCORP FINL CASH MERGR 03-07-2016				
		Acquisitions	800.00	-52,879.44	
		Dispositions	-2,500.00		285,571.23
SBWC1MB9	#REORG/TATA MTRS LTD RT PUR ADR WORTHLESS 05-28-2015				
		Dispositions	-1,350.00		9,087.53
		Free Delivery	-315.00		
		Free Receipt	1,665.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C891894107	#REORG/TOWERS WATSON STOCK MERGER WILLIS TOWERS 2217AC1 01-05-2016				
		Acquisitions	116.00	-15,196.14	
		Dispositions	-460.00		61,687.18
SB23PW87	#REORG/WUXI PHARMATECH CAYMAN INC CASH MERGER 12-11-2015				
		Dispositions	-2,949.00		129,272.92
		Free Delivery	-1,474.00		
		Free Receipt	1,474.00		
C000754598	&&& CF CASH HELD ELSEWHERE COMMON SENSE PERTNERS CL A UNRESTRICTED FD				
		Acquisitions	372,543.78	-372,543.78	
		Dispositions	-372,543.78		372,543.78
S2185596	1ST CAP REALTY INC COM NPV				
		Acquisitions	400.00	-6,592.85	
		Dispositions	-400.00		6,387.73
C335934AH8	1ST QUANTUM 7.25% DUE 05-15-2022				
		Acquisitions	210,000.00	-150,650.00	
		Dispositions	-265,000.00		236,737.50
S2347608	1ST QUANTUM MINLS COM NPV				
		Acquisitions	2,800.00	-44,651.57	
		Dispositions	-2,800.00		42,963.83
SBWXSBV2	21ST CENTY FOX 8% DUE 10-17-2016				
		Dispositions	-480,000.00		522,614.40
		Free Receipt	480,000.00		
C90214J101	2U INC COM				
		Acquisitions	9,584.00	-179,101.88	
		Dispositions	-2,847.00		75,350.99
SB1YW440	3I GROUP ORD GBP0.738636				
		Acquisitions	4,536.00	-35,701.61	
		Dispositions	-4,536.00		35,951.12
C88579Y101	3M CO COM				
		Acquisitions	360.00	-56,234.23	
		Dispositions	-8,570.00		1,355,786.65
		Free Delivery	-6,725.00		
		Free Receipt	6,725.00		
C316773100	5TH 3RD BANCORP COM				
		Acquisitions	5,134.00	-102,674.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,134.00		103,244.74
C81783QAB1	7 GENERATIONS 6.75% DUE 05-01-2023				
		Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		131,625.00
S4253059	A.P. MOLLER-MAERSK SER'A'DKK1000				
		Acquisitions	18.00	-34,552.56	
		Dispositions	-18.00		35,480.54
S4253048	A.P. MOLLER-MAERSK SER'B'DKK1000				
		Acquisitions	33.00	-65,171.76	
		Dispositions	-33.00		67,484.46
S7108899	ABB LTD CHF0.86 (REGD)				
		Acquisitions	10,356.00	-227,279.64	
		Dispositions	-10,356.00		226,764.74
C002824100	ABBOTT LAB COM				
		Acquisitions	15,005.00	-662,739.47	
		Dispositions	-24,399.00		1,136,041.02
		Free Delivery	-17,771.00		
		Free Receipt	17,771.00		
SBXDZFV8	ABBVIE INC 2.5% 05-14-2020				
		Acquisitions	905,000.00	-901,289.50	
		Dispositions	-805,000.00		796,032.30
SBXDZFW9	ABBVIE INC 3.2% 11-06-2022				
		Acquisitions	465,000.00	-464,083.95	
		Dispositions	-30,000.00		29,563.20
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	85.00	-5,302.03	
		Dispositions	-17,770.00		1,146,167.65
		Free Delivery	-15,048.00		
		Free Receipt	15,048.00		
S6292102	ABC-MART INC NPV				
		Acquisitions	100.00	-5,634.69	
		Dispositions	-100.00		5,705.23
S0003128	ABERDEEN ASSET MANAGEMENT				
		Acquisitions	4,269.00	-31,517.31	
		Dispositions	-4,269.00		29,053.93

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4065663	ABERTIS INFRAESTR EUR3 SERIE A				
		Dispositions	-11,997.00		208,065.07
		Free Delivery	-5,852.00		
		Free Receipt	6,144.00		
SBZ0NXV5	ABERTIS INFRAESTRUCTURAS EUR3 (BONUS RIGHT 29/06/2015)				
		Dispositions	-13.00		11.09
		Free Delivery	-5,840.00		
		Free Receipt	5,853.00		
SBZ0NXY8	ABERTIS INFRAESTRUCTURAS EUR3 (RFD)				
		Free Delivery	-292.00		
		Free Receipt	292.00		
C003654100	ABIOMED INC COM				
		Acquisitions	572.00	-46,115.95	
		Dispositions	-7,277.00		423,339.60
C000957100	ABM INDS INC COM				
		Acquisitions	760.00	-24,201.69	
		Dispositions	-9,832.00		286,352.93
C00080QAF2	ABN AMRO BK N V 4.75% DUE 07-28-2025				
		Acquisitions	640,000.00	-638,284.80	
		Dispositions	-40,000.00		40,089.20
CG1151C101	ACCENTURE PLC SHS CL A NEW				
		Acquisitions	3,958.00	-368,718.57	
		Dispositions	-3,958.00		368,094.00
C004498101	ACI WORLDWIDE INC COM STK				
		Acquisitions	3,100.00	-62,118.87	
		Dispositions	-9,300.00		218,923.61
S6049784	ACOM CO NPV				
		Acquisitions	1,600.00	-5,258.49	
		Dispositions	-1,600.00		5,364.92
SB01FLQ6	ACS ACTIVIDADES CO EUR0.5				
		Acquisitions	810.00	-28,484.61	
		Dispositions	-810.00		28,021.33
SBWDBN82	ACTAVIS FDG SCS 1.85% DUE 03-01-2017				
		Acquisitions	610,000.00	-609,719.40	
		Dispositions	-610,000.00		611,134.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWDBWX0	ACTAVIS FDG SCS 3% DUE 03-12-2020				
		Acquisitions	415,000.00	-414,979.25	
		Dispositions	-415,000.00		420,357.65
SBWDBNC6	ACTAVIS FDG SCS 3.45% DUE 03-15-2022				
		Acquisitions	1,295,000.00	-1,293,161.10	
		Dispositions	-1,295,000.00		1,305,256.40
SB1YD5Q2	ACTELION LTD CHF0.50 (REGD)				
		Dispositions	-1,790.00		238,959.77
		Free Delivery	-1,790.00		
		Free Receipt	1,790.00		
S7110720	ADECCO GROUP AG CHF1 (REGD)				
		Acquisitions	815.00	-66,661.65	
		Dispositions	-4,131.00		313,614.77
S4031976	ADIDAS AG				
		Acquisitions	979.00	-80,180.24	
		Dispositions	-979.00		81,300.23
SB02J639	ADMIRAL GROUP ORD GBP0.001				
		Acquisitions	875.00	-21,184.75	
		Dispositions	-875.00		20,215.71
C00724F101	ADOBE SYS INC COM				
		Acquisitions	1,966.00	-141,996.95	
		Dispositions	-8,700.00		665,414.22
		Free Delivery	-6,983.00		
		Free Receipt	6,983.00		
S2646521	ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR				
		Dispositions	-93,857.00		685,037.53
		Free Delivery	-49,875.00		
		Free Receipt	49,875.00		
SBG804F6	ADR AMBEV SA SPONSORED ADR				
		Acquisitions	23,226.00	-115,974.12	
		Dispositions	-51,304.00		310,625.97
		Free Delivery	-40,369.00		
		Free Receipt	40,369.00		
C042068106	ADR ARM HLDGS PLC SPONSORED ADR				
		Acquisitions	2,557.00	-121,423.72	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-11,296.00		578,610.91
		Free Delivery	-8,067.00		
		Free Receipt	8,067.00		
S2230010	ADR ARM HLDGS PLC SPONSORED ADR				
		Dispositions	-15,540.00		795,237.09
		Free Delivery	-15,540.00		
		Free Receipt	15,540.00		
S2877149	ADR AU OPTRONICS CORP SPONSORED ADR				
		Acquisitions	250,300.00	-1,412,703.01	
		Dispositions	-198,669.00		835,712.15
		Free Delivery	-125,200.00		
		Free Receipt	125,200.00		
SB0FXT17	ADR BAIDU INC SPONSORED ADR				
		Acquisitions	959.00	-171,914.15	
		Dispositions	-1,588.00		298,312.38
		Free Delivery	-596.00		
		Free Receipt	596.00		
SB00FSK0	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004				
		Dispositions	-127,548.60		1,074,312.84
		Free Delivery	-72,280.00		
		Free Receipt	72,280.00		
S2082567	ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS				
		Dispositions	-4,110.00		184,416.41
		Free Delivery	-4,110.00		
		Free Receipt	4,110.00		
C055262505	ADR BASF AKTIENGESELLSCHAFT - LEVEL I				
		Dispositions	-4,500.00		433,542.72
		Free Delivery	-4,500.00		
		Free Receipt	4,500.00		
S2144337	ADR BHP BILLITON LTD SPONSORED ADR				
		Dispositions	-4,583.00		237,605.84
		Free Delivery	-4,583.00		
		Free Receipt	4,583.00		
C055622104	ADR BP P L C SPONSORED ADR				
		Dispositions	-18,900.00		763,397.38
		Free Delivery	-6,800.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	6,800.00		
S2159762	ADR CREDIT SUISSE GROUP AG SPONSORED ADRISIN US2254011081				
		Dispositions	-8,481.00		219,044.92
		Free Delivery	-8,481.00		
		Free Receipt	8,481.00		
C37827X100	ADR GLENCORE PLC				
		Acquisitions	151,300.00	-1,168,632.14	
		Dispositions	-195,500.00		1,808,181.48
		Free Delivery	-153,900.00		
		Free Receipt	153,900.00		
S2399450	ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR				
		Acquisitions	2,248.00	-84,980.54	
		Dispositions	-2,248.00		64,032.15
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS				
		Acquisitions	20,586.00	-1,217,070.96	
		Dispositions	-16,976.00		971,486.43
		Free Delivery	-12,505.00		
		Free Receipt	12,505.00		
S2569286	ADR ICICI BK LTD				
		Acquisitions	73,800.00	-729,684.60	
		Dispositions	-133,257.00		1,593,432.55
		Free Delivery	-37,149.00		
		Free Receipt	197,745.00		
C455793109	ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR				
		Acquisitions	2,777.00	-48,525.33	
		Dispositions	-40,452.00		648,339.69
		Free Delivery	-32,335.00		
		Free Receipt	32,335.00		
SB3DTRM5	ADR KOC HLDG A S ADR ADR				
		Acquisitions	33,600.00	-776,445.39	
		Dispositions	-51,100.00		1,137,807.86
		Free Delivery	-32,800.00		
		Free Receipt	32,800.00		
S2480495	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063				
		Acquisitions	76,518.00	-1,583,259.75	
		Dispositions	-38,300.00		831,360.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-38,300.00		
		Free Receipt	38,300.00		
S2606440	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001				
		Acquisitions	3,598.00	-399,836.24	
		Dispositions	-4,201.00		562,032.78
		Free Delivery	-2,553.00		
		Free Receipt	2,553.00		
C66987V109	ADR NOVARTIS AG				
		Dispositions	-17,390.00		1,802,889.65
		Free Delivery	-7,515.00		
		Free Receipt	7,515.00		
S2620105	ADR NOVARTIS AG				
		Dispositions	-4,935.00		506,695.74
		Free Delivery	-4,935.00		
		Free Receipt	4,935.00		
C670100205	ADR NOVO-NORDISK A S ADR				
		Dispositions	-19,124.00		1,006,892.97
		Free Delivery	-9,083.00		
		Free Receipt	9,083.00		
S2740434	ADR RIO TINTO PLC SPONSORED ADR				
		Dispositions	-6,615.00		303,185.67
		Free Delivery	-6,615.00		
		Free Receipt	6,615.00		
C780259206	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS				
		Dispositions	-7,600.00		482,185.28
		Free Delivery	-7,600.00		
		Free Receipt	7,600.00		
S2777294	ADR SASOL LTD SPONSORED ADR				
		Dispositions	-21,900.00		879,003.83
		Free Delivery	-21,900.00		
		Free Receipt	21,900.00		
SBWG08D6	ADR SOUTH32 LTD SPONSORED ADR				
		Dispositions	-3,338.00		26,623.37
		Free Receipt	3,338.00		
SB02ZP96	ADR TATA MTRS LTD SPONSORED ADR				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315.00	-13,074.29	
		Dispositions	-32,114.00		1,105,063.82
		Free Delivery	-15,163.00		
		Free Receipt	15,163.00		
C88032Q109	ADR TENCENT HLDGS LTD ADR				
		Acquisitions	52,888.00	-859,303.86	
		Dispositions	-25,828.00		531,256.44
		Free Delivery	-23,080.00		
		Free Receipt	23,080.00		
S2883878	ADR TEVA PHARMACEUTICAL INDS				
		Acquisitions	11,036.00	-694,337.28	
		Dispositions	-36,133.00		2,167,356.55
		Free Delivery	-28,236.00		
		Free Receipt	28,236.00		
C904767704	ADR UNILEVER PLC SPONSORED ADR NEW				
		Dispositions	-25,700.00		1,079,699.15
		Free Delivery	-10,500.00		
		Free Receipt	10,500.00		
SB3N0H17	ADR VIPSHOP HLDGS LTD SPONSORED ADR				
		Dispositions	-9,937.00		223,401.12
		Free Delivery	-4,968.00		
		Free Receipt	4,968.00		
C92857W308	ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR				
		Dispositions	-6,300.00		222,247.93
		Free Delivery	-6,300.00		
		Free Receipt	6,300.00		
C92932M101	ADR WNS HLDGS LTD SPONSORED ADR				
		Acquisitions	1,359.00	-39,780.13	
		Dispositions	-6,074.00		175,551.47
SB194GX4	ADR WNS HLDGS LTD SPONSORED ADR				
		Dispositions	-10,801.00		262,491.82
		Free Delivery	-3,220.00		
		Free Receipt	3,220.00		
SB7QNYP4	ADR YY INC ADS REPSTG COM CL A				
		Dispositions	-1,584.00		98,148.92
		Free Delivery	-792.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	792.00		
C00751Y106	ADVANCE AUTO PTS INC COM				
		Dispositions	-9,900.00		1,591,184.28
		Free Delivery	-1,800.00		
		Free Receipt	1,800.00		
S6412591	ADVANCED INFO SERV THB1(ALIEN MKT)				
		Dispositions	-22,800.00		164,390.87
		Free Delivery	-11,400.00		
		Free Receipt	11,400.00		
C007903AX5	ADVANCED MICRO 7.5% DUE 08-15-2022				
		Acquisitions	270,000.00	-206,368.75	
		Dispositions	-210,000.00		150,343.75
S6870490	ADVANTEST CORP NPV				
		Acquisitions	800.00	-9,347.40	
		Dispositions	-800.00		9,522.06
S5927375	AEGON NV COM STK EUR0.12				
		Acquisitions	199,938.00	-1,524,810.83	
		Dispositions	-109,800.00		870,540.70
		Free Delivery	-90,100.00		
		Free Receipt	90,100.00		
SBVRZ8L1	AENA SA EUR10				
		Acquisitions	277.00	-25,927.69	
		Dispositions	-277.00		27,601.39
S6480048	AEON CO LTD NPV				
		Acquisitions	3,000.00	-37,557.20	
		Dispositions	-3,000.00		37,859.71
S6037734	AEON FINANCIAL SERVICE CO LTD NPV				
		Acquisitions	600.00	-15,173.53	
		Dispositions	-600.00		15,063.81
S6534202	AEON MALL CO LTD NPV				
		Acquisitions	600.00	-11,142.29	
		Dispositions	-600.00		11,705.73
C00130H105	AES CORP COM				
		Acquisitions	4,073.00	-53,903.71	
		Dispositions	-4,073.00		54,781.85

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00817Y108	AETNA INC				
		Acquisitions	2,216.00	-239,621.84	
		Dispositions	-3,716.00		398,176.97
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	737.00	-155,783.46	
		Dispositions	-1,339.00		294,056.81
C001055102	AFLAC INC COM				
		Acquisitions	2,766.00	-176,465.27	
		Dispositions	-2,766.00		175,751.64
SB86S2N0	AGEAS NPV				
		Acquisitions	1,020.00	-38,139.46	
		Dispositions	-1,020.00		38,050.73
SBK1PTB7	AGGREKO ORD GBP0.048329113924				
		Acquisitions	1,179.00	-30,248.20	
		Dispositions	-1,179.00		30,434.06
C00846U101	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	2,116.00	-88,137.32	
		Dispositions	-2,116.00		88,004.44
SBSS7GP5	AGL ENERGY NPV				
		Acquisitions	3,150.00	-37,510.66	
		Dispositions	-3,150.00		37,241.36
C001204106	AGL RES INC COM				
		Acquisitions	754.00	-38,028.44	
		Dispositions	-754.00		36,832.90
S2009823	AGNICO EAGLE MINES COM NPV				
		Acquisitions	1,000.00	-32,118.47	
		Dispositions	-1,000.00		33,522.25
S2213538	AGRIUM INC COM NPV				
		Acquisitions	700.00	-72,959.15	
		Dispositions	-700.00		76,026.84
SB4TX8S1	AIA GROUP LTD NPV				
		Acquisitions	40,200.00	-244,900.98	
		Dispositions	-100,200.00		651,690.85
		Free Delivery	-94,800.00		
		Free Receipt	94,800.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00900Q103	AIMIA INC COM				
		Dispositions	-39,800.00		437,019.83
		Free Delivery	-39,800.00		
		Free Receipt	39,800.00		
C009158106	AIR PROD & CHEM INC COM				
		Acquisitions	1,215.00	-178,373.54	
		Dispositions	-1,215.00		176,843.25
S6441465	AIR WATER INC NPV				
		Acquisitions	1,000.00	-17,748.43	
		Dispositions	-1,000.00		17,507.71
S6010702	AISIN SEIKI CO NPV				
		Acquisitions	900.00	-40,245.39	
		Dispositions	-900.00		40,837.43
S6010906	AJINOMOTO CO INC NPV				
		Acquisitions	3,000.00	-66,784.43	
		Dispositions	-3,000.00		65,910.42
C00971T101	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	1,647.00	-120,927.70	
		Dispositions	-8,440.00		601,521.48
SB03MN70	AKBANK TRY1				
		Dispositions	-74,786.00		214,842.59
		Free Delivery	-74,786.00		
		Free Receipt	74,786.00		
C009728106	AKORN INC COM				
		Acquisitions	11,990.00	-541,380.97	
		Dispositions	-8,931.00		426,584.41
S5458314	AKZO NOBEL NV EUR2				
		Acquisitions	1,154.00	-88,076.31	
		Dispositions	-1,154.00		87,137.39
C012653101	ALBEMARLE CORP COM				
		Acquisitions	700.00	-41,416.62	
		Dispositions	-2,300.00		100,106.38
C013817101	ALCOA INC COM STK				
		Acquisitions	38,900.00	-517,020.23	
		Dispositions	-28,100.00		378,876.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-28,100.00		
		Free Receipt	28,100.00		
C01449JAM7	ALERE INC 6.375% DUE 07-01-2023				
		Acquisitions	190,000.00	-191,187.50	
		Dispositions	-190,000.00		198,075.00
C014477AQ6	ALERIS INTL INC 7.875 DUE 11-01-2020				
		Acquisitions	45,000.00	-44,412.50	
		Dispositions	-53,000.00		53,000.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	341.00	-58,483.69	
		Dispositions	-4,240.00		730,648.51
		Free Delivery	-2,375.00		
		Free Receipt	2,375.00		
S7332687	ALFA LAVAL AB NPV				
		Acquisitions	1,447.00	-27,059.09	
		Dispositions	-1,447.00		27,456.91
S6687214	ALFRESA HOLDINGS NPV				
		Acquisitions	900.00	-13,320.93	
		Dispositions	-900.00		13,287.18
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	994.00	-61,071.06	
		Dispositions	-1,053.00		62,558.62
S2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV				
		Acquisitions	944.00	-42,594.06	
		Dispositions	-4,302.00		164,746.81
		Free Delivery	-4,302.00		
		Free Receipt	4,302.00		
C01741R102	ALLEGHENY TECHNOLOGIES INC COM				
		Acquisitions	685.00	-23,257.19	
		Dispositions	-685.00		24,317.50
CG0176J109	ALLEGION PLC COMMON STOCK				
		Acquisitions	606.00	-37,359.90	
		Dispositions	-606.00		37,135.68
CG0177J108	ALLERGAN PLC. COMMON STOCK				
		Dispositions	-867.00		255,338.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,820.00		
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	396.00	-118,289.56	
		Dispositions	-396.00		117,477.36
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)				
		Acquisitions	2,159.00	-367,517.00	
		Dispositions	-2,159.00		353,291.37
C020002101	ALLSTATE CORP COM				
		Acquisitions	2,623.00	-183,468.62	
		Dispositions	-4,323.00		296,475.92
C02005NAY6	ALLY FINL INC 4.125% DUE 02-13-2022				
		Acquisitions	200,000.00	-197,012.00	
		Dispositions	-200,000.00		194,750.00
C02005NAJ9	ALLY FINL INC 7.5% DUE 09-15-2020				
		Acquisitions	5,000.00	-5,950.00	
		Dispositions	-285,000.00		343,425.00
C02005N100	ALLY FINL INC COM				
		Dispositions	-32,000.00		686,830.24
		Free Delivery	-26,500.00		
		Free Receipt	26,500.00		
C02005ADV7	ALLY MASTER OWNER TR SER 2014-1 CL A2 1.29 01-15-2019				
		Acquisitions	276,000.00	-277,002.66	
		Dispositions	-1,288,000.00		1,287,502.66
C02079K305	ALPHABET INC CAP STK CL A CAP STK CL A				
		Dispositions	-60.00		46,183.61
		Free Receipt	1,348.00		
C02079K107	ALPHABET INC CAP STK CL C CAP STK CL C				
		Dispositions	-63.00		47,164.74
		Free Receipt	2,096.00		
SB86SZR5	ALS LIMITED NPV				
		Acquisitions	1,964.00	-8,407.67	
		Dispositions	-1,964.00		8,867.98
SB43WJC5	ALTAGAS INCOME LTD COMMON STOCK				
		Acquisitions	600.00	-20,346.84	
		Dispositions	-600.00		19,928.32

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ3VXS1	ALTICE SA EUR0.01				
		Acquisitions	411.00	-43,270.52	
		Dispositions	-411.00		48,464.94
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	1,466.00	-73,552.01	
		Dispositions	-24,506.00		1,232,023.19
		Free Delivery	-10,943.00		
		Free Receipt	10,943.00		
S6954985	ALUMINA LTD NPV				
		Acquisitions	12,504.00	-15,533.57	
		Dispositions	-12,504.00		17,157.11
S6022105	AMADA HOLDINGS CO LTD NPV				
		Acquisitions	1,700.00	-16,874.80	
		Dispositions	-1,700.00		17,270.83
SB3MSM28	AMADEUS IT HLDGS EUR0.01				
		Acquisitions	3,490.00	-149,995.02	
		Dispositions	-21,540.00		968,836.57
		Free Delivery	-18,499.00		
		Free Receipt	18,499.00		
C00163UAB2	AMAG 7.875% DUE 09-01-2023				
		Acquisitions	275,000.00	-276,650.00	
		Dispositions	-175,000.00		146,125.00
C023135106	AMAZON COM INC COM				
		Acquisitions	2,320.00	-802,802.43	
		Dispositions	-9,915.00		4,428,886.01
		Free Delivery	-5,875.00		
		Free Receipt	5,875.00		
S6066608	AMCOR LIMITED NPV				
		Acquisitions	5,777.00	-61,831.83	
		Dispositions	-5,777.00		63,091.76
S0028262	AMEC FOSTER WHEELE ORD GBP0.50				
		Acquisitions	1,732.00	-24,707.79	
		Dispositions	-1,732.00		23,724.47
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	685.00	-38,945.20	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,785.00		210,199.85
		Free Delivery	-2,400.00		
		Free Receipt	2,400.00		
S2722670	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS				
		Acquisitions	62,526.00	-1,369,305.06	
		Dispositions	-31,300.00		646,937.18
		Free Delivery	-31,300.00		
		Free Receipt	31,300.00		
C023608102	AMEREN CORP COM				
		Acquisitions	1,529.00	-62,913.46	
		Dispositions	-1,529.00		61,725.73
C02361DAL4	AMEREN ILL CO 2.7% DUE 09-01-2022				
		Acquisitions	289,000.00	-285,436.63	
		Dispositions	-289,000.00		287,673.49
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Acquisitions	4,519.00	-220,873.36	
		Dispositions	-4,519.00		212,596.36
C023770AA8	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027				
		Acquisitions	369,000.00	-369,000.00	
		Dispositions	-7,460.96		7,460.96
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	10,022.00	-766,376.81	
		Dispositions	-5,522.00		429,887.70
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Dispositions	-38,500.00		2,185,474.70
		Free Delivery	-30,700.00		
		Free Receipt	30,700.00		
C03027X100	AMERICAN TOWER CORP				
		Acquisitions	999.00	-97,012.41	
		Dispositions	-4,666.00		439,602.19
		Free Delivery	-3,744.00		
		Free Receipt	3,744.00		
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	1,151.00	-145,555.34	
		Dispositions	-2,851.00		368,397.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03073E105	AMERISOURCEBERGEN CORP COM				
		Acquisitions	1,315.00	-154,918.70	
		Dispositions	-1,315.00		149,988.90
SB8C1BP8	AMERN EXPRESS CO 5.5% DUE 09-12-2016				
		Acquisitions	900,000.00	-967,511.50	
		Dispositions	-900,000.00		953,721.00
C031100100	AMETEK INC NEW COM				
		Acquisitions	1,518.00	-79,619.56	
		Dispositions	-1,518.00		79,345.86
C031162100	AMGEN INC COM				
		Acquisitions	4,781.00	-761,091.69	
		Dispositions	-4,781.00		759,939.95
SB15SK50	AMOREPACIFIC CORP KRW500				
		Acquisitions	35.00	-103,350.62	
		Dispositions	-170.00		60,765.36
		Free Delivery	-17.00		
		Free Receipt	332.00		
S6709958	AMP LIMITED NPV				
		Acquisitions	14,141.00	-72,343.18	
		Dispositions	-14,141.00		72,085.49
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	1,954.00	-108,506.60	
		Dispositions	-1,954.00		108,837.80
SBPF0548	AMS AG COM				
		Acquisitions	2,206.00	-94,506.29	
		Dispositions	-2,206.00		103,310.19
		Free Delivery	-1,103.00		
		Free Receipt	1,103.00		
S6014908	ANA HOLDINGS INC NPV				
		Acquisitions	6,000.00	-16,540.40	
		Dispositions	-6,000.00		16,630.24
C032511107	ANADARKO PETRO CORP COM				
		Acquisitions	19,392.00	-1,467,332.04	
		Dispositions	-5,192.00		454,263.20
C032654105	ANALOG DEVICES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-20,230.00		1,227,964.08
		Free Delivery	-13,100.00		
		Free Receipt	13,100.00		
SB1WVF68	ANDRITZ AG NPV (BR)				
		Acquisitions	360.00	-20,962.51	
		Dispositions	-360.00		22,551.48
SB1XZS82	ANGLO AMERICAN USD0.54945				
		Acquisitions	6,549.00	-112,450.05	
		Dispositions	-6,549.00		116,120.86
S4755317	ANHEUSER-BUSCH INBEV NV				
		Acquisitions	3,804.00	-462,102.85	
		Dispositions	-3,804.00		459,689.23
S6080396	ANHUI CONCH CEMENT 'H'CNY1				
		Dispositions	-289,500.00		1,233,153.69
		Free Delivery	-289,500.00		
		Free Receipt	289,500.00		
C03662Q105	ANSYS INC COM				
		Acquisitions	1,639.00	-150,136.48	
		Dispositions	-654.00		58,497.14
C036752103	ANTHEM INC COM				
		Acquisitions	1,681.00	-256,790.57	
		Dispositions	-1,681.00		268,707.85
S0045614	ANTOFAGASTA ORD GBP0.05				
		Acquisitions	1,948.00	-23,657.16	
		Dispositions	-1,948.00		24,150.64
CG0408V102	AON PLC COM				
		Dispositions	-15,000.00		1,457,051.02
		Free Delivery	-11,300.00		
		Free Receipt	11,300.00		
SB1G1854	AOZORA BANK NPV				
		Acquisitions	6,000.00	-22,187.62	
		Dispositions	-6,000.00		22,720.83
S6247306	APA GROUP NPV (STAPLED UNITS)				
		Acquisitions	5,218.00	-39,227.90	
		Dispositions	-5,218.00		37,380.68

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037411105	APACHE CORP COM				
		Acquisitions	4,500.00	-282,973.50	
		Dispositions	-5,300.00		352,293.67
		Free Delivery	-4,000.00		
		Free Receipt	4,000.00		
C03748R101	APARTMENT INVT & MGMT CO CL A				
		Acquisitions	985.00	-37,524.56	
		Dispositions	-985.00		37,233.00
SBVVHML1	APPLE INC 2.5% DUE 02-09-2025				
		Acquisitions	980,000.00	-978,618.20	
		Dispositions	-980,000.00		936,791.55
SBXC5WL8	APPLE INC 3.2% DUE 05-13-2025				
		Acquisitions	520,000.00	-519,809.65	
		Dispositions	-520,000.00		516,839.35
C037833100	APPLE INC COM STK				
		Acquisitions	19,315.00	-2,413,434.17	
		Dispositions	-62,950.00		7,704,061.34
		Free Delivery	-20,444.00		
		Free Receipt	20,444.00		
C038222105	APPLIED MATERIALS INC COM				
		Acquisitions	40,729.00	-774,273.90	
		Dispositions	-73,129.00		1,636,549.23
		Free Delivery	-23,099.00		
		Free Receipt	23,099.00		
SB6463M8	ARC RES LTD CDA COM				
		Acquisitions	1,500.00	-30,502.02	
		Dispositions	-1,500.00		29,129.85
S2823885	ARCA CONTINENTAL SAB DE CV				
		Acquisitions	5,577.00	-34,620.44	
		Dispositions	-9,808.00		59,818.82
		Free Delivery	-9,808.00		
		Free Receipt	9,808.00		
SB03XPL1	ARCELORMITTAL NPV				
		Acquisitions	4,707.00	-49,970.60	
		Dispositions	-4,707.00		52,069.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03938LAY0	ARCELORMITTAL SA 5.125% DUE 06-01-2020				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,400.00
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	3,996.00	-196,126.88	
		Dispositions	-3,996.00		199,560.24
C03969AAD2	ARDAGH PACKAGING 6.25% DUE 01-31-2019				
		Acquisitions	100,000.00	-96,500.00	
		Dispositions	-375,000.00		385,312.50
S0059585	ARM HLDGS ORD GBP0.0005				
		Acquisitions	10,561.00	-188,930.64	
		Dispositions	-10,561.00		173,414.98
		Free Delivery	-3,925.00		
		Free Receipt	3,925.00		
SB39VJC9	ARYZTA AG CHF0.02 (REGD)				
		Acquisitions	399.00	-26,933.93	
		Dispositions	-399.00		26,680.46
S6055208	ASAHI GLASS CO NPV				
		Acquisitions	5,000.00	-33,264.73	
		Dispositions	-5,000.00		33,071.98
S6054409	ASAHI GROUP HOLDINGS LTD NPV				
		Dispositions	-6,600.00		210,415.17
		Free Delivery	-3,300.00		
		Free Receipt	3,300.00		
S6054603	ASAHI KASEI CORP NPV				
		Acquisitions	12,000.00	-122,781.03	
		Dispositions	-75,000.00		600,810.68
		Free Delivery	-38,000.00		
		Free Receipt	38,000.00		
S6563875	ASCENDAS R/EST INV NPV (REIT)				
		Acquisitions	10,100.00	-18,490.62	
		Dispositions	-10,100.00		18,297.65
SB1YC5L4	ASCIANO LIMITED NPV				
		Acquisitions	4,847.00	-25,120.47	
		Dispositions	-4,847.00		24,901.51

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0053673	ASHTEAD GROUP ORD GBP0.10				
		Acquisitions	6,579.00	-113,032.91	
		Dispositions	-24,943.00		411,189.51
		Free Delivery	-12,471.00		
		Free Receipt	12,471.00		
S6057378	ASICS CORP NPV				
		Acquisitions	700.00	-18,053.57	
		Dispositions	-700.00		18,596.21
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	1,657.00	-178,757.44	
		Dispositions	-1,657.00		179,925.28
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)				
		Acquisitions	2,120.00	-42,090.22	
		Dispositions	-4,758.00		89,248.20
		Free Receipt	9,813.00		
S5698789	ASSA ABLOY SER'B'NPV				
		Acquisitions	3,672.00	-207,171.20	
		Dispositions	-2,966.00		173,909.58
		Free Delivery	-6,237.00		
		Free Receipt	2,966.00		
S0673123	ASSOCD BRIT FOODS ORD GBP0.0568				
		Acquisitions	1,664.00	-73,873.56	
		Dispositions	-1,664.00		73,995.88
C04621X108	ASSURANT INC COM				
		Acquisitions	434.00	-26,624.08	
		Dispositions	-434.00		28,010.36
S6985383	ASTELLAS PHARMA NPV				
		Dispositions	-44,200.00		651,490.60
		Free Delivery	-28,300.00		
		Free Receipt	28,300.00		
S0989529	ASTRAZENECA ORD USD0.25				
		Acquisitions	11,499.00	-799,082.87	
		Dispositions	-8,780.00		602,737.80
		Free Delivery	-2,818.00		
		Free Receipt	2,818.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6129222	ASX LTD NPV				
		Acquisitions	878.00	-29,166.59	
		Dispositions	-878.00		29,284.75
SBX2K4H3	AT&T INC 2.45% DUE 06-30-2020				
		Acquisitions	840,000.00	-839,571.60	
		Dispositions	-55,000.00		53,716.30
C00206RCM2	AT&T INC 3% DUE 06-30-2022				
		Acquisitions	474,000.00	-473,857.80	
		Dispositions	-474,000.00		460,522.08
C00206RCN0	AT&T INC 3.4% DUE 05-15-2025				
		Acquisitions	169,000.00	-161,231.07	
SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025				
		Acquisitions	1,720,000.00	-1,714,908.80	
		Dispositions	-1,165,000.00		1,105,697.40
C00206R102	AT&T INC COM				
		Acquisitions	32,702.00	-1,137,728.74	
		Dispositions	-32,702.00		1,091,592.76
S2060615	ATCO LTD CLASS I NON-VOTING COM NPV				
		Acquisitions	400.00	-14,886.37	
		Dispositions	-400.00		14,669.11
SBXC8BS7	ATLAS COPCO AB SER'A'NPV (POST SPLIT)				
		Acquisitions	3,631.00	-96,866.49	
		Dispositions	-4,118.00		107,538.36
		Free Receipt	9,310.00		
SB1QGR41	ATLAS COPCO AB SER'A'NPV				
		Dispositions	-9,310.00		289,032.59
		Free Delivery	-18,620.00		
		Free Receipt	9,310.00		
SB1QGR74	ATLAS COPCO AB SER'B'NPV				
		Acquisitions	1,861.00	-52,196.83	
		Dispositions	-1,861.00		50,747.82
SBXDZ444	ATLAS COPCO AB-A REDEMPTION				
		Dispositions	-9,310.00		6,559.68
		Free Receipt	9,310.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5654781	ATOS SE				
		Acquisitions	8,783.00	-673,873.56	
		Dispositions	-500.00		38,653.20
SBKX3XG2	AUCKLAND INTL NPV				
		Acquisitions	4,114.00	-14,406.74	
		Dispositions	-4,114.00		13,897.13
SB87CVM3	AURIZON HOLDINGS NPV				
		Acquisitions	9,993.00	-38,032.68	
		Dispositions	-9,993.00		39,062.39
SBPXR7J0	AUSNET SERVICES NPV (STAPLED UNITS)				
		Acquisitions	8,498.00	-9,790.49	
		Dispositions	-8,498.00		9,863.85
S6065586	AUST & NZ BANK GRP NPV				
		Dispositions	-47,120.00		1,217,337.10
		Free Delivery	-32,625.00		
		Free Receipt	32,625.00		
C052769106	AUTODESK INC COM				
		Acquisitions	1,428.00	-82,260.65	
		Dispositions	-1,428.00		80,239.32
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Dispositions	-5,940.00		506,770.35
		Free Delivery	-4,800.00		
		Free Receipt	4,800.00		
C05329W102	AUTONATION INC COM				
		Acquisitions	473.00	-29,302.16	
		Dispositions	-473.00		29,855.76
C053332102	AUTOZONE INC COM				
		Acquisitions	201.00	-135,940.04	
		Dispositions	-201.00		135,681.03
C053484101	AVALONBAY CMNTYS REIT				
		Acquisitions	832.00	-138,383.81	
		Dispositions	-832.00		135,973.76
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	570.00	-32,032.63	
		Dispositions	-570.00		32,900.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0216238	AVIVA ORD GBP0.25				
		Acquisitions	18,856.00	-154,411.97	
		Dispositions	-18,856.00		156,240.66
S7088429	AXA EUR2.29				
		Acquisitions	46,744.00	-1,238,327.91	
		Dispositions	-22,960.00		566,554.34
		Free Delivery	-18,760.00		
		Free Receipt	18,760.00		
S4647317	AXEL SPRINGER SE NPV(REGD)				
		Acquisitions	199.00	-11,087.04	
		Dispositions	-199.00		11,297.69
S2677606	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Dispositions	-24,100.00		1,280,471.07
		Free Delivery	-15,700.00		
		Free Receipt	15,700.00		
SB019M65	AZIMUT HLDG S.P.A NPV				
		Acquisitions	6,148.00	-174,225.50	
		Dispositions	-7,058.00		170,294.54
		Free Delivery	-1,840.00		
		Free Receipt	1,840.00		
C073302101	B/E AEROSPACE INC COM				
		Acquisitions	172.00	-10,802.35	
		Dispositions	-3,991.00		234,840.49
S0969703	BABCOCK INTL GROUP ORD GBP0.60				
		Dispositions	-19,790.00		301,656.48
		Free Delivery	-5,552.00		
		Free Receipt	5,552.00		
S0263494	BAE SYSTEMS ORD GBP0.025				
		Dispositions	-126,600.00		989,763.01
		Free Delivery	-99,900.00		
		Free Receipt	99,900.00		
C057224107	BAKER HUGHES INC COM				
		Acquisitions	2,738.00	-188,095.40	
		Dispositions	-2,738.00		184,075.74
C058498106	BALL CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	866.00	-63,135.82	
		Dispositions	-866.00		62,533.86
S7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)				
		Acquisitions	220.00	-28,692.76	
		Dispositions	-220.00		28,233.77
C05948K3J6	BANC AMER 6% DUE 03-25-2036				
		Acquisitions	2,603.88	0.00	
		Dispositions	-50,383.07		41,512.74
SB1HKSV6	BANCA GENERALI EUR1				
		Acquisitions	1,007.00	-33,098.98	
		Dispositions	-3,275.00		119,187.93
		Free Delivery	-3,275.00		
		Free Receipt	3,275.00		
SBYMFF50	BANCO BILBAO EUR0.49 (RDF)				
		Free Delivery	-183.00		
		Free Receipt	183.00		
SBWK1QW0	BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 (RFD)				
		Free Delivery	-436.00		
		Free Receipt	436.00		
C05958AAL2	BANCO DO BRASIL S 9% DUE 12-31-2049				
		Acquisitions	195,000.00	-166,875.00	
		Dispositions	-190,000.00		148,237.50
SB8BVZQ8	BANCO NAC DE DESEN ECONO 5.5 DUE 07-12-2020				
		Dispositions	-130,000.00		134,800.90
		Free Receipt	110,000.00		
SBBHXPN6	BANCO POPULAR ESPA EUR0.5				
		Acquisitions	8,429.00	-43,891.17	
		Dispositions	-8,429.00		45,966.94
S5705946	BANCO SANTANDER EUR0.50(REGD)				
		Acquisitions	67,898.00	-511,701.71	
		Dispositions	-67,898.00		510,934.71
SB0JDQD4	BANDAI NAMCO HOLDINGS INC				
		Acquisitions	800.00	-16,148.32	
		Dispositions	-800.00		16,882.14
SBWX8CH5	BANK AMER CORP 3.95% DUE 04-21-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	-594,274.00	
		Dispositions	-600,000.00		583,794.00
SBVV2M05	BANK AMER CORP 4% DUE 01-22-2025				
		Acquisitions	1,515,000.00	-1,518,977.80	
		Dispositions	-520,000.00		514,419.25
S6075808	BANK HAPOALIM B.M. ILS1				
		Acquisitions	4,856.00	-23,886.13	
		Dispositions	-4,856.00		24,183.06
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	7,019.00	-298,206.43	
		Dispositions	-7,019.00		301,395.86
C060505104	BANK OF AMERICA CORP				
		Acquisitions	19,682.00	-312,090.57	
		Dispositions	-66,282.00		1,079,733.78
		Free Delivery	-61,600.00		
		Free Receipt	61,600.00		
C06050TLY6	BANK OF AMERICA N A 1.65% DUE 03-26-2018				
		Acquisitions	459,000.00	-458,371.17	
		Dispositions	-459,000.00		459,183.60
S2076009	BANK OF MONTREAL COM NPV				
		Acquisitions	3,000.00	-196,215.31	
		Dispositions	-3,000.00		194,557.43
S6709099	BANK RAKYAT INDONESIA PERSER				
		Dispositions	-926,700.00		843,868.81
		Free Delivery	-519,500.00		
		Free Receipt	519,500.00		
SB9FLK44	BANKIA S.A. EUR0.80				
		Acquisitions	21,152.00	-29,423.08	
		Dispositions	-21,152.00		29,022.09
S5474008	BANKINTER SA EUR0.3(REGD)				
		Dispositions	-20,063.00		152,060.20
		Free Delivery	-20,063.00		
		Free Receipt	20,063.00		
SBWDQJF6	BARCLAYS PLC 2.0% 03-16-2018				
		Acquisitions	1,030,000.00	-1,029,907.30	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		64,732.85
S3134865	BARCLAYS PLC ORD GBP0.25				
		Dispositions	-181,050.00		719,077.98
		Free Delivery	-90,500.00		
		Free Receipt	90,500.00		
SB8L1XP3	BARRICK GOLD CORP 3.85% DUE 04-01-2022				
		Acquisitions	760,000.00	-749,154.80	
		Dispositions	-1,930,000.00		1,805,210.50
S2024644	BARRICK GOLD CORP COM NPV				
		Acquisitions	5,400.00	-70,334.40	
		Dispositions	-5,400.00		69,356.56
S5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)				
		Acquisitions	11.00	-13,314.10	
		Dispositions	-11.00		13,201.90
S5086577	BASF - ORD SHS COMSTK				
		Acquisitions	2,636.00	-263,112.59	
		Dispositions	-8,596.00		789,350.80
		Free Delivery	-1,698.00		
		Free Receipt	1,698.00		
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,419.00	-236,222.81	
		Dispositions	-26,369.00		1,771,024.17
S5069211	BAYER AG NPV (REGD)				
		Acquisitions	3,000.00	-434,711.03	
		Dispositions	-9,756.00		1,374,303.28
		Free Delivery	-906.00		
		Free Receipt	906.00		
S5756030	BAYER MOTOREN WERK NON VTG PRF EUR1				
		Acquisitions	268.00	-24,475.40	
		Dispositions	-268.00		24,495.28
S5756029	BAYERISCHE MOTOREN WERKE A G COM				
		Acquisitions	494.00	-46,543.63	
		Dispositions	-2,587.00		301,377.12
		Free Delivery	-2,110.00		
		Free Receipt	2,110.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4VGVM3	BAYTEX ENERGY CORP				
		Acquisitions	800.00	-15,408.40	
		Dispositions	-800.00		14,382.40
SB9N3SQ0	BB SEGURIDADE PART COM NPV				
		Acquisitions	1,700.00	-20,395.92	
		Dispositions	-24,000.00		271,124.24
		Free Delivery	-11,300.00		
		Free Receipt	11,300.00		
C054937107	BB&T CORP COM				
		Acquisitions	22,371.00	-856,710.07	
		Dispositions	-5,181.00		200,374.44
SBTLJQX3	BBVA(BILB-VIZ- ARG0 EUR1 RFD				
		Free Delivery	-305.00		
		Free Receipt	305.00		
S5501906	BBVA(BILB-VIZ-ARG) EUR0.49				
		Acquisitions	38,847.00	-380,303.50	
		Dispositions	-39,634.00		390,008.16
		Free Delivery	-26,578.00		
		Free Receipt	27,502.00		
C05534B760	BCE INC COM NEW				
		Dispositions	-24,110.00		1,051,115.03
		Free Delivery	-10,255.00		
		Free Receipt	10,255.00		
SB188TH2	BCE INC COM NPV				
		Acquisitions	700.00	-31,049.70	
		Dispositions	-700.00		30,898.48
S5812493	BCO COM PORTUGUES NPV				
		Acquisitions	173,566.00	-17,250.93	
		Dispositions	-173,566.00		17,568.18
SB1X8QN2	BCO DE SABADELL EUR0.125				
		Acquisitions	20,808.00	-55,637.63	
		Dispositions	-20,808.00		55,040.84
S2328595	BCO DO BRASIL SA COM NPV				
		Dispositions	-20,300.00		180,100.05
		Free Delivery	-20,300.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	20,300.00		
S6088204	BEACH ENERGY LTD NPV				
		Dispositions	-524,575.00		350,464.57
		Free Delivery	-262,300.00		
		Free Receipt	262,300.00		
SBTDFSY4	BECTON DICKINSON & 1.8% DUE 12-15-2017				
		Acquisitions	1,425,000.00	-1,425,000.00	
		Dispositions	-1,425,000.00		1,434,744.75
SBTDFTZ2	BECTON DICKINSON & 2.675% DUE 12-15-2019				
		Acquisitions	880,000.00	-880,000.00	
		Dispositions	-500,000.00		504,550.80
SBTDD0Y2	BECTON DICKINSON & 3.734% DUE 12-15-2024				
		Acquisitions	360,000.00	-360,000.00	
		Dispositions	-360,000.00		361,767.60
C075887109	BECTON DICKINSON & CO COM				
		Acquisitions	1,316.00	-185,896.71	
		Dispositions	-1,316.00		185,661.28
C075896100	BED BATH & BEYOND INC COM				
		Acquisitions	1,170.00	-83,082.17	
		Dispositions	-1,170.00		82,473.30
S5107401	BEIERSDORF AG EUR1				
		Acquisitions	476.00	-41,395.11	
		Dispositions	-476.00		42,805.26
SB1WJ4X2	BELLE INTERNATIONA HKD0.01				
		Acquisitions	613,000.00	-701,682.73	
		Dispositions	-307,000.00		394,242.84
		Free Delivery	-307,000.00		
		Free Receipt	307,000.00		
S6091280	BENDIGO AND ADELAIDE BANK LTD NPV				
		Acquisitions	2,221.00	-21,372.46	
		Dispositions	-2,221.00		21,722.30
S6121927	BENESSE HOLDINGS INC NPV				
		Acquisitions	300.00	-9,338.19	
		Dispositions	-300.00		7,419.30
C084670702	BERKSHIRE HATHAWAY INC-CL B				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,491.00	-1,633,184.80	
		Dispositions	-11,491.00		1,652,175.98
C086516101	BEST BUY INC COM STK				
		Acquisitions	1,835.00	-64,095.08	
		Dispositions	-1,835.00		64,812.20
C08782TAG8	BEVERAGES & MORE 10% DUE 11-15-2018				
		Acquisitions	50,000.00	-48,750.00	
		Dispositions	-400,000.00		395,162.50
S6098032	BEZEQ ISRAEL TELCM ILS1				
		Acquisitions	9,571.00	-17,930.98	
		Dispositions	-9,571.00		17,033.47
S0876289	BG GROUP ORD GBP0.10				
		Acquisitions	16,105.00	-295,924.28	
		Dispositions	-28,640.00		455,705.85
S6144690	BHP BILLITON LTD NPV				
		Acquisitions	15,113.00	-386,793.60	
		Dispositions	-15,113.00		392,194.57
S0056650	BHP BILLITON PLC USD0.50				
		Acquisitions	9,943.00	-241,179.03	
		Dispositions	-9,943.00		245,293.94
S6100089	BIDVEST GROUP ZAR0.05				
		Dispositions	-3,198.00		87,927.61
		Free Delivery	-3,198.00		
		Free Receipt	3,198.00		
C090572207	BIO RAD LABS INC CL A				
		Acquisitions	1,500.00	-181,294.51	
		Dispositions	-1,000.00		147,178.09
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	88.00	-27,144.26	
		Dispositions	-3,373.00		1,271,121.47
		Free Delivery	-1,993.00		
		Free Receipt	1,993.00		
C09073M104	BIO-TECHNE CORP COM				
		Acquisitions	162.00	-16,224.81	
		Dispositions	-3,922.00		389,814.87

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6076425	BK LEUMI LE ISRAEL ILS1				
		Acquisitions	6,066.00	-23,119.74	
		Dispositions	-6,066.00		23,588.43
S6075756	BK OF KYOTO LTD NPV				
		Acquisitions	2,000.00	-21,886.67	
		Dispositions	-2,000.00		22,487.28
S2076281	BK OF NOVA SCOTIA COM NPV				
		Acquisitions	5,700.00	-315,033.94	
		Dispositions	-5,700.00		309,704.12
S6076243	BK OF QUEENSLAND NPV				
		Acquisitions	1,812.00	-18,911.16	
		Dispositions	-1,812.00		18,979.72
S6986449	BK OF YOKOHAMA NPV				
		Acquisitions	5,000.00	-31,732.33	
		Dispositions	-5,000.00		32,446.41
C09227Q100	BLACKBAUD INC COM				
		Acquisitions	1,658.00	-92,423.76	
		Dispositions	-142.00		8,867.24
SBCBHZ31	BLACKBERRY LTD NPV				
		Acquisitions	2,500.00	-25,566.92	
		Dispositions	-2,500.00		25,545.92
C09247X101	BLACKROCK INC COM STK				
		Acquisitions	300.00	-105,683.01	
		Dispositions	-7,015.00		2,552,789.55
		Free Delivery	-5,218.00		
		Free Receipt	5,218.00		
C093671105	BLOCK H & R INC COM				
		Acquisitions	1,734.00	-52,708.57	
		Dispositions	-1,734.00		52,384.14
C09531U102	BLUE BUFFALO PET PRODS INC COM				
		Acquisitions	176.00	-3,520.00	
		Dispositions	-176.00		4,576.09
S6536112	BOC HONG KONG HLDG NPV				
		Dispositions	-234,200.00		894,543.19
		Free Delivery	-225,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	225,000.00		
C097023105	BOEING CO COM				
		Acquisitions	926.00	-129,114.95	
		Dispositions	-5,038.00		715,374.25
		Free Delivery	-3,605.00		
		Free Receipt	3,605.00		
C097488100	BOJANGLES INC COM				
		Acquisitions	44.00	-836.00	
		Dispositions	-44.00		1,142.97
SB1XCBX9	BOLIDEN AB NPV				
		Acquisitions	1,253.00	-27,336.05	
		Dispositions	-1,253.00		26,434.28
S4572709	BOLLORE EUR16				
		Dispositions	-16,700.00		72,824.25
		Free Receipt	16,533.00		
S2109723	BOMBARDIER INC CLASS'B'SUB-VTG NPV				
		Acquisitions	7,100.00	-14,290.25	
		Dispositions	-7,100.00		15,149.19
C097793AC7	BONANZA CREEK 5.75% DUE 02-01-2023				
		Acquisitions	140,000.00	-129,500.00	
		Dispositions	-80,000.00		59,200.00
C097793AB9	BONANZA CREEK 6.75 DUE 04-15-2021				
		Acquisitions	30,000.00	-27,000.00	
		Dispositions	-150,000.00		145,500.00
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	4,511.00	-128,142.54	
		Dispositions	-2,309.00		63,175.08
S6218670	BORAL LIMITED NPV				
		Acquisitions	3,847.00	-19,103.57	
		Dispositions	-3,847.00		19,180.90
C099724106	BORG WARNER INC COM				
		Acquisitions	1,427.00	-84,071.85	
		Dispositions	-1,427.00		86,504.74
SBWBXT04	BORGWARNER INC 3.375% DUE 03-15-2025				
		Acquisitions	400,000.00	-399,192.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		403,192.00
C101137107	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	8,384.00	-148,745.57	
		Dispositions	-8,384.00		145,043.20
C103186AA0	BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019				
		Acquisitions	150,000.00	-110,375.00	
		Dispositions	-50,000.00		42,250.00
C103304BK6	BOYD GAMING CORP 6.875% DUE 05-15-2023				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,200.00
S0798059	BP ORD USD0.25				
		Acquisitions	86,137.00	-629,212.72	
		Dispositions	-86,137.00		615,305.82
SB1FJ0C0	BRAMBLES LTD NPV				
		Acquisitions	7,467.00	-64,350.41	
		Dispositions	-7,467.00		65,882.20
SB4VFQN6	BRAZIL(FED REP OF) 6% NTS 15/08/2050 BRL1000				
		Acquisitions	1,376.00	-1,215,985.25	
		Dispositions	-615.00		348,442.69
SB4YVF56	BRENNTAG AG NPV				
		Acquisitions	2,489.00	-144,984.54	
		Dispositions	-2,631.00		159,797.26
		Free Delivery	-2,631.00		
		Free Receipt	2,631.00		
S6132101	BRIDGESTONE CORP NPV				
		Acquisitions	3,100.00	-129,578.62	
		Dispositions	-3,100.00		122,807.99
S6181482	BRILLIANCE CHINA USD0.01				
		Dispositions	-56,000.00		93,367.21
		Free Delivery	-28,000.00		
		Free Receipt	28,000.00		
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	2,097.00	-127,360.59	
		Dispositions	-16,615.00		1,087,131.70
		Free Delivery	-11,096.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	11,096.00		
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25				
		Acquisitions	8,802.00	-491,355.63	
		Dispositions	-8,802.00		490,472.99
S0136701	BRITISH LAND CO ORD GBP0.25				
		Acquisitions	4,604.00	-59,558.99	
		Dispositions	-4,604.00		61,045.14
SBVDPV49	BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000				
		Acquisitions	300,000.00	-299,874.00	
		Dispositions	-45,000.00		44,728.50
C112463104	BROOKDALE SR LIVING INC COM STK				
		Acquisitions	411.00	-15,734.82	
		Dispositions	-9,823.00		328,202.32
S2092599	BROOKFIELD ASSET LIMITED VTG SHARES CLASS A				
		Acquisitions	2,700.00	-146,520.37	
		Dispositions	-2,700.00		147,084.51
S2092555	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A				
		Acquisitions	2,892.00	-94,715.26	
		Dispositions	-3,864.00		208,445.82
		Free Delivery	-3,864.00		
		Free Receipt	5,796.00		
S6146500	BROTHER INDUSTRIES NPV				
		Acquisitions	1,200.00	-19,213.96	
		Dispositions	-1,200.00		18,857.29
C115637209	BROWN-FORMAN INC CL B NON-VTG COM				
		Acquisitions	982.00	-89,156.47	
		Dispositions	-982.00		89,018.30
SB290VL2	BRUCE MANSFIELD 6.85% DUE 06-01-2034				
		Acquisitions	60,965.16	-64,320.69	
		Dispositions	-59,924.69		59,924.69
C117043109	BRUNSWICK CORP COM				
		Acquisitions	5,834.00	-314,803.21	
		Dispositions	-596.00		31,577.15
C101121101	BSTN PPTYS INC				
		Acquisitions	966.00	-128,693.22	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-966.00		124,275.90
S3091357	BT GROUP ORD GBP0.05				
		Acquisitions	20,267.00	-140,856.84	
		Dispositions	-72,035.00		508,574.54
		Free Delivery	-54,432.00		
		Free Receipt	54,432.00		
S0100159	BTG ORD GBP0.10				
		Dispositions	-14,941.00		159,769.42
		Free Delivery	-7,470.00		
		Free Receipt	7,470.00		
SB0744B3	BUNZL PLC ORD GBP0.32142857				
		Dispositions	-5,652.00		162,058.15
		Free Delivery	-5,652.00		
		Free Receipt	5,652.00		
S3174300	BURBERRY GROUP ORD GBP0.0005				
		Acquisitions	2,121.00	-57,479.80	
		Dispositions	-2,121.00		58,338.33
SBWB9BH3	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025				
		Acquisitions	1,660,000.00	-1,652,264.40	
		Dispositions	-1,660,000.00		1,598,629.65
C77799APR5	BUY TO OPEN REPO CITIGROUP 0.2% FROM 04-02-2015 TO 04/06/2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .06% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .07% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .07% FROM 06-23-2015 TO 06-24-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS .09% FROM 07-22-2015 TO 07-23-2015				
		Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .09% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .1% FROM 06-19-2015 TO 06-22-2015				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .1% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .1% FROM 11-24-2015 TO 11-25-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .11% FROM 01-21-2015 TO 01-22-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .12% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .12% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .13% FROM 05-26-2015 TO 05-27-2015				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .14% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .15% FROM 11-16-2015 TO 11-17-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .16% FROM 05-22-2015 TO 05-26-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .16% FROM 06-11-2015 TO 06-12-2015				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799SEP2	BUY TO OPEN REPO W/BARCLAYS .17% FROM 09-14-2015 TO 09-15-2015				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .18% FROM 06-16-2015 TO 06-17-2015				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .19% FROM 05-15-2015 TO 05-18-2015				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .2% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .2% FROM 06-15-2015 TO 06-16-2015				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BARCLAYS .2% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .21% FROM 04-30-2015 TO 05-01-2015				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS .22% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/BARCLAYS .25% FROM 06-30-2015 TO 07-01-2015				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS .29% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .05% FROM 01-22-2015 TO 01-23-2015				
		Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .05% FROM 01-28-2015 TO 01-29-2015				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .05% FROM 02-25-2015 TO 02-26-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .05% FROM 12-26-2014 TO 12-29-2014				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .06% FROM 01-29-2015 TO 01-30-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .06% FROM 02-19-2015 TO 02-20-2015				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .06% FROM 02-20-2015 TO 02-23-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .06% FROM 02-23-2015 TO 02-24-2015				
		Acquisitions	23,600,000.00	-23,600,000.00	
		Dispositions	-23,600,000.00		23,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .06% FROM 02-24-2015 TO 02-25-2015				
		Acquisitions	23,600,000.00	-23,600,000.00	
		Dispositions	-23,600,000.00		23,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .06% FROM 11-20-2015 TO 11-23-2015				

◆ Schedule of Acquisitions and 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
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .07% FROM 01-28-2015 TO 01-29-2015				
		Acquisitions	8,500,000.00	-8,500,000.00	
		Dispositions	-8,500,000.00		8,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .07% FROM 02-26-2015 TO 02-27-2015				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .07% FROM 05-19-2015 TO 05-20-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .07% FROM 05-20-2015 TO 05-21-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .07% FROM 06-23-2015 TO 06-24-2015				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .07% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .08% FROM 04-22-2015 TO 04-23-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .08% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .08% FROM 07-22-2015 TO 07-23-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .08% FROM 10-22-2015 TO 10-23-2015				
		Acquisitions	30,100,000.00	-30,100,000.00	
		Dispositions	-30,100,000.00		30,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .08% FROM 10-28-2015 TO 10-29-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .08% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .09% FROM 01-26-2015 TO 01-27-2015				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .09% FROM 01-27-2015 TO 01-28-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .09% FROM 05-18-2015 TO 05-19-2015				
		Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .09% FROM 05-21-2015 TO 05-22-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .09% FROM 05-27-2015 TO 05-28-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .09% FROM 10-27-2015 TO 10-28-2015				
		Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .09% FROM 11-02-2015 TO 11-03-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .09% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .09% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .1% FROM 01-12-2015 TO 01-13-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .1% FROM 01-21-2015 TO 01-22-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .1% FROM 01-23-2015 TO 01-26-2015				
		Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .1% FROM 01-26-2015 TO 01-27-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .1% FROM 02-04-2015 TO 02-05-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .1% FROM 05-07-2015 TO 05-08-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .1% FROM 05-08-2015 TO 05-11-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .1% FROM 05-28-2015 TO 05-29-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .1% FROM 06-19-2015 TO 06-22-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .1% FROM 07-21-2015 TO 07-22-2015				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .1% FROM 11-10-2015 TO 11-12-2015				
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .11% FROM 02-27-2015 TO 03-02-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .11% FROM 04-21-2015 TO 04-22-2015				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .11% FROM 05-11-2015 TO 05-12-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .11% FROM 07-23-2015 TO 07-24-2015				
		Acquisitions	12,100,000.00	-12,100,000.00	
		Dispositions	-12,100,000.00		12,100,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .11% FROM 10-29-2015 TO 10-30-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .11% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .12% FROM 01-20-2015 TO 01-21-2015				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .12% FROM 02-18-2015 TO 02-19-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .12% FROM 03-02-2015 TO 03-03-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .12% FROM 03-03-2015 TO 03-04-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .12% FROM 03-04-2015 TO 03-05-2015				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .12% FROM 05-05-2015 TO 05-06-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .12% FROM 05-06-2015 TO 05-07-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .12% FROM 09-23-2015 TO 09-24-2015				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .12% FROM 10-21-2015 TO 10-22-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .12% FROM 11-09-2015 TO 11-10-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .12% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .12% FROM 12-23-2014 TO 12-24-2014				
		Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .12% FROM 12-31-2014 TO 01-02-2015				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .13% FROM 02-17-2015 TO 02-18-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .13% FROM 03-20-2015 TO 03-23-2015				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .13% FROM 04-24-2015 TO 04-27-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .13% FROM 05-01-2015 TO 05-04-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .13% FROM 05-04-2015 TO 05-05-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .13% FROM 07-20-2015 TO 07-21-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .13% FROM 10-26-2015 TO 10-27-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .13% FROM 11-03-2015 TO 11-04-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .13% FROM 12-24-2014 TO 12-26-2014				
		Acquisitions	20,600,000.00	-20,600,000.00	
		Dispositions	-20,600,000.00		20,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .13% FROM 12-29-2014 TO 12-30-2014				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .13% FROM 12-30-2014 TO 12-31-2014				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .14% FROM 01-15-2015 TO 01-16-2015				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .14% FROM 02-13-2015 TO 02-17-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .14% FROM 03-06-2015 TO 03-09-2015				
		Acquisitions	22,400,000.00	-22,400,000.00	
		Dispositions	-22,400,000.00		22,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .14% FROM 03-09-2015 TO 03-10-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .14% FROM 03-10-2015 TO 03-11-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,400,000.00	-21,400,000.00	
		Dispositions	-21,400,000.00		21,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .14% FROM 06-10-2015 TO 06-11-2015				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .14% FROM 10-30-2015 TO 11-02-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .14% FROM 11-06-2015 TO 11-09-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .15% FROM 01-16-2015 TO 01-20-2015				
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .15% FROM 02-09-2015 TO 02-10-2015				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 03-05-2015 TO 03-06-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 03-13-2015 TO 03-16-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 03-17-2015 TO 03-18-2015				
		Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 03-19-2015 TO 03-20-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 04-20-2015 TO 04-21-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 04-30-2015 TO 05-01-2015				
		Acquisitions	18,600,000.00	-18,600,000.00	
		Dispositions	-18,600,000.00		18,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .15% FROM 05-12-2015 TO 05-13-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .15% FROM 06-08-2015 TO 06-09-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .15% FROM 07-08-2015 TO 07-09-2015				
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .15% FROM 07-20-2015 TO 07-21-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .15% FROM 10-13-2015 TO 10-14-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .15% FROM 11-06-2015 TO 11-09-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .15% FROM 11-12-2015 TO 11-13-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .16% FROM 06-05-2015 TO 06-08-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .16% FROM 06-29-2015 TO 06-30-2015				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .16% FROM 07-09-2015 TO 07-10-2015				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .16% FROM 07-17-2015 TO 07-20-2015				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .16% FROM 09-17-2015 TO 09-18-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .16% FROM 10-19-2015 TO 10-20-2015				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .16% FROM 10-20-2015 TO 10-21-2015				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .16% FROM 10-23-2015 TO 10-26-2015				
		Acquisitions	12,700,000.00	-12,700,000.00	
		Dispositions	-12,700,000.00		12,700,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .16% FROM 12-15-2014 TO 12-16-2014				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .17% FROM 03-18-2015 TO 03-19-2015				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .17% FROM 06-01-2015 TO 06-02-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .17% FROM 06-11-2015 TO 06-12-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .17% FROM 06-16-2015 TO 06-17-2015				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .17% FROM 09-14-2015 TO 09-15-2015				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .17% FROM 10-23-2015 TO 10-26-2015				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .18% FROM 03-16-2015 TO 03-17-2015				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .18% FROM 04-08-2015 TO 04-09-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .18% FROM 05-29-2015 TO 06-01-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .18% FROM 07-10-2015 TO 07-13-2015				
		Acquisitions	12,400,000.00	-12,400,000.00	
		Dispositions	-12,400,000.00		12,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .18% FROM 07-13-2015 TO 07-14-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .18% FROM 08-20-2015 TO 08-21-2015				
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .18% FROM 11-05-2015 TO 11-06-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 03-27-2015 TO 03-30-2015				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 03-30-2015 TO 03-31-2015				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 04-06-2015 TO 04-07-2015				
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 04-07-2015 TO 04-08-2015				
		Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 04-08-2015 TO 04-09-2015				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .19% FROM 04-09-2015 TO 04-10-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .19% FROM 06-03-2015 TO 06-04-2015				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .19% FROM 07-24-2015 TO 07-27-2015				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .2% FROM 03-30-2015 TO 03-31-2015				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .2% FROM 04-01-2015 TO 04-02-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .2% FROM 04-13-2015 TO 04-14-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .2% FROM 07-16-2015 TO 07-17-2015				
		Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .2% FROM 07-16-2015 TO 07-17-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .2% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .2% FROM 09-15-2015 TO 09-16-2015				
		Acquisitions	7,800,000.00	-7,800,000.00	
		Dispositions	-7,800,000.00		7,800,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .2% FROM 10-14-2015 TO 10-15-2015				
		Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .2% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .21% FROM 04-10-2015 TO 04-13-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .21% FROM 04-16-2015 TO 04-17-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .21% FROM 04-17-2015 TO 04-20-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .21% FROM 07-27-2015 TO 07-28-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .21% FROM 07-29-2015 TO 07-30-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .22% FROM 04-15-2015 TO 04-16-2015				
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .22% FROM 08-18-2015 TO 08-19-2015				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .22% FROM 10-15-2015 TO 10-16-2015				
		Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .22% FROM 10-16-2015 TO 10-19-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .23% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .23% FROM 08-03-2015 TO 08-04-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .23% FROM 08-04-2015 TO 08-05-2015				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .24% FROM 08-03-2015 TO 08-04-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .25% FROM 07-30-2015 TO 07-31-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .25% FROM 08-11-2015 TO 08-12-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .27% FROM 08-07-2015 TO 08-10-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .27% FROM 08-13-2015 TO 08-14-2015				
		Acquisitions	11,700,000.00	-11,700,000.00	
		Dispositions	-11,700,000.00		11,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .08% FROM 01-29-2015 TO 01-30-2015				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .08% FROM 02-20-2015 TO 02-23-2015				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .08% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .08% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .1% FROM 01-28-2015 TO 01-29-2015				
		Acquisitions	10,000,000.00	-10,000,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .11% FROM 01-07-2015 TO 01-08-2015				
		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 .11% FROM 01-30-2015 TO 02-02-2015				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .11% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .11% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .12% FROM 01-08-2015 TO 01-09-2015				
		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 .12% FROM 01-12-2015 TO 01-13-2015				
		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 .12% FROM 01-21-2015 TO 01-22-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .12% FROM 01-27-2015 TO 01-28-2015				
		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 .12% FROM 01-30-2015 TO 02-02-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .12% FROM 02-11-2015 TO 02-12-2015				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .13% FROM 01-09-2015 TO 01-12-2015				
		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 .13% FROM 01-13-2015 TO 01-14-2015				
		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 .13% FROM 01-14-2015 TO 01-15-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .13% FROM 02-03-2015 TO 02-04-2015				
		Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .13% FROM 02-11-2015 TO 02-12-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .13% FROM 02-18-2015 TO 02-19-2015				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .13% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .13% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .13% FROM 05-26-2015 TO 05-27-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .13% FROM 05-26-2015 TO 05-27-2015				
		Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .13% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	14,000,000.00	-14,000,000.00	
		Dispositions	-14,000,000.00		14,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .14% FROM 02-03-2015 TO 02-04-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .14% FROM 02-05-2015 TO 02-06-2015				
		Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .14% FROM 12-26-2014 TO 12-29-2014				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .14% FROM 12-31-2014 TO 01-02-2015				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .15% FROM 02-05-2015 TO 02-06-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .15% FROM 02-10-2015 TO 02-11-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .15% FROM 02-17-2015 TO 02-18-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .15% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .15% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .15% FROM 06-09-2015 TO 06-10-2015				
		Acquisitions	13,500,000.00	-13,500,000.00	
		Dispositions	-13,500,000.00		13,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .15% FROM 06-09-2015 TO 06-10-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .15% FROM 11-16-2015 TO 11-17-2015				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .15% FROM 11-25-2015 TO 11-27-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .15% FROM 12-10-2014 TO 12-11-2014				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .16% FROM 02-10-2015 TO 02-11-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .16% FROM 02-12-2015 TO 02-13-2015				
		Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .17% FROM 02-09-2015 TO 02-10-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .17% FROM 02-12-2015 TO 02-13-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .17% FROM 06-11-2015 TO 06-12-2015				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .17% FROM 12-09-2014 TO 12-10-2014				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .17% FROM 12-22-2014 TO 12-23-2014				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-01-2014 TO 12-02-2014				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-03-2014 TO 12-04-2014				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-04-2014 TO 12-05-2014				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-08-2014 TO 12-09-2014				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-12-2014 TO 12-15-2014				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-16-2014 TO 12-17-2014				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .18% FROM 12-18-2014 TO 12-19-2014				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .19% FROM 05-15-2015 TO 05-18-2015				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .19% FROM 12-02-2014 TO 12-03-2014				
		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 .2% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CHASE SEC .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		700,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .2% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .2% FROM 12-05-2014 TO 12-08-2014				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .2% FROM 12-19-2014 TO 12-22-2014				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .21% FROM 04-16-2015 TO 04-17-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CHASE SEC .29% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .3% FROM 03-31-2015 TO 04-01-2015				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .05% FROM 05-07-2015 TO 05-08-2015				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .06% FROM 05-04-2015 TO 05-05-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .07% FROM 05-19-2015 TO 05-20-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .07% FROM 05-20-2015 TO 05-21-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .07% FROM 06-23-2015 TO 06-24-2015				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .08% FROM 02-26-2015 TO 02-27-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .08% FROM 06-22-2015 TO 06-23-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .08% FROM 10-28-2015 TO 10-29-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .08% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .09% FROM 02-19-2015 TO 02-20-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .09% FROM 05-27-2015 TO 05-28-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .09% FROM 07-22-2015 TO 07-23-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .09% FROM 10-22-2015 TO 10-23-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .09% FROM 10-27-2015 TO 10-28-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .09% FROM 11-02-2015 TO 11-03-2015				
		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 .09% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .1% FROM 05-08-2015 TO 05-11-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .1% FROM 05-18-2015 TO 05-19-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .1% FROM 05-21-2015 TO 05-22-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .1% FROM 05-28-2015 TO 05-29-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 06-19-2015 TO 06-22-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-10-2015 TO 11-12-2015				
		Acquisitions	34,200,000.00	-34,200,000.00	
		Dispositions	-34,200,000.00		34,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-24-2015 TO 11-25-2015				
		Acquisitions	34,400,000.00	-34,400,000.00	
		Dispositions	-34,400,000.00		34,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .11% FROM 04-21-2015 TO 04-22-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .11% FROM 04-30-2015 TO 05-01-2015				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .11% FROM 05-11-2015 TO 05-12-2015				
		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 .11% FROM 07-21-2015 TO 07-22-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .11% FROM 10-29-2015 TO 10-30-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .12% FROM 01-14-2015 TO 01-15-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .12% FROM 02-02-2015 TO 02-03-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .12% FROM 03-03-2015 TO 03-04-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .12% FROM 03-23-2015 TO 03-24-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .12% FROM 04-28-2015 TO 04-29-2015				
		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 .12% FROM 07-23-2015 TO 07-24-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-08-2015 TO 09-09-2015				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-09-2015 TO 09-10-2015				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-18-2015 TO 09-21-2015				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-23-2015 TO 09-24-2015				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-29-2015 TO 09-30-2015				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .12% FROM 10-05-2015 TO 10-06-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .12% FROM 10-21-2015 TO 10-22-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-04-2015 TO 11-05-2015				
		Acquisitions	28,400,000.00	-28,400,000.00	
		Dispositions	-28,400,000.00		28,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2015 TO 11-10-2015				
		Acquisitions	34,400,000.00	-34,400,000.00	
		Dispositions	-34,400,000.00		34,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .13% FROM 01-20-2015 TO 01-21-2015				
		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 .13% FROM 03-20-2015 TO 03-23-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .13% FROM 03-24-2015 TO 03-25-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .13% FROM 05-05-2015 TO 05-06-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .13% FROM 05-06-2015 TO 05-07-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .13% FROM 05-26-2015 TO 05-27-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .13% FROM 09-21-2015 TO 09-22-2015				
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .13% FROM 09-28-2015 TO 09-29-2015				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .13% FROM 10-06-2015 TO 10-07-2015				
		Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .13% FROM 10-26-2015 TO 10-27-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-13-2015 TO 11-16-2015				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .14% FROM 03-12-2015 TO 03-13-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .14% FROM 06-18-2015 TO 06-19-2015				
		Acquisitions	19,700,000.00	-19,700,000.00	
		Dispositions	-19,700,000.00		19,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .14% FROM 06-24-2015 TO 06-25-2015				
		Acquisitions	21,300,000.00	-21,300,000.00	
		Dispositions	-21,300,000.00		21,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .14% FROM 07-06-2015 TO 07-07-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .14% FROM 07-07-2015 TO 07-08-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .14% FROM 09-22-2015 TO 09-23-2015				
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .14% FROM 09-25-2015 TO 09-28-2015				
		Acquisitions	28,100,000.00	-28,100,000.00	
		Dispositions	-28,100,000.00		28,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .14% FROM 10-07-2015 TO 10-08-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .14% FROM 10-08-2015 TO 10-09-2015				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-03-2015 TO 11-04-2015				
		Acquisitions	28,300,000.00	-28,300,000.00	
		Dispositions	-28,300,000.00		28,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .14% FROM 11-06-2015 TO 11-09-2015				
		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 .14% FROM 11-25-2015 TO 11-27-2015				
		Acquisitions	34,400,000.00	-34,400,000.00	
		Dispositions	-34,400,000.00		34,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .14% FROM 12-24-2014 TO 12-26-2014				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .15% FROM 02-10-2015 TO 02-11-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .15% FROM 03-19-2015 TO 03-20-2015				
		Acquisitions	12,100,000.00	-12,100,000.00	
		Dispositions	-12,100,000.00		12,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .15% FROM 04-20-2015 TO 04-21-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .15% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .15% FROM 05-12-2015 TO 05-13-2015				
		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 .15% FROM 06-10-2015 TO 06-11-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .15% FROM 06-17-2015 TO 06-18-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .15% FROM 07-01-2015 TO 07-02-2015				
		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 .15% FROM 07-02-2015 TO 07-06-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .15% FROM 07-08-2015 TO 07-09-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .15% FROM 09-17-2015 TO 09-18-2015				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .15% FROM 10-01-2015 TO 10-02-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .15% FROM 11-12-2015 TO 11-13-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .15% FROM 11-16-2015 TO 11-17-2015				
		Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .16% FROM 01-02-2015 TO 01-05-2015				
		Acquisitions	10,000,000.00	-10,000,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .16% FROM 01-16-2015 TO 01-20-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .16% FROM 05-14-2015 TO 05-15-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .16% FROM 05-22-2015 TO 05-26-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .16% FROM 06-02-2015 TO 06-03-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .16% FROM 06-08-2015 TO 06-09-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .16% FROM 06-25-2015 TO 06-26-2015				
		Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .16% FROM 06-29-2015 TO 06-30-2015				
		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 .16% FROM 08-27-2015 TO 08-28-2015				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .16% FROM 09-04-2015 TO 09-08-2015				
		Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .16% FROM 09-16-2015 TO 09-17-2015				
		Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .16% FROM 10-02-2015 TO 10-05-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .16% FROM 10-13-2015 TO 10-14-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .16% FROM 10-20-2015 TO 10-21-2015				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .16% FROM 10-23-2015 TO 10-26-2015				
		Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .16% FROM 10-30-2015 TO 11-02-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .16% FROM 12-17-2014 TO 12-18-2014				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .16% FROM 12-22-2014 TO 12-23-2014				
		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 .17% FROM 03-18-2015 TO 03-19-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .17% FROM 05-13-2015 TO 05-14-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .17% FROM 06-05-2015 TO 06-08-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .17% FROM 06-11-2015 TO 06-12-2015				
		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 .17% FROM 07-09-2015 TO 07-10-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .17% FROM 07-17-2015 TO 07-20-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .17% FROM 08-21-2015 TO 08-24-2015				
		Acquisitions	25,600,000.00	-25,600,000.00	
		Dispositions	-25,600,000.00		25,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .17% FROM 09-03-2015 TO 09-04-2015				
		Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .17% FROM 09-14-2015 TO 09-15-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .17% FROM 10-09-2015 TO 10-13-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .17% FROM 10-19-2015 TO 10-20-2015				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .17% FROM 12-01-2014 TO 12-02-2014				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .17% FROM 12-04-2014 TO 12-05-2014				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .17% FROM 12-15-2014 TO 12-16-2014				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .17% FROM 12-16-2014 TO 12-17-2014				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .18% FROM 02-06-2015 TO 02-09-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .18% FROM 03-26-2015 TO 03-27-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .18% FROM 03-27-2015 TO 03-30-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .18% FROM 06-01-2015 TO 06-02-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .18% FROM 06-12-2015 TO 06-15-2015				
		Acquisitions	23,800,000.00	-23,800,000.00	
		Dispositions	-23,800,000.00		23,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .18% FROM 06-16-2015 TO 06-17-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .18% FROM 07-10-2015 TO 07-13-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .18% FROM 08-26-2015 TO 08-27-2015				
		Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .18% FROM 08-28-2015 TO 08-31-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .18% FROM 09-10-2015 TO 09-11-2015				
		Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .18% FROM 09-11-2015 TO 09-14-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .18% FROM 09-24-2015 TO 09-25-2015				
		Acquisitions	29,000,000.00	-29,000,000.00	
		Dispositions	-29,000,000.00		29,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .18% FROM 11-05-2015 TO 11-06-2015				
		Acquisitions	28,300,000.00	-28,300,000.00	
		Dispositions	-28,300,000.00		28,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .18% FROM 12-02-2014 TO 12-03-2014				
		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 .19% FROM 03-30-2015 TO 03-31-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .19% FROM 04-07-2015 TO 04-08-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .19% FROM 04-08-2015 TO 04-09-2015				

◆ Schedule of Acquisitions and 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
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .19% FROM 05-15-2015 TO 05-18-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .19% FROM 06-04-2015 TO 06-05-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .19% FROM 06-15-2015 TO 06-16-2015				
		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 .19% FROM 07-13-2015 TO 07-14-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .19% FROM 07-14-2015 TO 07-15-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .19% FROM 07-24-2015 TO 07-27-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .19% FROM 08-20-2015 TO 08-21-2015				
		Acquisitions	27,500,000.00	-27,500,000.00	
		Dispositions	-27,500,000.00		27,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .19% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .19% FROM 12-19-2014 TO 12-22-2014				
		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 .2% FROM 03-25-2015 TO 03-26-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .2% FROM 04-06-2015 TO 04-07-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .2% FROM 04-09-2015 TO 04-10-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .2% FROM 04-13-2015 TO 04-14-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .2% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .2% FROM 05-01-2015 TO 05-04-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .2% FROM 05-29-2015 TO 06-01-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .2% FROM 06-03-2015 TO 06-04-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .2% FROM 06-26-2015 TO 06-29-2015				
		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 .2% FROM 07-16-2015 TO 07-17-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .2% FROM 08-24-2015 TO 08-25-2015				
		Acquisitions	22,500,000.00	-22,500,000.00	
		Dispositions	-22,500,000.00		22,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .2% FROM 09-15-2015 TO 09-16-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .2% FROM 10-14-2015 TO 10-15-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .21% FROM 04-01-2015 TO 04-02-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .21% FROM 04-16-2015 TO 04-17-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .21% FROM 07-27-2015 TO 07-28-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .21% FROM 07-29-2015 TO 07-30-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .21% FROM 08-25-2015 TO 08-26-2015				
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .22% FROM 08-19-2015 TO 08-20-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .22% FROM 09-02-2015 TO 09-03-2015				
		Acquisitions	19,800,000.00	-19,800,000.00	
		Dispositions	-19,800,000.00		19,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .22% FROM 10-15-2015 TO 10-16-2015				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .22% FROM 10-16-2015 TO 10-19-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .23% FROM 04-15-2015 TO 04-16-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .23% FROM 08-03-2015 TO 08-04-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .23% FROM 08-04-2015 TO 08-05-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .23% FROM 08-05-2015 TO 08-06-2015				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .23% FROM 08-18-2015 TO 08-19-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .24% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .24% FROM 08-06-2015 TO 08-07-2015				
		Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .24% FROM 08-10-2015 TO 08-11-2015				
		Acquisitions	27,500,000.00	-27,500,000.00	
		Dispositions	-27,500,000.00		27,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .24% FROM 08-14-2015 TO 08-17-2015				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .25% FROM 03-31-2015 TO 04-01-2015				
		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 .25% FROM 06-30-2015 TO 07-01-2015				
		Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .25% FROM 08-11-2015 TO 08-12-2015				
		Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .25% FROM 08-17-2015 TO 08-18-2015				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .26% FROM 07-30-2015 TO 07-31-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .26% FROM 08-07-2015 TO 08-10-2015				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .26% FROM 08-31-2015 TO 09-01-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .26% FROM 09-01-2015 TO 09-02-2015				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .27% FROM 08-12-2015 TO 08-13-2015				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .27% FROM 08-13-2015 TO 08-14-2015				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .28% FROM 09-30-2015 TO 10-01-2015				
		Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .29% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .08% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .1% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	11,400,000.00	-11,400,000.00	
		Dispositions	-11,400,000.00		11,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .12% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU .15% FROM 12-31-2014 TO 01-02-2015				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .19% FROM 04-02-2015 TO 04-06-2015				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .2% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .22% FROM 04-17-2015 TO 04-20-2015				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU .25% FROM 06-30-2015 TO 07-01-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .3% FROM 03-31-2015 TO 04-01-2015				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .05% FROM 02-25-2015 TO 02-26-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .06% FROM 06-23-2015 TO 06-24-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 05-07-2015 TO 05-08-2015				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 05-19-2015 TO 05-20-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .08% FROM 03-09-2015 TO 03-10-2015				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .08% FROM 10-28-2015 TO 10-29-2015				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .08% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .09% FROM 07-22-2015 TO 07-23-2015				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .09% FROM 10-27-2015 TO 10-28-2015				
		Acquisitions	26,700,000.00	-26,700,000.00	
		Dispositions	-26,700,000.00		26,700,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .09% FROM 11-02-2015 TO 11-03-2015				
		Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .09% FROM 11-18-2015 TO 11-19-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 01-07-2015 TO 01-08-2015				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 01-27-2015 TO 01-28-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 04-22-2015 TO 04-23-2015				
		Acquisitions	11,700,000.00	-11,700,000.00	
		Dispositions	-11,700,000.00		11,700,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 05-08-2015 TO 05-11-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 05-28-2015 TO 05-29-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 06-19-2015 TO 06-22-2015				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .1% FROM 12-31-2014 TO 01-02-2015				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 01-08-2015 TO 01-09-2015				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 01-21-2015 TO 01-22-2015				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 05-11-2015 TO 05-12-2015				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 07-21-2015 TO 07-22-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 09-23-2015 TO 09-24-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 10-21-2015 TO 10-22-2015				
		Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 10-29-2015 TO 10-30-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 11-24-2015 TO 11-25-2015				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 01-05-2015 TO 01-06-2015				
		Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 01-13-2015 TO 01-14-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 02-03-2015 TO 02-04-2015				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 02-11-2015 TO 02-12-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 02-11-2015 TO 02-12-2015				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 07-23-2015 TO 07-24-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 10-05-2015 TO 10-06-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 11-04-2015 TO 11-05-2015				
		Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-26-2014 TO 12-29-2014				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 03-11-2015 TO 03-12-2015				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 04-24-2015 TO 04-27-2015				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 05-04-2015 TO 05-05-2015				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 05-05-2015 TO 05-06-2015				
		Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 05-06-2015 TO 05-07-2015				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 07-20-2015 TO 07-21-2015				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 09-01-2015 TO 09-02-2015				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 10-26-2015 TO 10-27-2015				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .13% FROM 11-13-2015 TO 11-16-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 02-05-2015 TO 02-06-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 02-10-2015 TO 02-11-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 03-12-2015 TO 03-13-2015				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 05-26-2015 TO 05-27-2015				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 06-10-2015 TO 06-11-2015				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 06-29-2015 TO 06-30-2015				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 06-30-2015 TO 07-01-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 07-06-2015 TO 07-07-2015				
		Acquisitions	9,800,000.00	-9,800,000.00	
		Dispositions	-9,800,000.00		9,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 07-07-2015 TO 07-08-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 07-20-2015 TO 07-21-2015				
		Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 11-03-2015 TO 11-04-2015				
		Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 11-06-2015 TO 11-09-2015				
		Acquisitions	13,700,000.00	-13,700,000.00	
		Dispositions	-13,700,000.00		13,700,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 11-25-2015 TO 11-27-2015				
		Acquisitions	18,800,000.00	-18,800,000.00	
		Dispositions	-18,800,000.00		18,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 02-10-2015 TO 02-11-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 03-19-2015 TO 03-20-2015				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 04-20-2015 TO 04-21-2015				
		Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 05-14-2015 TO 05-15-2015				
		Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 05-22-2015 TO 05-26-2015				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 06-09-2015 TO 06-10-2015				
		Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 07-08-2015 TO 07-09-2015				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 09-17-2015 TO 09-18-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 11-12-2015 TO 11-13-2015				
		Acquisitions	22,800,000.00	-22,800,000.00	
		Dispositions	-22,800,000.00		22,800,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .15% FROM 11-16-2015 TO 11-17-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 02-12-2015 TO 02-13-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 02-12-2015 TO 02-13-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 03-13-2015 TO 03-16-2015				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 05-13-2015 TO 05-14-2015				
		Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 06-08-2015 TO 06-09-2015				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 10-13-2015 TO 10-14-2015				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 10-19-2015 TO 10-20-2015				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .16% FROM 10-20-2015 TO 10-21-2015				
		Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 06-01-2015 TO 06-02-2015				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 06-05-2015 TO 06-08-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 06-11-2015 TO 06-12-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 07-09-2015 TO 07-10-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 07-17-2015 TO 07-20-2015				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 08-27-2015 TO 08-28-2015				
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 08-28-2015 TO 08-31-2015				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 09-14-2015 TO 09-15-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 12-04-2014 TO 12-05-2014				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 03-26-2015 TO 03-27-2015				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 04-08-2015 TO 04-09-2015				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 05-29-2015 TO 06-01-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 06-16-2015 TO 06-17-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 07-10-2015 TO 07-13-2015				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 07-13-2015 TO 07-14-2015				
		Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 07-14-2015 TO 07-15-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 10-30-2015 TO 11-02-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .18% FROM 11-05-2015 TO 11-06-2015				
		Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 04-02-2015 TO 04-06-2015				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 04-08-2015 TO 04-09-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 04-09-2015 TO 04-10-2015				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 05-15-2015 TO 05-18-2015				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 06-04-2015 TO 06-05-2015				
		Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 06-15-2015 TO 06-16-2015				
		Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 07-14-2015 TO 07-15-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 07-24-2015 TO 07-27-2015				
		Acquisitions	11,200,000.00	-11,200,000.00	
		Dispositions	-11,200,000.00		11,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 03-31-2015 TO 04-01-2015				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 04-10-2015 TO 04-13-2015				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 04-13-2015 TO 04-14-2015				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 04-16-2015 TO 04-17-2015				
		Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 05-01-2015 TO 05-04-2015				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 06-26-2015 TO 06-29-2015				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 07-27-2015 TO 07-28-2015				
		Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 09-15-2015 TO 09-16-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .21% FROM 04-17-2015 TO 04-20-2015				
		Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .21% FROM 07-29-2015 TO 07-30-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE .21% FROM 10-16-2015 TO 10-19-2015				
		Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .22% FROM 08-18-2015 TO 08-19-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .22% FROM 08-19-2015 TO 08-20-2015				
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .23% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .23% FROM 08-03-2015 TO 08-04-2015				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .23% FROM 08-04-2015 TO 08-05-2015				
		Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .23% FROM 08-05-2015 TO 08-06-2015				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 08-06-2015 TO 08-07-2015				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 08-10-2015 TO 08-11-2015				
		Acquisitions	11,200,000.00	-11,200,000.00	
		Dispositions	-11,200,000.00		11,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 07-30-2015 TO 07-31-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 08-07-2015 TO 08-10-2015				
		Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 08-11-2015 TO 08-12-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 08-31-2015 TO 09-01-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 09-30-2015 TO 10-01-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 08-12-2015 TO 08-13-2015				
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .28% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .07% FROM 02-20-2015 TO 02-23-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .08% FROM 10-22-2015 TO 10-23-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .09% FROM 01-28-2015 TO 01-29-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .09% FROM 10-28-2015 TO 10-29-2015				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .1% FROM 04-22-2015 TO 04-23-2015				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .1% FROM 10-27-2015 TO 10-28-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN S .1% FROM 11-18-2015 TO 11-19-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .11% FROM 01-06-2015 TO 01-07-2015				
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .11% FROM 10-29-2015 TO 10-30-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .12% FROM 01-30-2015 TO 02-02-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .12% FROM 03-03-2015 TO 03-04-2015				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .12% FROM 05-07-2015 TO 05-08-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .12% FROM 10-21-2015 TO 10-22-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN S .12% FROM 11-09-2015 TO 11-10-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 01-09-2015 TO 01-12-2015				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 02-04-2015 TO 02-05-2015				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 02-27-2015 TO 03-02-2015				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 05-04-2015 TO 05-05-2015				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 10-26-2015 TO 10-27-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN S .13% FROM 11-13-2015 TO 11-16-2015				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .14% FROM 01-15-2015 TO 01-16-2015				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .14% FROM 03-02-2015 TO 03-03-2015				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .14% FROM 03-20-2015 TO 03-23-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .15% FROM 05-12-2015 TO 05-13-2015				
		Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN S .15% FROM 11-16-2015 TO 11-17-2015				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .16% FROM 02-13-2015 TO 02-17-2015				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .16% FROM 05-14-2015 TO 05-15-2015				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799JUN9	BUY TO OPEN REPO W/GOLDMAN S .16% FROM 06-09-2015 TO 06-10-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN S .16% FROM 12-11-2014 TO 12-12-2014				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .17% FROM 04-20-2015 TO 04-21-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .17% FROM 05-13-2015 TO 05-14-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .17% FROM 10-23-2015 TO 10-26-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN S .18% FROM 10-30-2015 TO 11-02-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .19% FROM 03-16-2015 TO 03-17-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/GOLDMAN S .2% FROM 06-03-2015 TO 06-04-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JUN9	BUY TO OPEN REPO W/GOLDMAN S .2% FROM 06-15-2015 TO 06-16-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .21% FROM 04-10-2015 TO 04-13-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .22% FROM 03-17-2015 TO 03-18-2015				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN S .23% FROM 08-06-2015 TO 08-07-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN S .25% FROM 08-11-2015 TO 08-12-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN S .26% FROM 08-07-2015 TO 08-10-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .06% FROM 11-23-2015 TO 11-24-2015				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .07% FROM 11-20-2015 TO 11-23-2015				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .08% FROM 10-28-2015 TO 10-29-2015				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .09% FROM 11-02-2015 TO 11-03-2015				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .1% FROM 01-06-2015 TO 01-07-2015				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .1% FROM 05-08-2015 TO 05-11-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .1% FROM 11-10-2015 TO 11-12-2015				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .1% FROM 11-24-2015 TO 11-25-2015				
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .11% FROM 07-21-2015 TO 07-22-2015				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .12% FROM 01-14-2015 TO 01-15-2015				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .12% FROM 02-02-2015 TO 02-03-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .12% FROM 03-23-2015 TO 03-24-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .12% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .12% FROM 11-04-2015 TO 11-05-2015				
		Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .12% FROM 11-09-2015 TO 11-10-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .13% FROM 01-09-2015 TO 01-12-2015				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .13% FROM 03-04-2015 TO 03-05-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .13% FROM 03-11-2015 TO 03-12-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .13% FROM 05-06-2015 TO 05-07-2015				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .13% FROM 11-17-2015 TO 11-18-2015				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .14% FROM 04-24-2015 TO 04-27-2015				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .14% FROM 11-06-2015 TO 11-09-2015				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC .15% FROM 06-09-2015 TO 06-10-2015				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .15% FROM 11-16-2015 TO 11-17-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .16% FROM 03-05-2015 TO 03-06-2015				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .16% FROM 10-23-2015 TO 10-26-2015				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .16% FROM 12-22-2014 TO 12-23-2014				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .17% FROM 10-19-2015 TO 10-20-2015				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .17% FROM 12-01-2014 TO 12-02-2014				
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .17% FROM 12-04-2014 TO 12-05-2014				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .17% FROM 12-16-2014 TO 12-17-2014				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .18% FROM 02-06-2015 TO 02-09-2015				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .18% FROM 03-16-2015 TO 03-17-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .18% FROM 03-27-2015 TO 03-30-2015				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .18% FROM 07-10-2015 TO 07-13-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .19% FROM 04-07-2015 TO 04-08-2015				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC .19% FROM 06-04-2015 TO 06-05-2015				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-02-2014 TO 12-03-2014				
		Acquisitions	8,500,000.00	-8,500,000.00	
		Dispositions	-8,500,000.00		8,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-19-2014 TO 12-22-2014				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC .2% FROM 06-03-2015 TO 06-04-2015				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .2% FROM 11-27-2015 TO 11-30-2015				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .21% FROM 04-30-2015 TO 05-01-2015				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .21% FROM 07-29-2015 TO 07-30-2015				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .22% FROM 03-17-2015 TO 03-18-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .22% FROM 04-17-2015 TO 04-20-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .22% FROM 10-15-2015 TO 10-16-2015				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .23% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799AUG3	BUY TO OPEN REPO W/MLPFS INC .24% FROM 08-14-2015 TO 08-17-2015				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .26% FROM 07-30-2015 TO 07-31-2015				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MLPFS INC .26% FROM 08-31-2015 TO 09-01-2015				
		Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799SEP2	BUY TO OPEN REPO W/MLPFS INC .26% FROM 09-01-2015 TO 09-02-2015				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799SEP2	BUY TO OPEN REPO W/MLPFS INC .28% FROM 09-30-2015 TO 10-01-2015				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .3% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .06% FROM 02-23-2015 TO 02-24-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .06% FROM 02-24-2015 TO 02-25-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .06% FROM 02-25-2015 TO 02-26-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .07% FROM 01-29-2015 TO 01-30-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .07% FROM 02-20-2015 TO 02-23-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .07% FROM 05-19-2015 TO 05-20-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .07% FROM 05-20-2015 TO 05-21-2015				
		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 .07% FROM 06-23-2015 TO 06-24-2015				
		Acquisitions	28,500,000.00	-28,500,000.00	
		Dispositions	-28,500,000.00		28,500,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .08% FROM 01-28-2015 TO 01-29-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .08% FROM 02-26-2015 TO 02-27-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .08% FROM 04-23-2015 TO 04-24-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .09% FROM 01-22-2015 TO 01-23-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .09% FROM 06-22-2015 TO 06-23-2015				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .1% FROM 01-06-2015 TO 01-07-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .1% FROM 01-07-2015 TO 01-08-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .1% FROM 01-26-2015 TO 01-27-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .1% FROM 02-19-2015 TO 02-20-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .1% FROM 04-22-2015 TO 04-23-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .1% FROM 05-08-2015 TO 05-11-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .1% FROM 05-21-2015 TO 05-22-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .1% FROM 05-27-2015 TO 05-28-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .1% FROM 07-22-2015 TO 07-23-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 01-08-2015 TO 01-09-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 01-12-2015 TO 01-13-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 01-21-2015 TO 01-22-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 01-23-2015 TO 01-26-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 01-27-2015 TO 01-28-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .11% FROM 02-04-2015 TO 02-05-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .11% FROM 04-29-2015 TO 04-30-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .11% FROM 05-07-2015 TO 05-08-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .11% FROM 05-11-2015 TO 05-12-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .11% FROM 05-18-2015 TO 05-19-2015				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .11% FROM 05-28-2015 TO 05-29-2015				
		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 .11% FROM 06-19-2015 TO 06-22-2015				
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .12% FROM 01-13-2015 TO 01-14-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .12% FROM 02-02-2015 TO 02-03-2015				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .12% FROM 02-18-2015 TO 02-19-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .12% FROM 02-27-2015 TO 03-02-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .12% FROM 03-23-2015 TO 03-24-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .12% FROM 04-21-2015 TO 04-22-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .12% FROM 04-28-2015 TO 04-29-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .12% FROM 07-21-2015 TO 07-22-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .12% FROM 07-23-2015 TO 07-24-2015				
		Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .12% FROM 09-18-2015 TO 09-21-2015				
		Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .12% FROM 09-23-2015 TO 09-24-2015				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .12% FROM 09-29-2015 TO 09-30-2015				
		Acquisitions	25,600,000.00	-25,600,000.00	
		Dispositions	-25,600,000.00		25,600,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .12% FROM 10-05-2015 TO 10-06-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .13% FROM 01-05-2015 TO 01-06-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .13% FROM 01-09-2015 TO 01-12-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .13% FROM 02-03-2015 TO 02-04-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .13% FROM 02-11-2015 TO 02-12-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .13% FROM 03-02-2015 TO 03-03-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .13% FROM 03-04-2015 TO 03-05-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .13% FROM 03-11-2015 TO 03-12-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .13% FROM 05-04-2015 TO 05-05-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .13% FROM 05-05-2015 TO 05-06-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .13% FROM 05-06-2015 TO 05-07-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .13% FROM 05-26-2015 TO 05-27-2015				
		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 .13% FROM 06-24-2015 TO 06-25-2015				
		Acquisitions	28,500,000.00	-28,500,000.00	
		Dispositions	-28,500,000.00		28,500,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .13% FROM 09-08-2015 TO 09-09-2015				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .13% FROM 09-09-2015 TO 09-10-2015				
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .13% FROM 09-21-2015 TO 09-22-2015				
		Acquisitions	30,400,000.00	-30,400,000.00	
		Dispositions	-30,400,000.00		30,400,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .13% FROM 09-28-2015 TO 09-29-2015				
		Acquisitions	28,400,000.00	-28,400,000.00	
		Dispositions	-28,400,000.00		28,400,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .13% FROM 10-06-2015 TO 10-07-2015				
		Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .13% FROM 12-29-2014 TO 12-30-2014				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .13% FROM 12-30-2014 TO 12-31-2014				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .14% FROM 02-05-2015 TO 02-06-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .14% FROM 02-17-2015 TO 02-18-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 03-10-2015 TO 03-11-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 03-12-2015 TO 03-13-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 03-20-2015 TO 03-23-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 03-24-2015 TO 03-25-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .14% FROM 06-18-2015 TO 06-19-2015				
		Acquisitions	28,300,000.00	-28,300,000.00	
		Dispositions	-28,300,000.00		28,300,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .14% FROM 07-06-2015 TO 07-07-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .14% FROM 07-20-2015 TO 07-21-2015				
		Acquisitions	27,900,000.00	-27,900,000.00	
		Dispositions	-27,900,000.00		27,900,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-22-2015 TO 09-23-2015				
		Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .14% FROM 09-25-2015 TO 09-28-2015				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 10-07-2015 TO 10-08-2015				
		Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .14% FROM 10-08-2015 TO 10-09-2015				
		Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .14% FROM 12-10-2014 TO 12-11-2014				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .14% FROM 12-23-2014 TO 12-24-2014				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .15% FROM 01-15-2015 TO 01-16-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .15% FROM 02-13-2015 TO 02-17-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .15% FROM 03-06-2015 TO 03-09-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .15% FROM 03-09-2015 TO 03-10-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .15% FROM 04-27-2015 TO 04-28-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .15% FROM 05-12-2015 TO 05-13-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .15% FROM 06-10-2015 TO 06-11-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-01-2015 TO 07-02-2015				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-02-2015 TO 07-06-2015				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-07-2015 TO 07-08-2015				
		Acquisitions	27,400,000.00	-27,400,000.00	
		Dispositions	-27,400,000.00		27,400,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .15% FROM 07-08-2015 TO 07-09-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .15% FROM 09-17-2015 TO 09-18-2015				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .15% FROM 10-01-2015 TO 10-02-2015				
		Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .15% FROM 12-26-2014 TO 12-29-2014				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .15% FROM 12-31-2014 TO 01-02-2015				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799JAN1	BUY TO OPEN REPO W/MORGAN ST .16% FROM 01-02-2015 TO 01-05-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .16% FROM 02-09-2015 TO 02-10-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .16% FROM 02-12-2015 TO 02-13-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .16% FROM 03-05-2015 TO 03-06-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .16% FROM 03-13-2015 TO 03-16-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .16% FROM 05-13-2015 TO 05-14-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .16% FROM 05-14-2015 TO 05-15-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .16% FROM 05-22-2015 TO 05-26-2015				
		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 .16% FROM 06-25-2015 TO 06-26-2015				
		Acquisitions	28,300,000.00	-28,300,000.00	
		Dispositions	-28,300,000.00		28,300,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .16% FROM 08-27-2015 TO 08-28-2015				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .16% FROM 09-04-2015 TO 09-08-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .16% FROM 09-16-2015 TO 09-17-2015				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .16% FROM 10-13-2015 TO 10-14-2015				
		Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .16% FROM 12-09-2014 TO 12-10-2014				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .16% FROM 12-17-2014 TO 12-18-2014				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-02-2015 TO 06-03-2015				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-05-2015 TO 06-08-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-08-2015 TO 06-09-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .17% FROM 06-11-2015 TO 06-12-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .17% FROM 07-09-2015 TO 07-10-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .17% FROM 08-21-2015 TO 08-24-2015				
		Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .17% FROM 08-28-2015 TO 08-31-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .17% FROM 09-14-2015 TO 09-15-2015				
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-02-2015 TO 10-05-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799OCT5	BUY TO OPEN REPO W/MORGAN ST .17% FROM 10-09-2015 TO 10-13-2015				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .17% FROM 12-03-2014 TO 12-04-2014				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .17% FROM 12-08-2014 TO 12-09-2014				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .17% FROM 12-11-2014 TO 12-12-2014				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .17% FROM 12-12-2014 TO 12-15-2014				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MORGAN ST .18% FROM 02-06-2015 TO 02-09-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .18% FROM 03-16-2015 TO 03-17-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .18% FROM 03-18-2015 TO 03-19-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .18% FROM 03-27-2015 TO 03-30-2015				
		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 .18% FROM 06-01-2015 TO 06-02-2015				
		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 .18% FROM 06-12-2015 TO 06-15-2015				
		Acquisitions	28,400,000.00	-28,400,000.00	
		Dispositions	-28,400,000.00		28,400,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .18% FROM 06-29-2015 TO 06-30-2015				
		Acquisitions	27,000,000.00	-27,000,000.00	
		Dispositions	-27,000,000.00		27,000,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .18% FROM 07-10-2015 TO 07-13-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .18% FROM 07-17-2015 TO 07-20-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .18% FROM 09-03-2015 TO 09-04-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .18% FROM 09-10-2015 TO 09-11-2015				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .18% FROM 09-11-2015 TO 09-14-2015				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .18% FROM 09-24-2015 TO 09-25-2015				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .18% FROM 12-18-2014 TO 12-19-2014				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 03-25-2015 TO 03-26-2015				
		Acquisitions	22,700,000.00	-22,700,000.00	
		Dispositions	-22,700,000.00		22,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 03-26-2015 TO 03-27-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 03-30-2015 TO 03-31-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 04-06-2015 TO 04-07-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 04-07-2015 TO 04-08-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .19% FROM 04-08-2015 TO 04-09-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .19% FROM 05-15-2015 TO 05-18-2015				
		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 .19% FROM 06-04-2015 TO 06-05-2015				
		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 .19% FROM 06-16-2015 TO 06-17-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .19% FROM 07-13-2015 TO 07-14-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .19% FROM 07-14-2015 TO 07-15-2015				
		Acquisitions	27,500,000.00	-27,500,000.00	
		Dispositions	-27,500,000.00		27,500,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .19% FROM 07-24-2015 TO 07-27-2015				
		Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .19% FROM 08-20-2015 TO 08-21-2015				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .19% FROM 08-26-2015 TO 08-27-2015				
		Acquisitions	14,800,000.00	-14,800,000.00	
		Dispositions	-14,800,000.00		14,800,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .2% FROM 04-02-2015 TO 04-06-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .2% FROM 04-09-2015 TO 04-10-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .2% FROM 04-14-2015 TO 04-15-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .2% FROM 05-01-2015 TO 05-04-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MORGAN ST .2% FROM 05-29-2015 TO 06-01-2015				
		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 .2% FROM 06-03-2015 TO 06-04-2015				
		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 .2% FROM 06-15-2015 TO 06-16-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .2% FROM 06-26-2015 TO 06-29-2015				
		Acquisitions	28,200,000.00	-28,200,000.00	
		Dispositions	-28,200,000.00		28,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .2% FROM 07-28-2015 TO 07-29-2015				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .2% FROM 08-24-2015 TO 08-25-2015				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .2% FROM 09-15-2015 TO 09-16-2015				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799DEC4	BUY TO OPEN REPO W/MORGAN ST .2% FROM 12-05-2014 TO 12-08-2014				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .21% FROM 04-10-2015 TO 04-13-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .21% FROM 04-13-2015 TO 04-14-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .21% FROM 07-16-2015 TO 07-17-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .21% FROM 07-27-2015 TO 07-28-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .21% FROM 07-29-2015 TO 07-30-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .21% FROM 08-25-2015 TO 08-26-2015				
		Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .22% FROM 03-17-2015 TO 03-18-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .22% FROM 04-01-2015 TO 04-02-2015				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .22% FROM 04-17-2015 TO 04-20-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .22% FROM 04-30-2015 TO 05-01-2015				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MORGAN ST .22% FROM 06-30-2015 TO 07-01-2015				
		Acquisitions	27,900,000.00	-27,900,000.00	
		Dispositions	-27,900,000.00		27,900,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .22% FROM 08-19-2015 TO 08-20-2015				
		Acquisitions	27,400,000.00	-27,400,000.00	
		Dispositions	-27,400,000.00		27,400,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/MORGAN ST .23% FROM 04-15-2015 TO 04-16-2015				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .23% FROM 08-03-2015 TO 08-04-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .23% FROM 08-04-2015 TO 08-05-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .23% FROM 08-05-2015 TO 08-06-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .23% FROM 08-18-2015 TO 08-19-2015				
		Acquisitions	27,200,000.00	-27,200,000.00	
		Dispositions	-27,200,000.00		27,200,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .23% FROM 09-02-2015 TO 09-03-2015				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .24% FROM 07-15-2015 TO 07-16-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .24% FROM 08-06-2015 TO 08-07-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .24% FROM 08-10-2015 TO 08-11-2015				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MORGAN ST .25% FROM 03-31-2015 TO 04-01-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .25% FROM 08-11-2015 TO 08-12-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .25% FROM 08-14-2015 TO 08-17-2015				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .25% FROM 08-17-2015 TO 08-18-2015				
		Acquisitions	27,200,000.00	-27,200,000.00	
		Dispositions	-27,200,000.00		27,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .26% FROM 07-30-2015 TO 07-31-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .26% FROM 08-07-2015 TO 08-10-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .26% FROM 08-31-2015 TO 09-01-2015				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .26% FROM 09-01-2015 TO 09-02-2015				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .27% FROM 08-12-2015 TO 08-13-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799AUG3	BUY TO OPEN REPO W/MORGAN ST .27% FROM 08-13-2015 TO 08-14-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799SEP2	BUY TO OPEN REPO W/MORGAN ST .27% FROM 09-30-2015 TO 10-01-2015				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799JUL3	BUY TO OPEN REPO W/MORGAN ST .29% FROM 07-31-2015 TO 08-03-2015				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JAN1	BUY TO OPEN REPO W/REPO W MORGAN ST .12% FROM 01-30-2015 TO 02-02-2015				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JUN9	BUY TO OPEN REPO W/REPO W MORGAN STANLEY.15% FROM 06-17-2015 TO 06-18-2015				
		Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/REPO WITH .2% FROM 10-14-2015 TO 10-15-2015				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JUN9	BUY TO OPEN REPO W/REPO WITH BNP PARIBAS.19% FROM 06-15-2015 TO 06-16-2015				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799APR5	BUY TO OPEN REPO W/REPO WITH MORGAN ST .14% FROM 04-24-2015 TO 04-27-2015				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799NOV9	BUY TO OPEN REPO W/TORONTO D .1% FROM 11-19-2015 TO 11-20-2015				
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .14% FROM 03-24-2015 TO 03-25-2015				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .16% FROM 05-22-2015 TO 05-26-2015				
		Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799DEC4	BUY TO OPEN REPO W/TORONTO D .16% FROM 12-22-2014 TO 12-23-2014				
		Acquisitions	12,400,000.00	-12,400,000.00	
		Dispositions	-12,400,000.00		12,400,000.00
C77799DEC4	BUY TO OPEN REPO W/TORONTO D .17% FROM 12-18-2014 TO 12-19-2014				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .2% FROM 04-02-2015 TO 04-06-2015				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	922.00	-59,245.88	
		Dispositions	-922.00		59,515.10
C067383109	C R BARD				
		Acquisitions	468.00	-77,827.65	
		Dispositions	-468.00		78,268.32
C12673P105	CA INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800.00	-21,468.16	
		Dispositions	-59,400.00		1,890,720.01
		Free Delivery	-44,300.00		
		Free Receipt	44,300.00		
C126804301	CABELAS INC COM STK				
		Acquisitions	2,200.00	-100,655.28	
		Dispositions	-15,000.00		642,394.82
		Free Delivery	-5,500.00		
		Free Receipt	5,500.00		
C12685J105	CABLE ONE INC COM				
		Dispositions	-230.00		96,876.35
		Free Receipt	230.00		
C12686C109	CABLEVISION SYS CORP CL A COM STK				
		Acquisitions	1,382.00	-27,811.09	
		Dispositions	-1,382.00		28,745.60
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	2,603.00	-86,954.26	
		Dispositions	-2,603.00		88,814.36
S2162760	CAE INC COM NPV				
		Acquisitions	1,300.00	-16,024.50	
		Dispositions	-1,300.00		16,209.37
SB283W97	CAIXABANK SA EUR1				
		Acquisitions	10,954.00	-54,815.35	
		Dispositions	-10,954.00		54,870.68
SB3TBRZ8	CALBEE INC				
		Acquisitions	300.00	-11,990.42	
		Dispositions	-300.00		11,710.73
S9D6G10U	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.1% European 317U316J0 08-13-2015				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		19,800.00
S9D4GHCU	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.55% European 317U945H3 09-17-2015				
		Acquisitions	13,700,000.00	0.00	
		Dispositions	-13,700,000.00		97,612.50
S9D4HJ9U	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.55% European 317U945H3 09-17-2015				
		Acquisitions	8,100,000.00	0.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-8,100,000.00		61,560.00
S6161503	CALTEX AUSTRALIA NPV				
		Acquisitions	1,256.00	-35,158.35	
		Dispositions	-1,256.00		32,784.59
C132011107	CAMBREX CORP COM				
		Acquisitions	7,725.00	-362,188.00	
		Dispositions	-315.00		16,178.10
S2166160	CAMECO CORP COM NPV				
		Acquisitions	1,800.00	-31,214.49	
		Dispositions	-1,800.00		30,725.12
C13321L108	CAMECO CORP COM				
		Dispositions	-14,400.00		248,320.54
		Free Delivery	-14,400.00		
		Free Receipt	14,400.00		
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	1,120.00	-50,159.54	
		Dispositions	-1,120.00		50,624.00
S2793115	CAN PACIFIC RYS COM NPV				
		Acquisitions	800.00	-153,879.78	
		Dispositions	-800.00		146,317.72
S2170525	CANADIAN IMP BANK COM NPV				
		Acquisitions	1,900.00	-152,688.76	
		Dispositions	-1,900.00		150,093.35
S2210959	CANADIAN NATL RY CO COM				
		Dispositions	-3,229.00		200,783.59
		Free Delivery	-1,695.00		
		Free Receipt	1,695.00		
SB66RW99	CANADIAN OIL SANDS COM NPV				
		Acquisitions	2,400.00	-26,414.36	
		Dispositions	-2,400.00		23,723.95
C13645T100	CANADIAN PAC RY LTD COM NPV				
		Dispositions	-4,760.00		813,986.26
		Free Delivery	-1,895.00		
		Free Receipt	1,895.00		
S2793104	CANADIAN PAC RY LTD COM NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,151.00		205,727.89
		Free Delivery	-575.00		
		Free Receipt	575.00		
S2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV				
		Acquisitions	300.00	-31,843.43	
		Dispositions	-300.00		31,385.23
S6172323	CANON INC NPV				
		Acquisitions	5,400.00	-193,068.37	
		Dispositions	-5,400.00		192,056.05
C14040H105	CAP 1 FNCL COM				
		Dispositions	-10,700.00		874,463.22
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00		
S4163437	CAP GEMINI EUR8				
		Acquisitions	6,872.00	-534,467.82	
		Dispositions	-14,964.00		1,198,349.10
		Free Delivery	-3,215.00		
		Free Receipt	3,215.00		
SB23K0M2	CAPITA PLC ORD GBP0.02066666				
		Acquisitions	3,347.00	-63,732.17	
		Dispositions	-9,220.00		164,374.98
		Free Delivery	-4,273.00		
		Free Receipt	4,273.00		
SB011YD2	CAPITACOMMERCIAL NPV (REIT)				
		Acquisitions	10,200.00	-12,987.06	
		Dispositions	-10,200.00		12,370.11
S6309303	CAPITALAND LTD NPV				
		Acquisitions	11,900.00	-33,709.99	
		Dispositions	-11,900.00		31,268.90
S6420129	CAPITALAND MALL TRUST				
		Acquisitions	12,000.00	-19,708.86	
		Dispositions	-12,000.00		19,134.60
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	2,080.00	-180,834.78	
		Dispositions	-2,080.00		176,300.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C141624106	CARE CAP PPTYS INC COM				
		Dispositions	-2,114.25		67,946.67
		Free Receipt	2,114.25		
S4169219	CARLSBERG SER'B'DKK20				
		Acquisitions	504.00	-45,736.40	
		Dispositions	-16,504.00		1,399,186.49
C143130102	CARMAX INC COM				
		Acquisitions	2,100.00	-119,594.04	
		Dispositions	-13,100.00		884,181.04
		Free Delivery	-7,500.00		
		Free Receipt	7,500.00		
C143658300	CARNIVAL CORP COM PAIRED				
		Acquisitions	2,838.00	-125,972.01	
		Dispositions	-2,838.00		123,311.10
S2523044	CARNIVAL CORP COM PAIRED				
		Dispositions	-9,443.00		418,339.86
		Free Delivery	-9,443.00		
		Free Receipt	9,443.00		
S3121522	CARNIVAL PLC ORD USD1.66				
		Acquisitions	865.00	-40,176.77	
		Dispositions	-865.00		40,931.31
C144285103	CARPENTER TECHNOLOGY CORP COM				
		Acquisitions	3,300.00	-123,278.32	
		Dispositions	-17,100.00		743,828.64
		Free Delivery	-14,800.00		
		Free Receipt	14,800.00		
C144577103	CARRIZO OIL & GAS INC COM				
		Acquisitions	1,465.00	-65,927.33	
		Dispositions	-664.00		31,115.95
C14574XAC8	CARROLS RESTAURANT 8% DUE 05-01-2022				
		Acquisitions	475,000.00	-475,000.00	
		Free Delivery	-475,000.00		
S6178967	CASIO COMPUTER CO NPV				
		Acquisitions	8,500.00	-153,881.92	
		Dispositions	-3,100.00		61,856.03

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-3,100.00		
		Free Receipt	3,100.00		
SB8J4N87	CATAMARAN CORP COM NPV				
		Acquisitions	1,000.00	-59,794.91	
		Dispositions	-1,000.00		59,976.66
C149123101	CATERPILLAR INC COM				
		Acquisitions	17,400.00	-1,374,812.12	
		Dispositions	-12,800.00		1,116,222.05
		Free Delivery	-11,000.00		
		Free Receipt	11,000.00		
C12503M108	CBOE HOLDINGS INC COM				
		Acquisitions	1,149.00	-74,009.79	
		Dispositions	-1,227.00		75,404.91
C12504L109	CBRE GROUP INC CL A CL A				
		Acquisitions	1,762.00	-67,933.03	
		Dispositions	-6,662.00		242,183.42
SBYN3M07	CBS CORP NEW 3.5% DUE 01-15-2025				
		Acquisitions	855,000.00	-846,732.15	
		Dispositions	-855,000.00		860,249.90
C124857202	CBS CORP NEW CL B				
		Acquisitions	2,882.00	-180,738.29	
		Dispositions	-2,882.00		176,147.84
C1248EPBB8	CCO HLDGS LLC / 5.25 DUE 03-15-2021				
		Acquisitions	250,000.00	-252,187.50	
		Dispositions	-250,000.00		254,375.00
C1248EPBE2	CCO HLDGS LLC / 5.75% DUE 01-15-2024				
		Acquisitions	275,000.00	-280,484.38	
		Dispositions	-275,000.00		283,937.50
C1248EPAU7	CCO HLDGS LLC / 6.5% DUE 04-30-2021				
		Acquisitions	40,000.00	-41,192.00	
		Dispositions	-325,000.00		341,781.25
C14987EAA5	CCOH SAFARI LLC 5.5% DUE 12-01-2022				
		Acquisitions	250,000.00	-256,375.00	
		Dispositions	-600,000.00		600,325.00
S9AYQMCU	CCP DUE FROM BARCLAYS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	41,000.00	-41,000.00	
		Dispositions	-41,000.00		41,000.00
S9AYQMMU	CCP DUE TO/FROM CREDIT SUISSE				
		Acquisitions	362,000.00	-362,000.00	
		Dispositions	-432,000.00		432,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY				
		Acquisitions	1,189,000.00	-1,189,000.00	
		Dispositions	-713,000.00		713,000.00
S2180632	CDN NATL RAILWAYS COM NPV				
		Acquisitions	3,900.00	-253,650.63	
		Dispositions	-3,900.00		248,763.96
S2171573	CDN NATURAL RESOURCES COMMON STOCK				
		Acquisitions	10,878.00	-353,907.38	
		Dispositions	-23,489.00		673,103.49
		Free Delivery	-12,524.00		
		Free Receipt	12,524.00		
S2172639	CDN UTILITIES CLASS'A'COM NON-VTG NPV				
		Acquisitions	500.00	-15,879.17	
		Dispositions	-500.00		15,294.22
S9D32PCL	CDS / STS ICE_GOLDUS 12-20-2019 SWPC07B67				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		0.00
S9D32PCU	CDS / STS ICE_GOLDUS SELL PROTECTION ON CDX NAHYS23V1 5Y 12-20-2019 SWPC07B67				
		Acquisitions	100,000.00	-6,105.56	
		Dispositions	-100,000.00		7,216.11
C125134106	CEB INC COM				
		Acquisitions	591.00	-43,594.30	
		Dispositions	-618.00		49,697.40
		Free Receipt	7,390.00		
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	3,258.00	-213,361.81	
		Dispositions	-2,958.00		202,904.47
S5105182	CELESIO AG NPV(REGD)				
		Acquisitions	241.00	-7,124.15	
		Dispositions	-241.00		7,224.59

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C151020104	CELGENE CORP COM				
		Acquisitions	2,499.00	-301,933.35	
		Dispositions	-7,981.00		888,256.43
		Free Delivery	-4,179.00		
		Free Receipt	4,179.00		
SB57FG04	CENOVUS ENERGY INC COM NPV				
		Acquisitions	3,900.00	-73,730.53	
		Dispositions	-3,900.00		67,286.21
C15189T107	CENTERPOINT ENERGY INC COM				
		Acquisitions	2,709.00	-56,474.79	
		Dispositions	-2,709.00		55,155.24
S6183552	CENTRAL JAPAN RLWY NPV				
		Acquisitions	700.00	-125,618.46	
		Dispositions	-700.00		125,093.84
SB033F22	CENTRICA ORD GBP0.061728395				
		Dispositions	-185,498.00		726,480.22
		Free Delivery	-136,300.00		
		Free Receipt	136,300.00		
C156700106	CENTURYLINK INC COM				
		Acquisitions	3,569.00	-128,939.05	
		Dispositions	-3,569.00		123,237.57
C156782104	CERNER CORP COM				
		Acquisitions	1,921.00	-139,921.03	
		Dispositions	-1,921.00		136,102.85
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	302.00	-87,668.79	
		Dispositions	-302.00		88,969.20
		Free Receipt	5,600.00		
S2159740	CGI GROUP INC 'A'SUB-VTG NPV				
		Acquisitions	1,100.00	-46,629.82	
		Dispositions	-1,100.00		47,427.07
SBVW27D2	CHARLES SCHWAB CORP 1.5% DUE 03-10-2018				
		Acquisitions	1,140,000.00	-1,138,563.60	
		Dispositions	-75,000.00		74,968.50
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,191.00	-91,384.96	
		Dispositions	-4,913.00		408,911.59
		Free Delivery	-4,272.00		
		Free Receipt	4,272.00		
C16359R103	CHEMED CORP NEW COM				
		Acquisitions	3,125.00	-370,003.15	
		Dispositions	-3,125.00		422,368.34
C163851AA6	CHEMOURS CO 6.625% DUE 05-15-2023				
		Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		185,281.25
C165167107	CHESAPEAKE ENERGY CORP COM				
		Dispositions	-12,900.00		190,873.46
		Free Delivery	-12,900.00		
		Free Receipt	12,900.00		
C166764100	CHEVRON CORP COM				
		Acquisitions	4,674.00	-518,642.46	
		Dispositions	-19,689.00		1,893,276.61
		Free Delivery	-7,173.00		
		Free Receipt	7,173.00		
S6190563	CHIBA BANK NPV				
		Acquisitions	3,000.00	-24,687.28	
		Dispositions	-3,000.00		24,797.73
SB0LMTQ3	CHINA CONSTRUCTION BANK'H'CNY1				
		Acquisitions	469,000.00	-349,366.69	
		Dispositions	-992,600.00		957,020.11
		Free Delivery	-915,000.00		
		Free Receipt	915,000.00		
SB1DYPZ5	CHINA MERCHANTS BK COM STK				
		Acquisitions	70,000.00	-148,565.96	
		Dispositions	-121,000.00		345,036.80
		Free Delivery	-60,500.00		
		Free Receipt	60,500.00		
S6073556	CHINA MOBILE LTD HKD0.10				
		Dispositions	-66,900.00		943,407.42
		Free Delivery	-57,000.00		
		Free Receipt	57,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6560995	CHINA OILFIELD SER 'H'CNY1				
		Dispositions	-164,000.00		328,832.06
		Free Delivery	-164,000.00		
		Free Receipt	164,000.00		
S6192150	CHINA OVERSEAS LAND & INVESTMNT HKD0.10				
		Acquisitions	82,000.00	-248,444.02	
		Dispositions	-44,000.00		179,106.17
		Free Delivery	-42,000.00		
		Free Receipt	42,000.00		
SBYYMZN7	CHINA OVERSEAS PRO HKD0.001				
		Dispositions	-21,333.00		3,407.61
		Free Receipt	21,333.00		
S6291819	CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS				
		Dispositions	-1,783,620.00		1,515,543.82
		Free Delivery	-460,000.00		
		Free Receipt	460,000.00		
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	101.00	-66,462.37	
		Dispositions	-1,077.00		678,524.39
		Free Delivery	-481.00		
		Free Receipt	481.00		
S6191704	CHIYODA CORP NPV				
		Acquisitions	1,000.00	-9,037.24	
		Dispositions	-1,000.00		9,033.28
C169905106	CHOICE HOTELS INTL INC COM				
		Acquisitions	2,279.00	-126,162.99	
		Dispositions	-562.00		31,934.07
S6195609	CHUBU ELECTRIC POWER CO INC NPV				
		Acquisitions	3,000.00	-38,915.72	
		Dispositions	-3,000.00		42,438.90
S6196408	CHUGAI PHARMACY CO. LTD NPV				
		Acquisitions	1,000.00	-30,869.57	
		Dispositions	-1,000.00		31,403.79
S6195803	CHUGOKU BANK NPV				
		Acquisitions	800.00	-12,729.05	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-800.00		13,065.31
S6195900	CHUGOKU ELECTRIC POWER CO INC NPV				
		Acquisitions	1,300.00	-18,745.79	
		Dispositions	-1,300.00		19,431.15
SB3KT0S5	CI FINANCIAL CORP COMSTK				
		Acquisitions	986.00	-23,463.23	
		Dispositions	-4,756.00		139,395.68
		Free Delivery	-4,756.00		
		Free Receipt	4,756.00		
C125509109	CIGNA CORPORATION				
		Acquisitions	1,628.00	-207,042.85	
		Dispositions	-5,128.00		660,452.22
C171798101	CIMAREX ENERGY CO COM				
		Acquisitions	552.00	-68,545.48	
		Dispositions	-552.00		66,124.08
SBX17Q13	CIMIC GROUP LIMITED NPV				
		Acquisitions	502.00	-8,281.50	
		Dispositions	-502.00		8,570.07
C172062101	CIN FNCL CORP COM				
		Acquisitions	931.00	-47,314.07	
		Dispositions	-931.00		47,285.49
C172908105	CINTAS CORP COM				
		Acquisitions	614.00	-49,305.43	
		Dispositions	-614.00		49,568.22
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	352.00	-10,155.41	
		Dispositions	-40,657.00		1,170,805.85
		Free Delivery	-31,813.00		
		Free Receipt	31,813.00		
C17305EFN0	CITIBANK CR CARD .025 DUE 02-22-2019				
		Acquisitions	374,000.00	-372,782.81	
		Dispositions	-374,000.00		373,839.30
SB6SPB49	CITIC SECURITIES 'H'CNY1				
		Acquisitions	79,500.00	-307,335.39	
		Dispositions	-79,500.00		250,532.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZZP79	CITIGROUP INC 4.4% DUE 06-10-2025				
		Acquisitions	785,000.00	-781,797.20	
		Dispositions	-550,000.00		554,284.05
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027				
		Acquisitions	1,185,000.00	-1,183,484.40	
		Dispositions	-65,000.00		65,100.75
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	5,985.00	-349,748.99	
		Dispositions	-34,385.00		1,823,463.97
		Free Delivery	-29,700.00		
		Free Receipt	29,700.00		
S6197304	CITIZEN HOLDINGS NPV				
		Acquisitions	1,300.00	-10,284.56	
		Dispositions	-1,300.00		9,889.06
C177376100	CITRIX SYS INC COM				
		Acquisitions	1,007.00	-68,245.70	
		Dispositions	-1,007.00		66,300.88
S6197928	CITY DEVELOPMENTS LTD				
		Acquisitions	2,000.00	-15,987.09	
		Dispositions	-2,000.00		15,122.02
SBW9P816	CK HUTCHISON HLDGS HKD1				
		Dispositions	-59,000.00		1,224,382.87
		Free Delivery	-50,500.00		
		Free Receipt	151,500.00		
SBWX52N2	CK PROPERTY LTD HKD1				
		Dispositions	-50,500.00		413,615.45
		Free Receipt	50,500.00		
S7113990	CLARIANT AG CHF3.70 (REGD)				
		Dispositions	-8,300.00		182,170.29
		Free Delivery	-8,300.00		
		Free Receipt	8,300.00		
C184496AL1	CLEAN HBRS INC 5.125% DUE 06-01-2021				
		Acquisitions	100,000.00	-102,000.00	
		Dispositions	-175,000.00		177,394.25
C184496107	CLEAN HBRS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,000.00	-255,581.20	
		Dispositions	-8,100.00		342,418.08
C189054109	CLOROX CO COM				
		Acquisitions	827.00	-88,219.48	
		Dispositions	-827.00		88,058.96
C12572Q105	CME GROUP INC COM STK				
		Acquisitions	1,997.00	-179,860.20	
		Dispositions	-1,997.00		180,329.10
S9D65ACL	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		0.00
S9D65ACU	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 16/09/2025 SWU00BT44				
		Acquisitions	2,600,000.00	-7,422.61	
		Dispositions	-2,600,000.00		72,591.74
S9D4JX4L	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		0.00
S9D4JX4U	CME_IRS CME_CSFBUS EUR P 6M EURIB/R .75% 16/09/2025 SWU00BT44				
		Acquisitions	3,500,000.00	-57,576.69	
		Dispositions	-3,500,000.00		101,641.33
S9D2KGGL	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6				
		Acquisitions	90,000,000.00	0.00	
		Dispositions	-90,000,000.00		0.00
S9D2KGGU	CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6				
		Acquisitions	90,000,000.00	-15,946.41	
		Dispositions	-90,000,000.00		25,642.84
S9D2XCKL	CME_IRS CME_MSCSUS EUR P .4%/R 3M EURIB 14/03/2015 SWU007R86				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		388.99
S9D2XCKU	CME_IRS CME_MSCSUS EUR P .4%/R 3M EURIB 14/03/2015 SWU007R86				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		0.00
S9CZPHZL	CME_IRS CME_MSCSUS USD P 2.42%/R 3M LIBOR 12/03/2024 SWU00B870				
		Acquisitions	15,600,000.00	0.00	
		Dispositions	-15,600,000.00		503,382.73

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9CZPHZU	CME_IRS CME_MSCSUS USD P 2.42%/R 3M LIBOR 12/03/2024 SWU00B870				
		Acquisitions	15,600,000.00	0.00	
		Dispositions	-15,600,000.00		33,729.73
S9D4HWDL	CME_IRS CME_NWSCUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2				
		Acquisitions	3,600,000.00	-196,894.42	
		Dispositions	-4,100,000.00		0.00
S9D4HWDU	CME_IRS CME_NWSCUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2				
		Acquisitions	4,100,000.00	0.00	
		Dispositions	-3,600,000.00		0.00
S9D49MXL	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF05				
		Acquisitions	267,000.00	0.00	
		Dispositions	-267,000.00		0.00
S9D49MXU	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF05				
		Acquisitions	267,000.00	-11,593.35	
		Dispositions	-267,000.00		3,969.97
S9D61MSL	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF07				
		Acquisitions	291,000.00	0.00	
		Dispositions	-291,000.00		0.00
S9D61MSU	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSLV502411-OF07				
		Acquisitions	291,000.00	-2,144.68	
		Dispositions	-291,000.00		4,048.14
S9D34N8L	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 02/05/2045 IRSLV502492				
		Acquisitions	120,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9D34N8U	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 02/05/2045 IRSLV502492				
		Acquisitions	300,000.00	0.00	
		Dispositions	-120,000.00		6,428.11
S9D61MTL	CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 05/01/2045 IRSLV502945				
		Acquisitions	110,000.00	0.00	
		Dispositions	-110,000.00		0.00
S9D61MTU	CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 05/01/2045 IRSLV502945				
		Acquisitions	110,000.00	0.00	
		Dispositions	-110,000.00		2,890.34
S9D3VZDL	CME_IRS CME_SBSIUS USD P 2.62%/R 3M LIBOR 03/09/2045 IRSLV502684				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-1,339.07	
		Dispositions	-450,000.00		0.00
S9D3VZDU	CME_IRS CME_SBSIUS USD P 2.62%/R 3M LIBOR 03/09/2045 IRSLV502684				
		Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		23,698.48
S9D6LNQL	CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036				
		Acquisitions	385,000.00	0.00	
		Dispositions	-460,000.00		0.00
S9D6LNQU	CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036				
		Acquisitions	460,000.00	0.00	
		Dispositions	-385,000.00		13,777.23
S9D8CSVL	CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286				
		Acquisitions	142,000.00	-1,353.92	
		Dispositions	-537,000.00		0.00
S9D8CSVU	CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286				
		Acquisitions	537,000.00	0.00	
		Dispositions	-142,000.00		0.00
S9D7BJWL	CME_IRS CME_SBSIUS USD P 2.98%/R 3M LIBOR 06/11/2045 IRSLV503265				
		Acquisitions	230,000.00	-3,635.97	
		Dispositions	-230,000.00		0.00
S9D7BJWU	CME_IRS CME_SBSIUS USD P 2.98%/R 3M LIBOR 06/11/2045 IRSLV503265				
		Acquisitions	230,000.00	0.00	
		Dispositions	-230,000.00		0.00
S9D2EC8L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 01/20/2025 IRSLV502411				
		Acquisitions	1,720,000.00	-5,873.43	
		Dispositions	-1,720,000.00		0.00
S9D2EC8U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 01/20/2025 IRSLV502411				
		Acquisitions	1,720,000.00	0.00	
		Dispositions	-1,720,000.00		0.00
S9D3RGLL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF02				
		Acquisitions	120,000.00	-6,428.11	
		Dispositions	-120,000.00		0.00
S9D3RGLU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF02				
		Acquisitions	120,000.00	0.00	
		Dispositions	-120,000.00		0.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9D8TKFL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.54% 03/18/2045 IRSLV502766-OF01				
		Acquisitions	110,000.00	-2,719.41	
		Dispositions	-110,000.00		3,936.14
S9D8TKFU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.54% 03/18/2045 IRSLV502766-OF01				
		Acquisitions	110,000.00	0.00	
		Dispositions	-110,000.00		0.00
S9D8TKQL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.54% 05/01/2045 IRSLV502945-OF01				
		Acquisitions	110,000.00	-2,890.34	
		Dispositions	-110,000.00		4,190.48
S9D8TKQU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.54% 05/01/2045 IRSLV502945-OF01				
		Acquisitions	110,000.00	0.00	
		Dispositions	-110,000.00		0.00
S9D8TKDL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.61% 05/06/2045 IRSLV502968-OF02				
		Acquisitions	110,000.00	-1,284.97	
		Dispositions	-110,000.00		2,723.81
S9D8TKDU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.61% 05/06/2045 IRSLV502968-OF02				
		Acquisitions	110,000.00	0.00	
		Dispositions	-110,000.00		0.00
S9D8A14L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.62% 03/09/2045 IRSLV502684-OF01				
		Acquisitions	373,000.00	-23,698.48	
		Dispositions	-373,000.00		23,614.16
S9D8A14U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.62% 03/09/2045 IRSLV502684-OF01				
		Acquisitions	373,000.00	0.00	
		Dispositions	-373,000.00		0.00
S9DXRS5L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.62% 03/09/2045 IRSLV502684-OF04				
		Acquisitions	77,000.00	0.00	
		Dispositions	-77,000.00		0.00
S9DXRS5U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.62% 03/09/2045 IRSLV502684-OF04				
		Acquisitions	77,000.00	-2,268.91	
		Dispositions	-77,000.00		1,339.07
S9D8GHQL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.68% 05/19/2045 IRSLV503036-OF01				
		Acquisitions	385,000.00	-13,777.23	
		Dispositions	-385,000.00		10,609.25
S9D8GHQU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.68% 05/19/2045 IRSLV503036-OF01				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	385,000.00	0.00	
		Dispositions	-385,000.00		0.00
S9D8CNWL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF01				
		Acquisitions	142,000.00	0.00	
		Dispositions	-142,000.00		0.00
S9D8CNWU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF01				
		Acquisitions	142,000.00	-1,500.00	
		Dispositions	-142,000.00		1,353.92
S9D8CNQL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.98% 06/11/2045 IRSLV503265-OF01				
		Acquisitions	230,000.00	0.00	
		Dispositions	-230,000.00		0.00
S9D8CNQU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.98% 06/11/2045 IRSLV503265-OF01				
		Acquisitions	230,000.00	-3,784.46	
		Dispositions	-230,000.00		3,635.97
C19075DAE1	CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG				
		Acquisitions	239,512.68	-254,729.70	
		Dispositions	-335,206.48		353,804.18
C20173QAE1	CMO COMMERCIAL MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444% DUE 03-10-39				
		Acquisitions	172,779.88	-180,898.17	
		Dispositions	-82,408.26		82,408.26
C22545LAD1	CMO CR SUISSE COML MTG TR SER 2006-C5 COML MTG PASSTHRU 5.311 DUE 12-15-39				
		Acquisitions	344,106.64	-360,129.11	
		Dispositions	-344,106.64		352,162.04
C22546BAF7	CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG				
		Acquisitions	505,000.00	-545,787.11	
		Dispositions	-19,387.53		19,387.53
C46629PAC2	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47				
		Acquisitions	338,931.62	-357,678.78	
		Dispositions	-338,931.62		349,948.58
C76113MAB1	CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG				
		Acquisitions	415.89	0.00	
		Dispositions	-71,248.80		52,714.03
C125896100	CMS ENERGY CORP COM				
		Acquisitions	1,735.00	-59,174.78	
		Dispositions	-1,735.00		57,532.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12621E103	CNO FINL GROUP INC COM				
		Dispositions	-148,600.00		2,624,785.96
		Free Delivery	-111,500.00		
		Free Receipt	111,500.00		
SB00G0S5	CNOOC LTD HKD0.02				
		Acquisitions	148,000.00	-247,066.63	
		Dispositions	-148,000.00		232,356.68
		Free Delivery	-74,000.00		
		Free Receipt	74,000.00		
C189754104	COACH INC COM				
		Acquisitions	1,738.00	-66,701.66	
		Dispositions	-1,738.00		65,991.86
SB07KD36	COBHAM ORD GBP0.025				
		Acquisitions	5,180.00	-23,907.31	
		Dispositions	-5,180.00		23,691.98
C191216100	COCA COLA CO COM				
		Acquisitions	7,800.00	-315,509.22	
		Dispositions	-33,780.00		1,376,187.18
		Free Delivery	-16,960.00		
		Free Receipt	16,960.00		
S6123451	COCA-COLA AMATIL NPV				
		Acquisitions	2,580.00	-20,840.19	
		Dispositions	-2,580.00		21,055.34
SB9895B7	COCA-COLA HBC AG ORD (CDI)				
		Acquisitions	989.00	-21,086.82	
		Dispositions	-989.00		21,656.70
S6211798	COCHLEAR LTD NPV				
		Acquisitions	255.00	-16,722.64	
		Dispositions	-255.00		16,349.37
CP3143NAR5	CODELCO INC 4.5% DUE 08-13-2023				
		Acquisitions	200,000.00	-204,228.00	
		Dispositions	-200,000.00		203,400.00
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A				
		Acquisitions	3,841.00	-228,072.82	
		Dispositions	-3,841.00		232,841.42

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	5,372.00	-360,565.42	
		Dispositions	-5,372.00		364,167.88
C194693107	COLLIERS INTL GROUP INC COMMON STOCK				
		Acquisitions	1,551.00	-65,437.86	
		Dispositions	-273.00		12,271.31
		Free Receipt	5,139.00		
SB84B5K9	COLOPL INC NPV				
		Acquisitions	200.00	-4,532.82	
		Dispositions	-200.00		4,213.86
SB8FMRX8	COLOPLAST DKK1 B				
		Dispositions	-3,015.00		227,692.30
		Free Delivery	-1,507.00		
		Free Receipt	1,507.00		
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	16,011.00	-934,299.49	
		Dispositions	-16,011.00		923,194.26
C200340107	COMERICA INC COM				
		Acquisitions	1,124.00	-53,097.31	
		Dispositions	-1,124.00		54,041.92
S6603737	COMFORTDELGRO CORP LTD				
		Acquisitions	10,100.00	-23,056.21	
		Dispositions	-10,100.00		23,061.09
SB90LKT4	COMMERZBANK AG NPV				
		Acquisitions	4,621.00	-62,604.24	
		Dispositions	-4,621.00		64,235.02
S6215035	COMMONWEALTH BANK OF AUSTRALIA NPV				
		Acquisitions	7,653.00	-534,476.85	
		Dispositions	-7,653.00		505,997.40
SBWTXKR0	COMPASS BK 3.875% DUE 04-10-2025				
		Acquisitions	600,000.00	-594,114.00	
		Dispositions	-600,000.00		596,428.40
SBLNN3L4	COMPASS GROUP PLC ORD GBP0.10625				
		Acquisitions	3,676.00	-63,341.82	
		Dispositions	-11,812.00		213,830.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-11,812.00		
		Free Receipt	11,812.00		
C205363104	COMPUTER SCI CORP COM				
		Acquisitions	889.00	-57,485.05	
		Dispositions	-889.00		57,233.82
S6180412	COMPUTERSHARE LTD NPV				
		Acquisitions	2,148.00	-20,737.11	
		Dispositions	-2,148.00		21,231.10
SB8RK3C1	CONAGRA FOODS INC 1.3% DUE 01-25-2016				
		Acquisitions	755,000.00	-756,034.35	
		Dispositions	-469,000.00		469,586.11
C205887102	CONAGRA FOODS INC				
		Dispositions	-20,700.00		799,212.23
		Free Delivery	-11,400.00		
		Free Receipt	11,400.00		
C20605P101	CONCHO RES INC COM STK				
		Acquisitions	2,600.00	-247,197.24	
		Dispositions	-5,793.00		682,017.37
		Free Delivery	-3,147.00		
		Free Receipt	3,147.00		
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	4,559.00	-311,334.11	
		Dispositions	-9,159.00		610,922.18
		Free Delivery	-3,200.00		
		Free Receipt	3,200.00		
C209115104	CONS EDISON INC COM				
		Acquisitions	1,846.00	-112,888.25	
		Dispositions	-1,846.00		112,790.60
C20854P109	CONSOL ENERGY INC COM				
		Acquisitions	1,450.00	-44,443.95	
		Dispositions	-1,450.00		47,922.50
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	1,061.00	-123,730.42	
		Dispositions	-1,061.00		122,099.88
SB15C4L6	CONSTELLATION SOFT COM STK NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-147.00		59,232.97
		Free Delivery	-147.00		
		Free Receipt	147.00		
C210518CV6	CONSUMERS ENERGY 3.375 DUE 08-15-2023				
		Acquisitions	382,000.00	-394,802.12	
		Dispositions	-382,000.00		404,614.40
S6152529	CONTACT ENERGY NPV				
		Acquisitions	1,774.00	-7,660.06	
		Dispositions	-1,774.00		7,245.94
S4598589	CONTINENTAL AG ORD NPV				
		Acquisitions	165.00	-35,807.47	
		Dispositions	-1,502.00		353,208.79
		Free Delivery	-1,502.00		
		Free Receipt	1,502.00		
S7517882	CONWERT IMMOBILIEN NPV				
		Dispositions	-12,994.00		163,803.52
		Free Delivery	-12,994.00		
		Free Receipt	12,994.00		
SBYW41H1	COOPERATIEVE 4.375% DUE 08-04-2025				
		Acquisitions	815,000.00	-813,761.20	
		Dispositions	-815,000.00		829,144.90
C21684AAA4	COOPERATIEVE 4.625% DUE 12-01-2023				
		Acquisitions	880,000.00	-918,781.60	
		Dispositions	-75,000.00		78,417.75
S2182531	CORE LABORATORIES NV NLG0.03				
		Dispositions	-4,099.00		536,502.08
		Free Delivery	-4,099.00		
		Free Receipt	4,099.00		
C219350105	CORNING INC COM				
		Acquisitions	8,011.00	-169,296.46	
		Dispositions	-11,711.00		259,692.98
C22160N109	COSTAR GROUP INC COM				
		Acquisitions	559.00	-101,186.90	
		Dispositions	-365.00		74,171.82
C22160K105	COSTCO WHOLESALE CORP NEW COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	89.00	-12,816.52	
		Dispositions	-5,716.00		833,522.37
		Free Delivery	-3,366.00		
		Free Receipt	3,366.00		
SBYZ5MS9	CR SUISSE AG NEW 1.75% DUE 01-29-2018				
		Acquisitions	620,000.00	-619,640.40	
		Dispositions	-620,000.00		620,682.00
C225433AA9	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025				
		Acquisitions	950,000.00	-947,720.00	
		Dispositions	-950,000.00		932,661.60
S2232878	CREDICORP LTD COM STK				
		Acquisitions	855.00	-97,758.79	
		Dispositions	-1,736.00		243,165.77
		Free Delivery	-868.00		
		Free Receipt	868.00		
S6591809	CREDIT SAISON CO NPV				
		Acquisitions	700.00	-13,165.35	
		Dispositions	-700.00		13,230.46
S7171589	CREDIT SUISSE AG CHF0.04(REGD)				
		Acquisitions	7,200.00	-190,417.68	
		Dispositions	-7,200.00		190,869.61
C225447101	CREE INC COM				
		Acquisitions	645.00	-23,005.28	
		Dispositions	-9,970.00		245,278.88
SB67C8W8	CRESCENT POINT EN COM NPV				
		Acquisitions	2,000.00	-51,802.86	
		Dispositions	-2,000.00		48,841.47
S0233527	CRODA INTL ORD GBP0.10				
		Acquisitions	621.00	-27,358.08	
		Dispositions	-621.00		27,469.14
C22822V101	CROWN CASTLE INTL CORP NEW COM				
		Acquisitions	8,539.00	-708,387.30	
		Dispositions	-2,104.00		172,654.24
SB29LCJ0	CROWN RESORTS LIMITED				
		Acquisitions	1,803.00	-18,511.48	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,803.00		18,612.16
C228701AE8	CROWNROCK L P / 7.75% DUE 02-15-2023				
		Acquisitions	140,000.00	-137,950.40	
		Dispositions	-140,000.00		143,275.00
S6185495	CSL LTD NPV				
		Acquisitions	2,243.00	-159,875.22	
		Dispositions	-6,144.00		410,815.68
C12646RAB1	CST BRANDS INC 5% DUE 05-01-2023				
		Acquisitions	315,000.00	-324,987.50	
		Dispositions	-200,000.00		199,000.00
C126408103	CSX CORP COM				
		Acquisitions	6,240.00	-226,960.66	
		Dispositions	-6,240.00		222,456.00
S6527666	CTBC FINANCIAL HOLDING CO COM STK				
		Acquisitions	255,000.00	-191,829.93	
		Dispositions	-267,879.00		165,888.32
		Free Delivery	-96,000.00		
		Free Receipt	96,000.00		
C231021106	CUMMINS INC				
		Acquisitions	11,300.00	-1,434,891.02	
		Dispositions	-5,700.00		791,601.11
		Free Delivery	-4,300.00		
		Free Receipt	4,300.00		
C23247G109	CVENT INC COM				
		Acquisitions	19,744.00	-577,102.54	
		Dispositions	-1,436.00		41,661.44
SBYPFCL2	CVS HEALTH CORP 3.5% DUE 07-20-2022				
		Acquisitions	1,440,000.00	-1,439,380.80	
		Dispositions	-435,000.00		444,500.95
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	255,000.00	-254,069.25	
		Dispositions	-255,000.00		271,815.07
C126650100	CVS HEALTH CORP COM				
		Acquisitions	7,090.00	-714,126.07	
		Dispositions	-7,090.00		700,988.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C23331A109	D R HORTON INC COM				
		Acquisitions	2,096.00	-53,854.20	
		Dispositions	-2,096.00		52,965.92
S6250906	DAI NIPPON PRINTNG NPV				
		Acquisitions	3,000.00	-30,702.36	
		Dispositions	-3,000.00		31,403.79
S6250542	DAICEL CORPORATION INDS NPV				
		Acquisitions	15,900.00	-205,180.18	
		Dispositions	-8,000.00		96,221.78
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00		
S6250304	DAIHATSU MOTOR CO NPV				
		Acquisitions	900.00	-12,957.27	
		Dispositions	-900.00		13,069.48
SB601QS4	DAI-ICHI LIFE INSURANCE CO. LTD NPV				
		Acquisitions	5,000.00	-82,729.11	
		Dispositions	-5,000.00		85,203.10
SB0J7D91	DAIICHI SANKYO COM NPV				
		Acquisitions	3,000.00	-52,350.76	
		Dispositions	-3,000.00		52,085.24
S6250724	DAIKIN INDUSTRIES NPV				
		Dispositions	-6,300.00		404,528.10
		Free Delivery	-4,300.00		
		Free Receipt	4,300.00		
S5529027	DAIMLER AG COM				
		Acquisitions	4,548.00	-437,978.15	
		Dispositions	-4,548.00		438,245.34
S6250508	DAITO TRUST CONST NPV				
		Dispositions	-1,600.00		182,142.25
		Free Delivery	-800.00		
		Free Receipt	800.00		
S6251363	DAIWA HOUSE INDS NPV				
		Acquisitions	9,200.00	-217,580.64	
		Dispositions	-2,800.00		62,870.96
S6251448	DAIWA SECS GROUP INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,000.00	-65,524.58	
		Dispositions	-8,000.00		65,526.74
C235851102	DANAHER CORP COM				
		Acquisitions	3,868.00	-318,373.92	
		Dispositions	-3,868.00		318,491.12
S4588825	DANSKE BANK A/S DKK10				
		Acquisitions	3,078.00	-86,970.73	
		Dispositions	-3,078.00		89,384.11
C237194105	DARDEN RESTAURANTS INC COM				
		Acquisitions	782.00	-50,327.57	
		Dispositions	-782.00		48,202.48
C23918K108	DAVITA HEALTHCARE PARTNERS INC COM				
		Acquisitions	1,089.00	-89,287.00	
		Dispositions	-1,089.00		88,655.49
S6175203	DBS GROUP HLDGS NPV				
		Acquisitions	17,000.00	-260,547.30	
		Dispositions	-20,000.00		312,857.02
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00		
C23311VAD9	DCP MIDSTREAM OPER 3.875% DUE 03-15-2023				
		Acquisitions	595,000.00	-534,414.70	
		Dispositions	-225,000.00		203,343.75
C244199105	DEERE & CO COM				
		Acquisitions	2,139.00	-192,324.98	
		Dispositions	-2,139.00		192,445.83
C536022AF3	DEFAULTED LINN ENERGY LLC/FIXED 0% DUE 12-31-2040				
		Acquisitions	270,000.00	-170,350.00	
		Dispositions	-95,000.00		86,925.00
C559417AA8	DEFAULTED MAGNETATION LLC/FIXED 0% DUE 12-31-2040				
		Acquisitions	220,000.00	-170,500.00	
		Free Delivery	-44,000.00		
C796038AC1	DEFAULTED SAMSON INVT CO FIXED 0% DUE 12-31-2040				
		Acquisitions	3,000.00	-1,320.00	
		Dispositions	-553,000.00		72,641.25
S6219640	DELEK GROUP ILS1				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20.00	-5,476.66	
		Dispositions	-20.00		5,542.59
S4262118	DELHAIZE GROUP NPV				
		Acquisitions	485.00	-39,002.01	
		Dispositions	-485.00		45,818.24
CG27823106	DELPHI AUTOMOTIVE PLC				
		Acquisitions	1,829.00	-151,352.49	
		Dispositions	-1,829.00		154,550.50
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				
		Acquisitions	5,194.00	-235,389.48	
		Dispositions	-5,194.00		228,847.64
SB574ZG0	DELTA LLOYD NV EUR0.20				
		Acquisitions	1,081.00	-20,336.79	
		Dispositions	-1,081.00		20,278.65
S6640381	DENSO CORP NPV				
		Dispositions	-11,600.00		582,386.60
		Free Delivery	-11,600.00		
		Free Receipt	11,600.00		
S6416281	DENTSU INC COM STK				
		Acquisitions	1,000.00	-47,535.37	
		Dispositions	-1,000.00		46,125.61
S0265274	DERWENT LONDON ORD GBP0.05				
		Acquisitions	538.00	-29,019.68	
		Dispositions	-1,091.00		57,973.71
		Free Delivery	-1,091.00		
		Free Receipt	1,091.00		
SBYMWK12	DEUTSCHE ANNINGTON IMMOBILIEN SE NPV (S/R 30.06.2015)				
		Dispositions	-1.00		1.49
		Free Delivery	-1,850.00		
		Free Receipt	1,851.00		
S5750355	DEUTSCHE BANK AG NPV(REGD)				
		Acquisitions	6,502.00	-208,342.21	
		Dispositions	-6,502.00		210,672.39
S7021963	DEUTSCHE BOERSE AG NPV(REGD)				
		Dispositions	-10,000.00		831,478.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00		
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)				
		Acquisitions	1,149.00	-15,893.22	
		Dispositions	-1,149.00		17,490.24
S4617859	DEUTSCHE POST AG NPV(REGD)				
		Acquisitions	4,566.00	-150,534.88	
		Dispositions	-4,566.00		146,172.10
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	15,018.00	-275,999.17	
		Dispositions	-15,018.00		280,373.90
SBWVFVN7	DEUTSCHE WOHNEN AG NPV SUB RIGHTS 03/06/15				
		Dispositions	-4.00		0.46
		Free Delivery	-2,338.00		
		Free Receipt	2,342.00		
SB0YZ0Z5	DEUTSCHE WOHNEN AG EUR1 (BR)				
		Dispositions	-2,341.00		60,954.13
		Free Delivery	-2,341.00		
		Free Receipt	2,675.00		
SBY7S9X0	DEUTSCHE WOHNEN AG NPV (RFD 01.01.2015)				
		Acquisitions	334.00	-7,991.38	
		Free Delivery	-334.00		
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	2,434.00	-164,902.04	
		Dispositions	-2,434.00		164,246.32
SB033YN6	DEXUS PROPERTY GROUP NPV (STAPLED)				
		Acquisitions	4,134.00	-23,847.69	
		Dispositions	-4,134.00		24,503.39
SBG48TB5	DIAGEO CAP PLC .625% DUE 04-29-2016				
		Acquisitions	830,000.00	-828,099.30	
		Dispositions	-830,000.00		830,489.70
S0237400	DIAGEO ORD PLC				
		Dispositions	-14,411.00		397,586.10
		Free Delivery	-14,411.00		
		Free Receipt	14,411.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5982200	DIALOG SEMICONDUCTOR PLC COMMON STOCK				
		Acquisitions	1,094.00	-53,413.47	
		Dispositions	-1,094.00		38,649.41
C25271C102	DIAMOND OFFSHORE DRILLING INC COM				
		Acquisitions	424.00	-13,511.40	
		Dispositions	-424.00		14,759.44
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	4,107.00	-273,864.95	
		Dispositions	-516.00		40,262.40
C254067101	DILLARDS INC CL A COM				
		Acquisitions	1,800.00	-158,168.87	
		Dispositions	-4,100.00		543,283.39
		Free Delivery	-1,500.00		
		Free Receipt	1,500.00		
SB89W0M4	DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10				
		Acquisitions	7,003.00	-34,725.35	
		Dispositions	-7,003.00		34,991.59
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	2,818.00	-163,588.00	
		Dispositions	-3,618.00		213,325.40
C25470F104	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK				
		Acquisitions	937.00	-30,337.72	
		Dispositions	-5,694.00		184,946.85
C25470F302	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C				
		Acquisitions	1,702.00	-51,638.68	
		Dispositions	-6,507.00		202,620.68
SB55ZR92	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01				
		Acquisitions	19,359.00	-157,536.86	
		Dispositions	-6,711.00		54,450.09
		Free Delivery	-6,711.00		
		Free Receipt	6,711.00		
SB4Y7R14	DIXONS CARPHONE PLC ORD GBP0.001				
		Acquisitions	4,521.00	-29,808.93	
		Dispositions	-4,521.00		31,909.10
C23291AAA5	DJO FINCO INC 8.125% DUE 06-15-2021				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		126,875.00
S4263304	DNB ASA NOK10				
		Acquisitions	51,533.00	-760,468.08	
		Dispositions	-54,293.00		978,411.81
		Free Delivery	-54,293.00		
		Free Receipt	54,293.00		
C256677105	DOLLAR GEN CORP NEW COM				
		Acquisitions	6,671.00	-504,062.47	
		Dispositions	-6,671.00		461,354.11
C256746108	DOLLAR TREE INC COM STK				
		Acquisitions	1,296.00	-100,352.26	
		Dispositions	-1,296.00		99,986.40
SB4TP9G2	DOLLARAMA INC COM STK NPV				
		Acquisitions	2,156.00	-110,499.89	
		Dispositions	-2,063.00		118,481.67
		Free Delivery	-2,063.00		
		Free Receipt	2,063.00		
C25746U109	DOMINION RES INC VA NEW COM				
		Acquisitions	3,706.00	-265,009.39	
		Dispositions	-3,706.00		262,051.26
S6269861	DON QUIJOTE HOLDINGS CO LTD				
		Acquisitions	300.00	-22,354.83	
		Dispositions	-300.00		23,196.26
C260003108	DOVER CORP COM				
		Acquisitions	1,027.00	-78,215.91	
		Dispositions	-1,027.00		77,394.72
C260543103	DOW CHEMICAL CO COM				
		Acquisitions	6,856.00	-352,823.47	
		Dispositions	-6,856.00		348,833.28
C26138E109	DR PEPPER SNAPPLE GROUP INC COM STK				
		Acquisitions	1,216.00	-91,016.99	
		Dispositions	-1,216.00		91,832.32
C26168L205	DREW INDS INC COM NEW COM NEW				
		Acquisitions	749.00	-44,625.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-796.00		48,155.04
SB1WT5G2	DSV DKK1				
		Acquisitions	2,069.00	-79,620.30	
		Dispositions	-819.00		28,164.99
C233331107	DTE ENERGY CO COM				
		Acquisitions	1,117.00	-89,269.19	
		Dispositions	-1,117.00		87,070.15
C263534109	DU PONT E I DE NEMOURS & CO COM STK				
		Acquisitions	5,705.00	-421,594.94	
		Dispositions	-5,705.00		414,867.60
SB72TXB5	DUKE ENERGY CORP 2.15% DUE 11-15-2016				
		Acquisitions	765,000.00	-781,447.50	
		Dispositions	-50,000.00		50,599.00
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW				
		Acquisitions	4,459.00	-344,289.20	
		Dispositions	-4,459.00		340,712.19
SB87MF43	DUKE RLTY LTD 4.375% DUE 06-15-2022				
		Acquisitions	0.00	0.00	
		Dispositions	-60,000.00		62,560.20
C26483E100	DUN & BRADSTREET CORP DEL NEW COM				
		Acquisitions	527.00	-63,840.54	
		Dispositions	-227.00		28,363.65
C269246401	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW				
		Acquisitions	12,300.00	-314,006.50	
		Dispositions	-5,900.00		171,231.55
		Free Delivery	-5,500.00		
		Free Receipt	5,500.00		
S4942904	E.ON SE NPV				
		Acquisitions	9,462.00	-147,346.09	
		Dispositions	-9,462.00		147,490.34
S6298542	EAST JAPAN RAILWAY CO NPV				
		Acquisitions	1,600.00	-141,962.40	
		Dispositions	-1,600.00		145,666.86
C277432100	EASTMAN CHEM CO COM				
		Acquisitions	4,137.00	-303,304.86	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-937.00		73,994.89
SB7KR2P8	EASYJET ORD GBP0.27285714				
		Acquisitions	2,578.00	-65,274.41	
		Dispositions	-10,273.00		286,054.22
		Free Delivery	-10,273.00		
		Free Receipt	10,273.00		
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	2,991.00	-206,002.73	
		Dispositions	-2,991.00		214,035.96
C278642103	EBAY INC COM USD0.001				
		Acquisitions	6,938.00	-406,941.45	
		Dispositions	-6,938.00		398,865.62
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	1,696.00	-191,853.56	
		Dispositions	-1,696.00		190,800.00
SBYXVSD6	EDF S A 2.35% DUE 10-13-2020				
		Acquisitions	1,695,000.00	-1,680,677.25	
		Dispositions	-1,695,000.00		1,670,273.85
C281020107	EDISON INTL COM				
		Acquisitions	2,053.00	-125,236.49	
		Dispositions	-3,753.00		229,942.82
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	680.00	-87,463.91	
		Dispositions	-680.00		84,585.20
S6307200	EISAI CO NPV				
		Acquisitions	1,200.00	-80,183.55	
		Dispositions	-1,200.00		79,522.90
S2307873	ELDORADO GOLD CORP COM NPV				
		Acquisitions	3,500.00	-17,844.52	
		Dispositions	-3,500.00		17,998.83
C285512109	ELECTR ARTS COM				
		Acquisitions	1,959.00	-114,132.91	
		Dispositions	-1,959.00		119,361.87
SB02Q328	ELECTRIC POWER DEVELOPMENT CO LTD NPV				
		Acquisitions	700.00	-23,441.64	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-700.00		23,529.90
SB1KKBX6	ELECTROLUX AB SER'B'NPV (POST SPLIT)				
		Acquisitions	1,115.00	-33,313.10	
		Dispositions	-1,115.00		33,133.72
SB0M42T2	ELEKTA SER'B'NPV				
		Acquisitions	1,825.00	-17,050.10	
		Dispositions	-1,825.00		16,698.71
C532457108	ELI LILLY & CO COM				
		Dispositions	-16,900.00		1,239,296.98
		Free Delivery	-15,600.00		
		Free Receipt	15,600.00		
S5701513	ELISA OYJ NPV				
		Acquisitions	2,452.00	-75,054.85	
		Dispositions	-623.00		19,029.84
SB01RM25	EMAAR PROPERTIES AED1				
		Dispositions	-60,044.00		114,644.38
		Free Delivery	-30,022.00		
		Free Receipt	30,022.00		
SBYNJD24	EMBRAER NETH FIN B 5.05% DUE 06-15-2025				
		Acquisitions	143,000.00	-142,545.26	
		Dispositions	-143,000.00		142,891.25
C268648102	EMC CORP COM				
		Acquisitions	12,527.00	-337,690.34	
		Dispositions	-12,527.00		327,330.51
C291011104	EMERSON ELECTRIC CO COM				
		Acquisitions	5,080.00	-307,917.09	
		Dispositions	-16,665.00		977,422.17
		Free Delivery	-13,675.00		
		Free Receipt	13,675.00		
S2314000	EMPIRE CO CLASS'A'N/VTG COM NPV				
		Acquisitions	200.00	-14,370.14	
		Dispositions	-200.00		14,659.11
S7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)				
		Acquisitions	41.00	-17,226.74	
		Dispositions	-41.00		17,229.12

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7383072	ENAGAS SA EUR1.50				
		Acquisitions	935.00	-28,697.99	
		Dispositions	-935.00		28,228.81
S2466149	ENBRIDGE INC COM NPV				
		Dispositions	-7,173.00		373,054.00
		Free Delivery	-7,173.00		
		Free Receipt	7,173.00		
S2793193	ENCANA CORP COM NPV				
		Acquisitions	3,900.00	-54,789.50	
		Dispositions	-3,900.00		54,186.53
C292554102	ENCORE CAP GROUP INC COM				
		Acquisitions	3,198.00	-128,903.46	
		Dispositions	-1,012.00		37,997.72
S5271782	ENDESA SA EUR1.2				
		Acquisitions	1,464.00	-28,962.93	
		Dispositions	-1,464.00		28,286.66
CG30401106	ENDO INTL LTD COM STK				
		Acquisitions	1,119.00	-95,685.80	
		Dispositions	-1,119.00		94,712.16
C29273EAA6	ENDO LTD / ENDO 6% DUE 02-01-2025				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,500.00
S4103596	ENERGIAS DE PORTUGAL SA EUR1(REGD)				
		Acquisitions	10,886.00	-43,376.05	
		Dispositions	-10,886.00		42,850.29
C29270UAN5	ENERGY PARTNERS LTD SR NT 8.25 2-15-2018				
		Acquisitions	300,000.00	-206,562.50	
		Dispositions	-300,000.00		126,750.00
C29273RBD0	ENERGY TRANSFER 4.05% DUE 03-15-2025				
		Acquisitions	304,000.00	-303,750.72	
SBWC4XX7	ENERGY TRANSFER 4.05% DUE 03-15-2025				
		Acquisitions	860,000.00	-859,294.80	
		Dispositions	-55,000.00		49,250.30
SBDWGZT0	ENERGY TRANSFER 4.15% DUE 10-01-2020				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	815,000.00	-840,370.95	
		Dispositions	-50,000.00		50,292.50
SBYQ2KJ6	ENERGY TRANSFER 4.75% DUE 01-15-2026				
		Acquisitions	810,000.00	-804,127.50	
		Dispositions	-50,000.00		46,924.00
C29276MAG2	ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO				
		Acquisitions	10,000.00	-10,000.00	
		Dispositions	-28,330.36		28,330.36
SB584T89	ENERPLUS CORP				
		Acquisitions	1,000.00	-12,467.11	
		Dispositions	-1,000.00		10,993.50
C29286C107	ENGILITY HLDGS INC NEW COM				
		Dispositions	-1,165.00		39,450.91
		Free Receipt	1,165.00		
S6333937	ENN ENERGY COMSTK				
		Acquisitions	86,000.00	-457,028.31	
		Dispositions	-32,000.00		174,096.82
SBVFZHD8	ENSCO PLC FORMERLY 5.2% DUE 03-15-2025				
		Acquisitions	800,000.00	-796,976.00	
		Dispositions	-50,000.00		44,289.50
CG3157S106	ENSCO PLC SHS CLASS A COM				
		Dispositions	-40,700.00		1,040,507.38
		Free Delivery	-40,700.00		
		Free Receipt	40,700.00		
C29364G103	ENTERGY CORP NEW COM				
		Dispositions	-6,300.00		485,840.20
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00		
SB4R1Z64	ENTERGY GULF STS 3.95% DUE 10-01-2020				
		Acquisitions	925,000.00	-992,922.75	
		Dispositions	-60,000.00		63,372.00
SBWWC4Z0	ENTERPRISE PRODS FIXED 1.65% DUE 05-07-2018				
		Acquisitions	675,000.00	-674,196.75	
		Dispositions	-45,000.00		44,626.05
SBWWC4W7	ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	720,000.00	-717,372.00	
		Dispositions	-45,000.00		41,969.25
C26875P101	EOG RESOURCES INC COM				
		Dispositions	-5,937.00		541,815.14
		Free Delivery	-3,577.00		
		Free Receipt	3,577.00		
C26884U109	EPR PPTYS COM SH BEN INT COM SH BEN INT				
		Acquisitions	3,400.00	-182,861.52	
		Dispositions	-2,900.00		177,665.90
C26884L109	EQT CORP COM				
		Acquisitions	957.00	-85,146.78	
		Dispositions	-957.00		84,809.34
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	2,293.00	-171,487.97	
		Dispositions	-2,293.00		166,150.78
C294429105	EQUIFAX INC COM				
		Acquisitions	753.00	-73,350.86	
		Dispositions	-753.00		74,200.62
C29444UAQ9	EQUINIX INC 5.875% DUE 01-15-2026				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,750.00
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	357.00	-91,821.33	
		Dispositions	-357.00		92,205.96
S5959378	ERICSSON SER'B' NPV				
		Acquisitions	14,446.00	-159,055.05	
		Dispositions	-14,446.00		162,395.81
S5289837	ERSTE GROUP BANK AG NPV				
		Dispositions	-8,769.00		249,318.97
		Free Delivery	-8,769.00		
		Free Receipt	8,769.00		
C297178105	ESSEX PPTY TR REIT				
		Acquisitions	411.00	-91,920.15	
		Dispositions	-411.00		90,362.46
S7212477	ESSILOR INTL EUR0.18				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,867.00		224,024.82
		Free Delivery	-1,867.00		
		Free Receipt	1,867.00		
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01				
		Acquisitions	1,406.00	-115,029.50	
		Dispositions	-1,406.00		122,912.52
S5806225	ETABLISSEMENTEN COLRUYT ORDSHR				
		Acquisitions	348.00	-16,377.93	
		Dispositions	-348.00		16,324.39
SBYM1202	EURO INV BANK 0.875% EMTN 13/09/2024 EUR				
		Acquisitions	2,000,000.00	-2,278,690.56	
		Dispositions	-2,000,000.00		2,282,990.83
S5972643	EUROFINS SCIENTIFI EUR0.10				
		Dispositions	-276.00		80,433.23
		Free Delivery	-276.00		
		Free Receipt	276.00		
CB38564108	EURONAV EURONAV S A COM STK				
		Acquisitions	12,297.00	-179,445.14	
		Dispositions	-22,100.00		300,656.12
		Free Delivery	-22,100.00		
		Free Receipt	66,371.00		
S2556868	EVEREST RE GROUP COM				
		Dispositions	-2,929.00		526,261.02
		Free Delivery	-2,929.00		
		Free Receipt	2,929.00		
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	1,996.00	-97,342.92	
		Dispositions	-1,996.00		95,368.88
C30050B101	EVOLENT HEALTH INC CL A CL A				
		Acquisitions	134.00	-2,278.00	
		Dispositions	-134.00		2,539.67
C30063P105	EXACT SCIENCES CORP COM				
		Acquisitions	16,632.00	-318,812.40	
		Dispositions	-7,270.00		178,636.34
C30066A105	EXAMWORKS GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,574.00	-582,273.78	
		Dispositions	-8,552.00		333,941.91
SBZ0C8V7	EXELON CORP 2.85% DUE 06-15-2020				
		Acquisitions	475,000.00	-474,909.75	
		Dispositions	-30,000.00		29,992.50
SBZ0C8X9	EXELON CORP 3.95% DUE 06-15-2025				
		Acquisitions	715,000.00	-713,534.25	
		Dispositions	-715,000.00		715,557.70
C30161N101	EXELON CORP COM				
		Acquisitions	3,800.00	-120,913.09	
		Dispositions	-18,000.00		604,330.66
		Free Delivery	-18,000.00		
		Free Receipt	18,000.00		
SBV9R161	EXELON GENERATION CO LLC 2.95% DUE 01-15-2020				
		Acquisitions	665,000.00	-664,873.65	
		Dispositions	-45,000.00		45,138.60
C30212P303	EXPEDIA INC DEL COM NEW				
		Acquisitions	623.00	-58,843.10	
		Dispositions	-623.00		61,739.30
C302130109	EXPEDITORS INTL WASH INC COM				
		Acquisitions	1,208.00	-55,448.17	
		Dispositions	-1,208.00		58,116.88
SB19NLV4	EXPERIAN ORD USD0.10				
		Acquisitions	4,645.00	-83,885.50	
		Dispositions	-4,645.00		88,326.95
C30219G108	EXPRESS SCRIPTS HLDG CO COM				
		Acquisitions	4,580.00	-402,454.68	
		Dispositions	-4,580.00		385,086.40
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	26,430.00	-2,323,812.82	
		Dispositions	-33,730.00		2,999,321.46
C315616102	F5 NETWORKS INC COM STK				
		Acquisitions	454.00	-55,965.12	
		Dispositions	-454.00		55,832.92
C30303M102	FACEBOOK INC CL A CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,030.00	-80,390.94	
		Dispositions	-16,655.00		1,336,257.76
		Free Delivery	-13,365.00		
		Free Receipt	13,365.00		
C303075105	FACTSET RESH SYS INC COM STK				
		Acquisitions	276.00	-45,706.02	
		Dispositions	-778.00		116,405.65
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV				
		Acquisitions	100.00	-53,218.57	
		Dispositions	-100.00		52,179.53
S6331276	FAMILYMART CO NPV				
		Acquisitions	300.00	-12,774.18	
		Dispositions	-300.00		12,711.65
S6356934	FANUC CORP NPV				
		Dispositions	-1,900.00		410,875.33
		Free Delivery	-1,000.00		
		Free Receipt	1,000.00		
S6332439	FAST RETAILING CO LTD NPV				
		Acquisitions	200.00	-79,002.69	
		Dispositions	-200.00		80,632.25
C311900104	FASTENAL CO COM				
		Acquisitions	22,138.00	-937,130.11	
		Dispositions	-3,213.00		133,065.37
C313384BU2	FED HOME LN DISCOUNT NT 02-12-2015				
		Acquisitions	4,000,000.00	-3,999,761.11	
		Dispositions	-4,000,000.00		3,999,761.11
SBWVG3J0	FEDERAL HOME LN BK DISC NT DUE 08-19-2015				
		Acquisitions	400,000.00	-399,951.00	
		Dispositions	-400,000.00		399,964.61
SBWG09X3	FEDERAL HOME LN BK DISCOUNT NT 07-08-2015				
		Acquisitions	600,000.00	-599,984.67	
		Dispositions	-600,000.00		599,984.67
SB9510B1	FEDERATION LIMITED				
		Acquisitions	7,061.00	-16,241.44	
		Dispositions	-7,061.00		16,842.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31428X106	FEDEX CORP COM				
		Dispositions	-6,900.00		1,176,213.60
		Free Delivery	-5,700.00		
		Free Receipt	5,700.00		
SB038516	FERROVIAL SA EUR0.2				
		Acquisitions	1,936.00	-43,840.12	
		Dispositions	-1,936.00		42,588.43
C313384AP4	FHLB DISC NT 01-14-2015				
		Acquisitions	1,600,000.00	-1,599,978.22	
		Dispositions	-1,600,000.00		1,599,978.22
C313384EB1	FHLB DISC NT 04-08-2015 0% DISC NTS 08/04/2015 USD				
		Acquisitions	9,400,000.00	-9,399,671.00	
		Dispositions	-9,400,000.00		9,399,671.00
SBWC4XM6	FHLB DISC NT 06-05-2015				
		Acquisitions	7,400,000.00	-7,398,746.73	
		Dispositions	-7,400,000.00		7,399,967.11
C313384HY8	FHLB DISC NT 07-10-2015 0% DISC NTS 10/07/2015 USD				
		Acquisitions	1,700,000.00	-1,699,947.11	
		Dispositions	-1,700,000.00		1,699,947.11
SBWX6020	FHLB DISC NT 07-15-2015 0% DISC NTS 15/07/2015 USD				
		Acquisitions	2,800,000.00	-2,799,915.07	
		Dispositions	-2,800,000.00		2,799,915.07
SB4Q5CG6	FHLB DISC NT 08-12-2015 0% DISC NTS 12/08/2015 USD				
		Acquisitions	700,000.00	-699,909.58	
		Dispositions	-700,000.00		699,951.00
C313384LT4	FHLB DISC NT 09-15-2015 0% DISC NTS 15/09/2015 USD				
		Acquisitions	7,400,000.00	-7,397,965.00	
		Dispositions	-7,400,000.00		7,398,848.89
SBWVFXF3	FHLB DISC NT DUE 08-14-2015				
		Acquisitions	700,000.00	-699,914.25	
		Dispositions	-700,000.00		699,944.39
SB671GT8	FIBRA UNO ADMINISTRACION SA REAL ESTATE INVEST TRUST				
		Dispositions	-48,600.00		116,188.94
		Free Delivery	-24,300.00		
		Free Receipt	24,300.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK				
		Acquisitions	1,797.00	-112,104.95	
		Dispositions	-1,797.00		114,073.56
S4409205	FIELMANN AG NPV				
		Dispositions	-1,544.00		106,379.19
		Free Delivery	-772.00		
		Free Receipt	772.00		
S2339177	FINNING INTL INC COM NPV				
		Acquisitions	900.00	-18,524.74	
		Dispositions	-900.00		18,760.63
C31816Q101	FIREEYE INC COM				
		Dispositions	-7,232.00		263,774.22
		Free Delivery	-4,239.00		
		Free Receipt	4,239.00		
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	2,600.00	-91,340.73	
		Dispositions	-12,300.00		465,987.26
C31942D107	FIRST CASH FINANCIAL SERVICES INC				
		Acquisitions	3,244.00	-168,205.10	
		Dispositions	-936.00		42,171.71
C319963BB9	FIRST DATA CORP 12.625% DUE 01-15-2021				
		Acquisitions	435,000.00	-499,768.50	
		Dispositions	-435,000.00		498,061.60
C319963BN3	FIRST DATA CORP 5.375% DUE 08-15-2023				
		Acquisitions	250,000.00	-250,200.00	
		Dispositions	-250,000.00		254,375.00
C336433107	FIRST SOLAR INC COM				
		Acquisitions	474.00	-28,998.47	
		Dispositions	-474.00		26,382.84
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	2,654.00	-95,173.50	
		Dispositions	-2,654.00		92,438.82
S6606996	FIRSTRAND LTD ZAR0.01				
		Acquisitions	76,112.00	-339,787.64	
		Dispositions	-38,056.00		184,278.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-38,056.00		
		Free Receipt	38,056.00		
C33767E103	FIRSTSERVICE CORP COMMON STOCK				
		Acquisitions	7,416.00	-193,809.17	
		Dispositions	-434.00		17,478.20
		Free Receipt	5,139.00		
C337738108	FISERV INC COM				
		Acquisitions	1,503.00	-117,460.35	
		Dispositions	-9,103.00		749,915.66
C33812L102	FITBIT INC CL A CL A				
		Acquisitions	209.00	-4,180.00	
		Dispositions	-209.00		8,478.07
S6341606	FLETCHER BUILDING NPV				
		Acquisitions	3,049.00	-19,166.77	
		Dispositions	-3,049.00		19,409.83
S6352147	FLIGHT CENTRE TRAVEL GROUP LTD				
		Acquisitions	2,030.00	-59,821.56	
		Dispositions	-256.00		9,181.91
C302445101	FLIR SYS INC COM				
		Acquisitions	881.00	-27,149.87	
		Dispositions	-881.00		27,311.00
C34354P105	FLOWSERVE CORP COM				
		Dispositions	-2,100.00		121,195.65
		Free Delivery	-2,100.00		
		Free Receipt	2,100.00		
C343412102	FLUOR CORP NEW COM				
		Acquisitions	4,100.00	-197,150.02	
		Dispositions	-5,100.00		306,531.97
		Free Delivery	-4,600.00		
		Free Receipt	4,600.00		
C302491303	FMC CORP COM (NEW)				
		Acquisitions	4,241.00	-189,070.25	
		Dispositions	-941.00		55,822.95
C30249U101	FMC TECHNOLOGIES INC COM				
		Acquisitions	1,458.00	-62,361.87	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,458.00		63,029.34
CQ3930AAC2	FMG RES TLB DUE 06-30-2019 BEO				
		Acquisitions	399,631.04	-328,168.54	
		Dispositions	-648.86		648.86
C313588GY5	FNMA DISC NT 06-16-2015 0% DISC NTS 16/06/2015 USD				
		Acquisitions	3,600,000.00	-3,599,510.00	
		Dispositions	-3,600,000.00		3,599,700.00
C345370860	FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01				
		Acquisitions	24,926.00	-396,056.69	
		Dispositions	-24,926.00		385,854.48
SBYZ5JT9	FORD MTR CR CO LLC 1.461% DUE 03-27-2017				
		Acquisitions	1,770,000.00	-1,770,000.00	
		Dispositions	-115,000.00		114,431.90
S6086253	FORTESCUE METALS GRP LTD NPV				
		Acquisitions	7,685.00	-13,872.02	
		Dispositions	-7,685.00		15,755.93
S2347200	FORTIS INC COM NPV				
		Acquisitions	1,300.00	-41,929.25	
		Dispositions	-1,300.00		41,444.41
S5579550	FORTUM OYJ EUR3.40				
		Acquisitions	2,087.00	-41,206.52	
		Dispositions	-2,087.00		41,638.35
C34988V106	FOSSIL GROUP INC COM				
		Acquisitions	280.00	-23,488.08	
		Dispositions	-280.00		22,576.40
SB29NF31	FRANCO NEVADA CORP COM NPV				
		Acquisitions	700.00	-37,240.28	
		Dispositions	-700.00		37,637.11
CN33462107	FRANKS INTERNATIONAL NVRY5H0 EUR0.01				
		Acquisitions	416.00	-7,132.75	
		Dispositions	-11,225.00		202,708.01
S7107551	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV				
		Acquisitions	182.00	-11,493.04	
		Dispositions	-182.00		12,088.77

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35671D857	FREEPORT-MCMORAN INC				
		Acquisitions	6,552.00	-149,234.25	
		Dispositions	-6,552.00		152,399.52
S5129074	FRESENIUS MEDICAL CARE NPV				
		Acquisitions	1,024.00	-85,933.26	
		Dispositions	-1,024.00		86,684.07
S4352097	FRESENIUS SE&KGAA NPV				
		Acquisitions	1,794.00	-106,924.65	
		Dispositions	-1,794.00		109,213.89
SB2QPKJ1	FRESNILLO PLC ORD USD0.50				
		Acquisitions	1,094.00	-12,231.06	
		Dispositions	-1,094.00		12,226.44
C354613101	FRKLN RES INC COM				
		Dispositions	-32,900.00		1,613,713.25
		Free Delivery	-13,500.00		
		Free Receipt	13,500.00		
C35906A108	FRONTIER COMMUNICATIONS CORP COM				
		Acquisitions	6,317.00	-43,357.36	
		Dispositions	-6,317.00		37,522.98
S6411673	FUBON FINANCIAL HL TWD10				
		Dispositions	-104,000.00		222,677.71
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		
S4354350	FUCHS PETROLUB SE				
		Acquisitions	343.00	-14,483.97	
		Dispositions	-343.00		14,375.16
S6356365	FUJI ELECTRIC HOLINDGS CO Y50				
		Acquisitions	23,000.00	-109,440.19	
		Dispositions	-12,000.00		56,260.05
		Free Delivery	-12,000.00		
		Free Receipt	12,000.00		
S6356406	FUJI HEAVY INDUSTRIES NPV				
		Acquisitions	2,600.00	-96,651.14	
		Dispositions	-16,300.00		550,389.80
		Free Delivery	-10,900.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	10,900.00		
S6356525	FUJIFILM HOLDINGS CORP NPV				
		Acquisitions	2,200.00	-83,714.17	
		Dispositions	-2,200.00		84,429.06
S6356945	FUJITSU Y50				
		Acquisitions	9,000.00	-48,947.38	
		Dispositions	-9,000.00		51,729.92
SB1TK1Y8	FUKUOKA FINANCIAL NPV				
		Acquisitions	4,000.00	-22,839.72	
		Dispositions	-4,000.00		23,321.38
C999999OA8	FUT CALL MAR 15 T-NOTE OPTION 1315				
		Acquisitions	30.00	-3.00	
		Dispositions	-30.00		17,840.20
C999599GH0	FUT JUN 15 EMINI S&P 500				
		Free Delivery	-2.00		
		Free Receipt	176.00		
C999599GH0	FUT JUN 15 EMINI S&P 500				
		Free Delivery	-176.00		
		Free Receipt	2.00		
C999999OA8	FUT PUT MAR 15 T-NOTE OPTION 1285				
		Acquisitions	30.00	-0.03	
		Dispositions	-30.00		12,142.30
C999599GH0	FUT SEP 15 EMINI S&P 500				
		Free Delivery	-44.00		
		Free Receipt	52.00		
C999599GH0	FUT SEP 15 EMINI S&P 500				
		Free Delivery	-52.00		
		Free Receipt	44.00		
SB01FLG6	G4S PLC ORD 25P				
		Acquisitions	7,223.00	-32,886.82	
		Dispositions	-7,223.00		32,911.69
C363576109	GALLAGHER ARTHUR J & CO COM				
		Dispositions	-13,670.00		654,829.58
		Free Delivery	-9,140.00		
		Free Receipt	9,140.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1FW751	GALP ENERGIA SGPS EUR1				
		Acquisitions	1,912.00	-25,999.31	
		Dispositions	-1,912.00		25,610.44
C36467W109	GAMESTOP CORP NEW CL A				
		Acquisitions	684.00	-26,724.84	
		Dispositions	-684.00		26,764.92
C364760108	GAP INC COM				
		Acquisitions	1,671.00	-66,210.53	
		Dispositions	-1,671.00		66,305.28
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	761.00	-34,646.66	
		Dispositions	-761.00		34,473.30
C366651107	GARTNER INC COM				
		Acquisitions	1,636.00	-143,348.86	
		Dispositions	-1,420.00		116,804.53
S5650422	GAS NATURAL SDG EUR1				
		Acquisitions	1,640.00	-40,164.98	
		Dispositions	-1,640.00		40,346.82
S4557104	GEA GROUP AG NPV				
		Acquisitions	864.00	-41,611.79	
		Dispositions	-864.00		42,589.51
SB1WGG93	GEBERIT AG CHF0.10 (REGD)				
		Dispositions	-428.00		151,535.87
		Free Delivery	-428.00		
		Free Receipt	428.00		
SB9MS8P5	GEMALTO EUR1				
		Acquisitions	367.00	-34,020.23	
		Dispositions	-367.00		33,110.53
C37045V100	GEN MTRS CO COM				
		Dispositions	-48,000.00		1,680,769.81
		Free Delivery	-36,000.00		
		Free Receipt	36,000.00		
SB55Q3P3	GENEL ENERGY PLC ORD GBP0.10				
		Acquisitions	4,398.00	-48,105.73	
		Dispositions	-14,384.00		137,735.42

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C369550108	GENERAL DYNAMICS CORP COM				
		Acquisitions	1,985.00	-274,636.46	
		Dispositions	-1,985.00		273,195.55
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	61,537.00	-1,591,279.41	
		Dispositions	-81,213.00		2,166,299.50
		Free Delivery	-46,690.00		
		Free Receipt	46,690.00		
C370023103	GENERAL GROWTH PPTYS INC NEW COM				
		Acquisitions	3,959.00	-109,401.42	
		Dispositions	-3,959.00		105,824.07
C370334104	GENERAL MILLS INC COM				
		Acquisitions	3,804.00	-211,208.35	
		Dispositions	-3,804.00		210,361.20
C37253A103	GENTHERM INC COM NPV				
		Acquisitions	3,200.00	-118,299.76	
		Dispositions	-3,200.00		160,503.38
S6366795	GENTING SINGAPORE PLC USD0.10				
		Acquisitions	27,000.00	-20,443.43	
		Dispositions	-27,000.00		20,616.85
C372460105	GENUINE PARTS CO COM				
		Dispositions	-10,555.00		995,678.01
		Free Delivery	-3,208.00		
		Free Receipt	3,208.00		
C37247DAG1	GENWORTH FINL INC BD FLT RT DUE 11-15-2066/11-14-2006 BEO				
		Acquisitions	95,000.00	-60,325.00	
		Dispositions	-220,000.00		120,262.50
C37247D106	GENWORTH FINL INC COM CL A COM CL A				
		Acquisitions	3,129.00	-27,892.22	
		Dispositions	-3,129.00		26,064.57
C36159RAG8	GEO GROUP INC 5.125 DUE 04-01-2023				
		Acquisitions	50,000.00	-48,375.00	
		Dispositions	-50,000.00		50,500.00
S2956662	GEORGE WESTON COM NPV				
		Acquisitions	200.00	-16,491.21	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200.00		16,636.11
S7698356	GETINGE AB SER'B'NPV				
		Dispositions	-14,695.00		357,829.31
		Free Delivery	-14,695.00		
		Free Receipt	14,695.00		
S2254645	GILDAN ACTIVEWEAR COM NPV				
		Acquisitions	1,100.00	-34,816.07	
		Dispositions	-4,200.00		205,170.69
C375558103	GILEAD SCIENCES INC				
		Acquisitions	4,923.00	-500,861.10	
		Dispositions	-16,751.00		1,702,631.49
		Free Delivery	-4,462.00		
		Free Receipt	4,462.00		
S5980613	GIVAUDAN AG CHF10				
		Acquisitions	43.00	-80,797.41	
		Dispositions	-43.00		79,664.04
SB4PH0C5	GJENSIDIGE FORSIKR NOK2				
		Dispositions	-2,905.00		49,883.63
		Free Delivery	-2,905.00		
		Free Receipt	2,905.00		
S3064650	GKN ORD GBP0.10				
		Acquisitions	7,728.00	-42,186.89	
		Dispositions	-7,728.00		42,560.32
S0925288	GLAXOSMITHKLINE ORD GBP0.25				
		Acquisitions	22,949.00	-540,070.83	
		Dispositions	-22,949.00		519,601.85
SB4T3BW6	GLENCORE PLC ORD USD0.01				
		Dispositions	-221,865.00		816,223.34
		Free Delivery	-59,773.00		
		Free Receipt	59,773.00		
SB4KJWS6	GLOBAL LOGISTIC PR NPV				
		Acquisitions	15,000.00	-31,303.65	
		Dispositions	-15,000.00		29,982.03
C379577208	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	5,100.00	-115,488.27	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-13,300.00		345,435.63
C380237107	GODADDY INC CL A CL A				
		Acquisitions	12.00	-240.00	
		Dispositions	-12.00		313.58
S2676302	GOLDCORP INC COM NPV				
		Acquisitions	3,800.00	-71,594.56	
		Dispositions	-3,800.00		72,022.00
S6164472	GOLDEN AGRI-RESOURCES LTD USD0.025				
		Acquisitions	34,700.00	-10,718.58	
		Dispositions	-3,643,600.00		1,116,607.93
C38148BAB4	GOLDMAN SACHS FLTG RT 5.375% DUE 12-29-2049				
		Acquisitions	355,000.00	-354,887.50	
		Dispositions	-95,000.00		94,287.50
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	1,100.00	-216,652.03	
		Dispositions	-11,692.00		2,290,930.20
		Free Delivery	-7,622.00		
		Free Receipt	7,622.00		
SB03FYZ4	GOODMAN GROUP NPV (STAPLED UNITS)				
		Acquisitions	8,208.00	-40,176.02	
		Dispositions	-8,208.00		40,662.66
C382550101	GOODYEAR TIRE & RUBBER CO COM				
		Acquisitions	1,698.00	-48,690.49	
		Dispositions	-1,698.00		47,510.04
S7097328	GPE BRUXELLES LAM NPV				
		Acquisitions	371.00	-32,421.10	
		Dispositions	-371.00		31,280.87
SB292JQ9	GPE EUROTUNNEL (EUR) EURO 0.40				
		Dispositions	-8,115.00		113,529.60
		Free Delivery	-4,057.00		
		Free Receipt	4,057.00		
S6365866	GPT GROUP NPV (STAPLED SECURITIES)				
		Acquisitions	7,764.00	-27,141.50	
		Dispositions	-7,764.00		27,314.36
C384802104	GRAINGER W W INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,800.00	-1,592,440.63	
		Dispositions	-3,000.00		745,997.57
		Free Delivery	-2,800.00		
		Free Receipt	2,800.00		
S2384951	GREAT WEST LIFECO COM NPV				
		Acquisitions	1,400.00	-42,918.77	
		Dispositions	-1,400.00		42,532.09
SB01SPF2	GRIFOLS SA EUR0.5 (CLASS A)				
		Acquisitions	687.00	-29,155.78	
		Dispositions	-687.00		28,054.36
CG2440JAG0	GTL TRADE FIN INC 7.25 04-16-2044				
		Acquisitions	410,000.00	-396,200.00	
		Dispositions	-200,000.00		184,750.00
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	1,664.00	-93,431.00	
		Dispositions	-1,782.00		93,734.43
SB064D84	GUNGHO ONLINE ENTE NPV				
		Acquisitions	2,000.00	-8,090.87	
		Dispositions	-2,000.00		7,840.52
S6398088	GUNMA BANK NPV				
		Acquisitions	2,000.00	-14,086.72	
		Dispositions	-2,000.00		14,346.48
SB3DJHT2	H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN				
		Acquisitions	700.00	-13,435.99	
		Dispositions	-700.00		13,103.85
S6400626	HACHIJUNI BANK NPV				
		Acquisitions	2,000.00	-15,549.74	
		Dispositions	-2,000.00		16,314.96
SB05LZ02	HAKUHODO DY HLDGS NPV				
		Acquisitions	1,200.00	-12,730.72	
		Dispositions	-1,200.00		13,011.93
C406216101	HALLIBURTON CO COM				
		Acquisitions	16,500.00	-633,310.20	
		Dispositions	-16,500.00		724,719.88
		Free Delivery	-6,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	6,000.00		
S0405207	HALMA ORD GBP0.10				
		Dispositions	-5,061.00		55,701.73
		Free Delivery	-5,061.00		
		Free Receipt	5,061.00		
S6405870	HAMAMATSU PHOTONIC NPV				
		Acquisitions	600.00	-17,493.45	
		Dispositions	-600.00		18,291.77
S0406501	HAMMERSON ORD GBP0.25				
		Acquisitions	3,657.00	-38,017.64	
		Dispositions	-3,657.00		38,006.23
C410345102	HANESBRANDS INC COM STK				
		Acquisitions	2,526.00	-78,309.54	
		Dispositions	-2,526.00		78,204.96
S6408664	HANKYU HANSHIN HOLDINGS INC NPV				
		Acquisitions	5,000.00	-30,171.50	
		Dispositions	-5,000.00		29,610.48
S4511809	HANNOVER RUECK SE ORD NPV(REGD)				
		Acquisitions	278.00	-28,232.37	
		Dispositions	-278.00		27,663.51
SB1VZ0M2	HARGREAVES LANSDOW ORD GBP0.004				
		Acquisitions	1,171.00	-22,382.49	
		Dispositions	-1,171.00		21,973.67
C412822108	HARLEY DAVIDSON COM USD0.01				
		Acquisitions	1,333.00	-75,390.61	
		Dispositions	-1,333.00		75,354.49
C413086109	HARMAN INTL INDS INC NEW COM STK USD0.01				
		Acquisitions	433.00	-55,721.08	
		Dispositions	-433.00		53,120.44
C413875105	HARRIS CORP COM				
		Acquisitions	657.00	-52,610.92	
		Dispositions	-2,957.00		238,487.55
SB9K8PW3	HARTFORD FINL SVCS 5.5% DUE 03-30-2020				
		Acquisitions	725,000.00	-823,701.50	
		Dispositions	-395,000.00		443,734.70

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYSJMF5	HARTFORD FINL SVCS 5.5% DUE 10-15-2016				
		Acquisitions	1,535,000.00	-1,654,054.60	
		Dispositions	-1,535,000.00		1,633,598.90
C416515104	HARTFORD FINL SVCS GROUP INC COM				
		Acquisitions	2,652.00	-109,279.11	
		Dispositions	-2,652.00		108,387.24
S6173508	HARVEY NORMAN HLDG NPV				
		Acquisitions	2,771.00	-9,572.98	
		Dispositions	-2,771.00		9,726.49
C418056107	HASBRO INC COM				
		Acquisitions	14,520.00	-781,003.21	
		Dispositions	-8,290.00		584,785.21
		Free Delivery	-7,210.00		
		Free Receipt	7,210.00		
C40412C101	HCA HLDGS INC COM				
		Acquisitions	1,855.00	-138,976.60	
		Dispositions	-1,855.00		138,197.50
C404119BQ1	HCA INC 5.25% DUE 04-15-2025				
		Acquisitions	1,020,000.00	-1,053,018.75	
		Dispositions	-45,000.00		45,337.50
C404119BR9	HCA INC 5.375% DUE 02-01-2025				
		Acquisitions	1,125,000.00	-1,148,250.00	
		Dispositions	-1,125,000.00		1,160,187.50
C404121AF2	HCA INC SR SECD NT 4.75 05-01-2023				
		Acquisitions	75,000.00	-75,750.00	
		Dispositions	-575,000.00		581,602.50
C40414L109	HCP INC COM REIT				
		Acquisitions	2,903.00	-117,820.00	
		Dispositions	-2,903.00		113,797.60
C421906108	HEALTHCARE SVCS GROUP INC COM				
		Acquisitions	6,873.00	-229,757.78	
		Dispositions	-1,381.00		45,128.31
SBP46PW5	HEALTHSCOPE LTD NPV				
		Acquisitions	5,646.00	-12,584.40	
		Dispositions	-5,646.00		12,521.39

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C421924937	HEALTHSOUTH $41.40 WARRANT CLASS ACTION PLACEHOLDER				
		Free Delivery	-3.00		
		Free Receipt	3.00		
C421924309	HEALTHSOUTH CORP COM NEW STK				
		Acquisitions	1,832.00	-74,103.16	
		Dispositions	-1,958.00		81,963.86
S5120679	HEIDELBERGCEMENT NPV				
		Acquisitions	668.00	-51,303.94	
		Dispositions	-668.00		55,646.29
SB0CCH46	HEINEKEN HOLDING EUR1.6 A				
		Acquisitions	470.00	-32,631.54	
		Dispositions	-470.00		32,687.73
S7792559	HEINEKEN NV EUR1.60				
		Acquisitions	1,083.00	-85,001.10	
		Dispositions	-1,083.00		85,357.16
SBYV8H10	HEINZ H J CO 2.8% DUE 07-02-2020				
		Acquisitions	1,015,000.00	-1,012,695.95	
		Dispositions	-60,000.00		60,055.20
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	678.00	-52,677.75	
		Dispositions	-4,252.00		272,706.70
S5076705	HENKEL AG & CO KGAA NON-VTG PRF NPV				
		Acquisitions	844.00	-98,102.58	
		Dispositions	-844.00		98,195.22
S5002465	HENKEL AG & CO KGAA NPV(BR)				
		Acquisitions	558.00	-56,387.75	
		Dispositions	-558.00		56,122.22
S5687431	HENNES & MAURITZ SER'B'NPV				
		Acquisitions	7,300.00	-297,080.28	
		Dispositions	-12,804.00		515,283.71
C806407102	HENRY SCHEIN INC COMMON STOCK				
		Acquisitions	527.00	-72,917.67	
		Dispositions	-527.00		71,898.61
CG4412G101	HERBALIFE LTD COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-20,900.00		916,163.50
		Free Delivery	-18,600.00		
		Free Receipt	18,600.00		
C427093307	HERCULES OFFSHORE INC COM NEW COMMON STOCK				
		Dispositions	-0.98		8.38
		Free Receipt	8,094.98		
S5253973	HERMES INTL NPV				
		Acquisitions	265.00	-91,626.74	
		Dispositions	-286.00		105,583.03
		Free Delivery	-286.00		
		Free Receipt	286.00		
C427866108	HERSHEY COMPANY COM STK USD1				
		Dispositions	-12,195.00		1,127,540.57
		Free Delivery	-5,838.00		
		Free Receipt	5,838.00		
C42809H107	HESS CORP COM STK				
		Acquisitions	1,532.00	-117,957.57	
		Dispositions	-2,932.00		208,300.31
SB1XFTL2	HEXAGON AB SER'B'NPV				
		Dispositions	-5,033.00		175,744.53
		Free Delivery	-2,516.00		
		Free Receipt	2,516.00		
C428291108	HEXCEL CORP NEW COM				
		Acquisitions	635.00	-31,213.19	
		Dispositions	-1,139.00		56,012.11
SB39RNH0	HEXPOL AB CLS'B'NPV				
		Dispositions	-538.00		56,413.01
		Free Delivery	-1,076.00		
		Free Receipt	538.00		
S6416322	HIKARI TSUSHIN INC NPV				
		Acquisitions	100.00	-6,679.69	
		Dispositions	-100.00		6,739.51
SB0LCW08	HIKMA PHARMACEUTIC ORD GBP0.10				
		Dispositions	-3,436.00		109,638.73
		Free Delivery	-1,718.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,718.00		
S6428305	HINO MOTORS NPV				
		Acquisitions	1,300.00	-17,303.67	
		Dispositions	-1,300.00		17,501.04
S6428725	HIROSE ELECTRIC NPV				
		Acquisitions	100.00	-14,120.16	
		Dispositions	-100.00		14,279.76
S6075723	HIROSHIMA BANK NPV				
		Acquisitions	2,000.00	-11,595.42	
		Dispositions	-2,000.00		12,027.69
S6428907	HISAMITSU PHARM CO NPV				
		Acquisitions	300.00	-12,849.42	
		Dispositions	-300.00		12,686.63
S7A5TYFU	HISCOX LTD E SHARE DIV OPT				
		Dispositions	-9,782.00		0.00
		Free Receipt	9,782.00		
SBVZHXQ9	HISCOX ORD GBP0.065 (DI)				
		Acquisitions	1,456.00	-20,830.48	
		Dispositions	-4,304.16		54,785.20
		Free Delivery	-4,304.00		
		Free Receipt	4,304.00		
S6429126	HITACHI CHEMICAL NPV				
		Acquisitions	500.00	-9,696.01	
		Dispositions	-500.00		9,688.05
S6429405	HITACHI CONSTRUCTION MACHINERY NPV				
		Acquisitions	500.00	-8,874.21	
		Dispositions	-500.00		8,945.70
S6642804	HITACHI HIGH-TECH NPV				
		Acquisitions	300.00	-8,715.38	
		Dispositions	-300.00		8,870.63
S6429201	HITACHI METALS NPV				
		Acquisitions	1,000.00	-15,633.33	
		Dispositions	-1,000.00		15,847.86
S6429104	HITACHI NPV				
		Dispositions	-255,400.00		1,731,930.98

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-97,000.00		
		Free Receipt	97,000.00		
SB83ZCP6	HLTH CARE REIT INC 2.25% DUE 03-15-2018				
		Acquisitions	-570,000.00	577,478.40	
		Dispositions	-1,130,000.00		1,136,260.20
S6683591	HOKUHOKU FINANCIAL NPV				
		Acquisitions	6,000.00	-14,228.84	
		Dispositions	-6,000.00		14,813.58
S6433127	HOKURIKU ELEC PWR Y500				
		Acquisitions	800.00	-11,636.38	
		Dispositions	-800.00		12,031.03
C437076102	HOME DEPOT INC COM				
		Acquisitions	15,909.00	-1,859,158.33	
		Dispositions	-9,535.00		1,045,154.34
		Free Delivery	-8,608.00		
		Free Receipt	8,608.00		
S6435145	HONDA MOTOR CO NPV				
		Acquisitions	7,700.00	-263,461.18	
		Dispositions	-7,700.00		267,884.72
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	4,931.00	-499,913.66	
		Dispositions	-4,931.00		497,981.69
S6267359	HONG KONG EXCHANGES & CLEAR				
		Acquisitions	1,200.00	-44,885.53	
		Dispositions	-8,500.00		285,187.21
		Free Delivery	-4,300.00		
		Free Receipt	4,300.00		
C440452100	HORMEL FOODS CORP COM				
		Acquisitions	849.00	-46,339.69	
		Dispositions	-849.00		46,771.41
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	4,773.00	-96,659.45	
		Dispositions	-4,773.00		92,834.85
S6441506	HOYA CORP NPV				
		Acquisitions	4,600.00	-184,671.22	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-9,500.00		372,438.09
		Free Delivery	-4,700.00		
		Free Receipt	4,700.00		
S0540528	HSBC HLDGS ORD USD0.50(UK REG)				
		Dispositions	-237,461.00		2,309,356.94
		Free Delivery	-128,915.00		
		Free Receipt	128,915.00		
S6158163	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)				
		Dispositions	-9,809.00		92,052.32
		Free Delivery	-4,800.00		
		Free Receipt	4,800.00		
C444454AA0	HUGHES SATELLITE 7.625% DUE 06-15-2021				
		Acquisitions	120,000.00	-131,937.50	
		Dispositions	-345,000.00		370,781.25
SB88MHC4	HUGO BOSS AG				
		Acquisitions	314.00	-38,599.48	
		Dispositions	-314.00		37,785.99
S6805317	HULIC COMPANY LTD				
		Acquisitions	1,200.00	-12,784.21	
		Dispositions	-1,200.00		12,811.74
C444859102	HUMANA INC COM				
		Acquisitions	942.00	-157,511.07	
		Dispositions	-942.00		153,611.94
C446150104	HUNTINGTON BANCSHARES INC COM				
		Acquisitions	5,104.00	-55,892.88	
		Dispositions	-5,104.00		55,531.52
C447462102	HURON CONSULTING GROUP INC COM STK				
		Acquisitions	3,530.00	-216,563.35	
		Dispositions	-245.00		14,616.04
S2623836	HUSKY ENERGY INC COM NPV				
		Acquisitions	1,600.00	-35,416.59	
		Dispositions	-1,600.00		33,058.84
SB12PJ24	HUSQVARNA AB SER'B'NPV				
		Acquisitions	2,037.00	-15,155.58	
		Dispositions	-2,037.00		14,832.23

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB56ZM74	HUTCHISON PORT HL NPV (USD)				
		Acquisitions	24,900.00	-16,695.93	
		Dispositions	-24,900.00		16,807.50
S6449544	HYUNDAI MOBIS KRW5000				
		Dispositions	-1,191.00		262,861.59
		Free Delivery	-1,191.00		
		Free Receipt	1,191.00		
SB288C92	IBERDROLA SA EUR0.75				
		Acquisitions	24,599.00	-164,010.23	
		Dispositions	-24,599.00		168,979.44
S6456102	IBIDEN CO LTD NPV				
		Acquisitions	600.00	-11,052.85	
		Dispositions	-600.00		11,585.62
SB0S1651	ICA GRUPPEN AB NPV				
		Acquisitions	384.00	-14,203.74	
		Dispositions	-384.00		14,035.85
S3387216	ICAP ORD GBP0.10				
		Acquisitions	2,478.00	-21,429.61	
		Dispositions	-2,478.00		21,735.93
C44925C103	ICF INTL INC COM STK				
		Acquisitions	391.00	-16,646.27	
		Dispositions	-10,899.00		368,704.84
S6455530	ICL-ISRAEL CHEM ILS1				
		Dispositions	-45,000.00		315,647.23
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00		
SB94G471	ICON PLC COM				
		Acquisitions	1,844.00	-133,068.20	
		Dispositions	-14,794.00		1,007,247.40
		Free Delivery	-12,128.00		
		Free Receipt	12,128.00		
SB1FF8P7	IDEMITSU KOSAN CO NPV				
		Acquisitions	400.00	-7,849.27	
		Dispositions	-400.00		7,870.55
C45167R104	IDEX CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-65,181.00	
		Dispositions	-600.00		47,333.12
C45168D104	IDEXX LABS INC COM				
		Acquisitions	520.00	-44,784.74	
		Dispositions	-905.00		126,600.06
		Free Receipt	1,905.00		
S2469375	IGM FINANCIAL INC COM NPV				
		Acquisitions	500.00	-18,832.00	
		Dispositions	-500.00		17,978.00
S6466985	IHI CORPORATION NPV				
		Acquisitions	6,000.00	-27,220.40	
		Dispositions	-6,000.00		27,425.14
SBFDTBS3	IIDA GROUP LTD				
		Acquisitions	800.00	-10,721.79	
		Dispositions	-800.00		11,310.37
C452308109	ILL TOOL WKS INC COM				
		Acquisitions	2,199.00	-207,228.48	
		Dispositions	-8,599.00		838,429.22
C452327109	ILLUMINA INC COM				
		Dispositions	-3,032.00		568,211.68
		Free Delivery	-2,433.00		
		Free Receipt	2,433.00		
S6957575	ILUKA RESOURCES NPV				
		Acquisitions	2,067.00	-13,336.37	
		Dispositions	-2,067.00		14,576.71
SBGLP8L2	IMI ORD GBP0.28571428				
		Acquisitions	1,236.00	-24,047.34	
		Dispositions	-6,011.00		110,154.31
S5679911	IMMOFINANZ AG NPV				
		Acquisitions	4,737.00	-14,150.91	
		Dispositions	-4,737.00		13,798.14
S0454492	IMPERIAL BRANDS PLC GBP0.10				
		Dispositions	-21,600.00		1,067,926.43
		Free Delivery	-15,300.00		
		Free Receipt	15,300.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2454241	IMPERIAL OIL COM NPV				
		Acquisitions	1,400.00	-60,967.79	
		Dispositions	-1,400.00		57,619.60
C909283AB9	IN DEFAULT UNITED AIR LINES 1991-A PASS TRS SER 1991-A2 10.02 DUE 12-31-2049				
		Dispositions	-32,620.11		32,620.10
		Free Delivery	-235,754.40		
		Free Receipt	235,754.40		
S6673042	INCITEC PIVOT NPV				
		Acquisitions	7,548.00	-23,984.88	
		Dispositions	-7,548.00		22,821.17
SBP9DL90	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)				
		Acquisitions	11,092.00	-367,755.88	
		Dispositions	-5,176.00		167,621.12
		Free Delivery	-2,703.00		
		Free Receipt	2,703.00		
SBRS65X6	INDIVIOR PLC ORD USD0.10				
		Dispositions	-8,008.00		17,588.29
		Free Receipt	8,008.00		
S2543688	INDL ALLIANCE INS COM NPV				
		Acquisitions	500.00	-18,231.52	
		Dispositions	-500.00		17,827.97
SB1G1QD8	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'				
		Acquisitions	167,000.00	-144,972.91	
		Dispositions	-459,000.00		380,849.63
		Free Delivery	-292,000.00		
		Free Receipt	292,000.00		
SB1VSK54	INDUSTRIVARDEN AB SER'C'NPV				
		Acquisitions	812.00	-17,013.03	
		Dispositions	-812.00		15,691.63
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)				
		Acquisitions	5,236.00	-61,795.32	
		Dispositions	-5,236.00		66,954.15
S2398822	INFOSYS LIMITED ADR				
		Dispositions	-13,746.00		448,439.70
		Free Delivery	-4,013.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	10,886.00		
S7154182	ING GROEP NV CVA EUR0.24				
		Acquisitions	18,207.00	-280,175.62	
		Dispositions	-18,207.00		293,633.05
S4196897	INGENICO GROUP EUR1				
		Dispositions	-1,026.00		127,135.93
		Free Delivery	-513.00		
		Free Receipt	513.00		
SBRYXHJ1	INGERSOLL-RAND 2.625% DUE 05-01-2020				
		Acquisitions	568,000.00	-566,296.00	
		Dispositions	-798,000.00		800,513.70
CG47791101	INGERSOLL-RAND PLC COM STK				
		Acquisitions	1,659.00	-110,979.14	
		Dispositions	-1,659.00		110,854.38
SB09LSH6	INMARSAT ORD EUR0.0005				
		Acquisitions	1,955.00	-30,562.09	
		Dispositions	-1,955.00		30,377.17
C45781D101	INOVALON HLDGS INC COM CL A COM CL A				
		Acquisitions	294.00	-7,938.00	
		Dispositions	-294.00		8,698.41
SB10RB15	INPEX CORPORATION NPV				
		Acquisitions	4,100.00	-51,635.91	
		Dispositions	-4,100.00		50,048.79
S6271026	INS AUSTRALIA NPV				
		Acquisitions	11,115.00	-50,870.35	
		Dispositions	-11,115.00		48,591.11
SB04YJV1	INTACT FINL CORP COM NPV				
		Acquisitions	2,447.00	-179,609.52	
		Dispositions	-939.00		70,271.09
		Free Delivery	-939.00		
		Free Receipt	939.00		
SBWVFJP5	INTEL CORP 3.7% DUE 07-29-2025				
		Acquisitions	1,205,000.00	-1,203,204.55	
		Dispositions	-465,000.00		475,579.35
C458140100	INTEL CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,800.00	-48,043.80	
		Dispositions	-54,200.00		1,794,593.63
		Free Delivery	-35,500.00		
		Free Receipt	35,500.00		
C458204AP9	INTELSAT 7.75% DUE 06-01-2021				
		Acquisitions	275,000.00	-215,225.00	
		Dispositions	-50,000.00		49,875.00
SBDD54N3	INTER PIPELINE LTD COM NPV				
		Acquisitions	1,500.00	-38,947.55	
		Dispositions	-1,500.00		38,268.88
C45866F104	INTERCONTINENTAL EXCHANGE INC COM				
		Acquisitions	705.00	-158,408.42	
		Dispositions	-705.00		160,218.30
SBN33FD4	INTERCONTL HOTELS				
		Acquisitions	1,908.00	-77,722.41	
		Dispositions	-3,728.00		160,947.06
		Free Delivery	-3,728.00		
		Free Receipt	3,728.00		
C458665304	INTERFACE INC COM				
		Acquisitions	3,500.00	-56,171.85	
		Dispositions	-16,600.00		392,073.96
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	5,792.00	-999,550.35	
		Dispositions	-5,792.00		984,929.60
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				
		Acquisitions	8,998.00	-178,792.43	
		Dispositions	-2,598.00		53,726.64
S3163836	INTERTEK GROUP ORD GBP0.01				
		Acquisitions	742.00	-30,117.28	
		Dispositions	-742.00		30,659.67
S4076836	INTESA SANPAOLO EUR0.52				
		Acquisitions	26,517.00	-91,264.38	
		Dispositions	-149,274.00		532,774.32
		Free Delivery	-149,274.00		
		Free Receipt	149,274.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5282K0	INTL CONS AIRLINE ORD EUR0.50				
		Acquisitions	3,814.00	-31,823.84	
		Dispositions	-3,814.00		32,912.68
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	4,332.00	-496,751.55	
		Dispositions	-1,133.00		133,771.85
SBXTH5F2	INTL PAPER CO 3.8% DUE 01-15-2026				
		Acquisitions	835,000.00	-831,401.15	
		Dispositions	-835,000.00		816,003.75
C460146103	INTL PAPER CO COM				
		Acquisitions	2,664.00	-143,083.97	
		Dispositions	-2,664.00		138,021.84
S7371431	INTRUM JUSTITIA NV NPV				
		Dispositions	-1,677.00		52,540.91
		Free Delivery	-1,677.00		
		Free Receipt	1,677.00		
S0683434	INTU PROPERTIES PLC ORD GBP0.50				
		Acquisitions	4,268.00	-22,749.12	
		Dispositions	-4,268.00		22,475.59
C461202103	INTUIT COM				
		Acquisitions	1,743.00	-175,969.62	
		Dispositions	-1,743.00		173,498.22
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	231.00	-114,484.55	
		Dispositions	-231.00		112,892.01
CG491BT108	INVESCO LTD COM STK USD0.20				
		Acquisitions	2,704.00	-112,193.02	
		Dispositions	-2,704.00		110,106.88
SB17BBQ5	INVESTEC ORD GBP0.0002				
		Acquisitions	2,497.00	-24,251.73	
		Dispositions	-2,497.00		23,212.84
S5679591	INVESTOR AB SER'B'NPV				
		Acquisitions	2,141.00	-87,564.23	
		Dispositions	-2,141.00		84,993.71

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46284V101	IRON MTN INC NEW COM				
		Acquisitions	1,178.00	-41,121.39	
		Dispositions	-1,178.00		40,346.50
S9C83PRL	IRS 04/01/2021 SWU009E86				
		Acquisitions	2,913,448.40	0.00	
		Dispositions	-4,078,827.76		9,182.93
S9C8DEPL	IRS 04/01/2021 SWU009F36				
		Acquisitions	3,010,563.34	0.00	
		Dispositions	-3,010,563.34		0.00
S9C8DEPU	IRS BRL / ZERO 11.68% USMSMYK1 04/01/2021 SWU009F36				
		Acquisitions	3,010,563.34	-8,801.67	
		Dispositions	-3,010,563.34		21,644.11
S9C83PRU	IRS BRL 1D/ZERO 11.68% CSFPGB2L 04/01/2021 SWU009E86				
		Acquisitions	4,078,827.76	-9,028.01	
		Dispositions	-2,913,448.40		20,312.88
SB2Q4CL4	ISETAN MITSUKOSHI NPV				
		Acquisitions	1,500.00	-24,338.68	
		Dispositions	-1,500.00		24,059.55
S6889678	ISRAEL CORP ILS1				
		Acquisitions	10.00	-3,659.44	
		Dispositions	-10.00		3,577.54
SBKJ9RT5	ISS A/S DKK1				
		Acquisitions	597.00	-20,072.73	
		Dispositions	-597.00		20,098.68
S6467104	ISUZU MOTORS NPV				
		Acquisitions	3,000.00	-38,340.50	
		Dispositions	-69,200.00		918,894.74
		Free Delivery	-59,600.00		
		Free Receipt	59,600.00		
SB037HR3	ITAU UNIBANCO HOLD PRF NPV				
		Acquisitions	6,800.00	-53,417.38	
		Dispositions	-17,949.00		193,393.21
		Free Delivery	-8,500.00		
		Free Receipt	9,359.00		
S6467803	ITOCHU CORP NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,400.00	-90,672.52	
		Dispositions	-34,300.00		367,427.81
S6200194	ITOCHU TECHNO-SOLUTIONS CORPORATION NPV				
		Acquisitions	200.00	-4,534.50	
		Dispositions	-200.00		4,826.09
S3398649	ITV ORD GBP0.10				
		Acquisitions	171,077.00	-696,490.75	
		Dispositions	-158,990.00		623,396.16
		Free Delivery	-102,772.00		
		Free Receipt	102,772.00		
S6468282	IYO BANK NPV				
		Acquisitions	1,200.00	-14,916.03	
		Dispositions	-1,200.00		15,053.80
SB23TC12	J FRONT RETAILING NPV				
		Acquisitions	1,100.00	-18,459.46	
		Dispositions	-1,100.00		18,662.11
C48123V102	J2 GLOBAL INC COM				
		Acquisitions	799.00	-54,780.32	
		Dispositions	-9,235.00		631,352.53
C469814107	JACOBS ENGR GROUP INC COM				
		Acquisitions	808.00	-35,231.47	
		Dispositions	-808.00		34,703.60
SB60QWJ2	JAMES HARDIE INDUSTRIES PLC				
		Acquisitions	2,049.00	-23,462.65	
		Dispositions	-2,049.00		24,878.46
C47102X105	JANUS CAP GROUP INC COM				
		Acquisitions	12,300.00	-207,087.10	
		Dispositions	-13,200.00		232,831.85
SB8BRV46	JAPAN AIRLINES CO NPV				
		Acquisitions	600.00	-19,487.32	
		Dispositions	-600.00		19,843.19
SBJYNHY0	JAPAN DISPLAY INC NPV				
		Acquisitions	1,600.00	-6,617.00	
		Dispositions	-1,600.00		6,539.33
S6743882	JAPAN EXCHANGE GROUP INC NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200.00	-34,878.22	
		Dispositions	-1,200.00		36,483.44
S6528175	JAPAN PRIME REALTY REIT				
		Acquisitions	4.00	-14,258.10	
		Dispositions	-4.00		14,079.57
S6397580	JAPAN REAL ESTATE INVESTMENT CO				
		Acquisitions	6.00	-28,298.85	
		Dispositions	-6.00		27,525.23
S6513342	JAPAN RETAIL FUND REIT				
		Acquisitions	11.00	-23,439.97	
		Dispositions	-11.00		23,332.22
S6474535	JAPAN TOBACCO INC NPV				
		Acquisitions	11,300.00	-408,610.16	
		Dispositions	-5,200.00		186,612.73
S6242260	JARDINE CYCLE & CARRIAGE SGD1				
		Acquisitions	500.00	-15,256.29	
		Dispositions	-500.00		15,245.55
C46611DAA3	JBS INVTS GMBH 7.75% DUE 10-28-2020				
		Acquisitions	155,000.00	-162,750.00	
		Dispositions	-330,000.00		354,493.75
S2471541	JEAN COUTU GROUP CLASS'A'SUB-VTG NPV				
		Acquisitions	400.00	-7,685.61	
		Dispositions	-400.00		7,567.93
SB1Y1SQ7	JERONIMO MARTINS EUR1				
		Acquisitions	8,664.00	-121,238.76	
		Dispositions	-1,244.00		18,145.87
S6543792	JFE HOLDINGS INC NPV				
		Acquisitions	2,300.00	-51,511.01	
		Dispositions	-2,300.00		53,197.93
S6473468	JGC CORP NPV				
		Acquisitions	1,000.00	-20,929.44	
		Dispositions	-1,000.00		20,748.19
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	15,866.00	-1,569,684.52	
		Dispositions	-31,626.00		3,183,533.71

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-4,698.00		
		Free Receipt	4,698.00		
C478366107	JOHNSON CTL INC COM				
		Acquisitions	4,142.00	-210,384.19	
		Dispositions	-4,142.00		205,484.62
SB70FPS6	JOHNSON MATTHEY ORD GBP 1.047619				
		Acquisitions	970.00	-50,419.40	
		Dispositions	-970.00		50,716.22
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	425.00	-67,650.88	
		Dispositions	-3,129.00		503,497.39
C481165108	JOY GLOBAL INC COM				
		Acquisitions	614.00	-25,896.99	
		Dispositions	-614.00		26,236.22
S6479767	JOYO BANK NPV				
		Acquisitions	3,000.00	-16,394.10	
		Dispositions	-3,000.00		16,765.37
SBYP3G69	JPMORGAN CHASE 3.9% 07-15-2025				
		Acquisitions	1,355,000.00	-1,351,490.70	
		Dispositions	-85,000.00		86,497.70
SBZCFDY2	JPMORGAN CHASE & 2.55% DUE 10-29-2020				
		Acquisitions	750,000.00	-749,227.50	
		Dispositions	-750,000.00		750,395.05
SBTCB1T9	JPMORGAN CHASE & 4.125% DUE 12-15-2026				
		Acquisitions	410,000.00	-408,958.60	
		Dispositions	-410,000.00		415,929.35
SBFN0LQ4	JPMORGAN CHASE & 4.625 DUE 05-10-2021				
		Acquisitions	0.00	0.00	
		Dispositions	-125,000.00		135,713.75
SBR17VT4	JPMORGAN CHASE & CO 3.875 09-10-2024				
		Acquisitions	480,000.00	-485,152.35	
		Dispositions	-625,000.00		626,281.60
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	17,050.00	-1,078,788.11	
		Dispositions	-55,020.00		3,498,318.84

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-45,940.00		
		Free Receipt	45,940.00		
S6470986	JSR CORP NPV				
		Acquisitions	900.00	-15,201.54	
		Dispositions	-900.00		15,133.87
S6497082	JTEKT CORPORATION NPV				
		Acquisitions	1,000.00	-16,849.72	
		Dispositions	-1,000.00		17,048.96
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)				
		Acquisitions	1,065.00	-56,082.04	
		Dispositions	-1,065.00		55,591.23
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	2,283.00	-60,783.73	
		Dispositions	-2,283.00		60,887.61
SBKX5CN8	JUST EAT PLC ORD GBP0.01				
		Acquisitions	8,219.00	-53,939.58	
		Dispositions	-8,219.00		51,177.65
SB627LW9	JX HOLDINGS INC NPV				
		Acquisitions	10,600.00	-46,096.27	
		Dispositions	-10,600.00		47,743.77
SB54C017	K + S AG -REG.SHS- SHS				
		Acquisitions	789.00	-25,805.44	
		Dispositions	-789.00		26,691.45
S6481320	KAJIMA CORP NPV				
		Acquisitions	4,000.00	-18,918.84	
		Dispositions	-4,000.00		18,350.16
S6689533	KAKAKU.COM. INC NPV				
		Acquisitions	700.00	-10,751.47	
		Dispositions	-700.00		11,356.24
S6482668	KAMIGUMI CO LTD NPV				
		Acquisitions	1,000.00	-9,915.04	
		Dispositions	-1,000.00		9,783.97
S6483360	KANEKA CORP NPV				
		Acquisitions	1,000.00	-6,922.14	
		Dispositions	-1,000.00		7,006.42

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6483489	KANSAI ELECTRIC POWER CO NPV				
		Acquisitions	3,300.00	-32,970.44	
		Dispositions	-3,300.00		35,163.48
S6483746	KANSAI PAINT CO NPV				
		Acquisitions	1,000.00	-17,731.71	
		Dispositions	-1,000.00		17,474.35
S6483809	KAO CORP NPV				
		Acquisitions	6,500.00	-281,932.75	
		Dispositions	-10,700.00		503,986.60
		Free Delivery	-7,200.00		
		Free Receipt	7,200.00		
S6888794	KASIKORNBANK PLC THB10 (ALIEN MKT)				
		Dispositions	-24,400.00		150,191.84
		Free Delivery	-12,200.00		
		Free Receipt	12,200.00		
S6484620	KAWASAKI HEAVY IND NPV				
		Acquisitions	7,000.00	-36,015.19	
		Dispositions	-7,000.00		35,090.50
S4497749	KBC GROEP NV NPV				
		Acquisitions	5,660.00	-380,405.60	
		Dispositions	-1,168.00		77,265.44
C48242W106	KBR INC COM				
		Acquisitions	11,800.00	-214,041.28	
		Dispositions	-54,800.00		973,394.47
		Free Delivery	-54,800.00		
		Free Receipt	54,800.00		
S6248990	KDDI CORP NPV				
		Acquisitions	47,700.00	-1,444,281.14	
		Dispositions	-24,600.00		563,270.98
		Free Delivery	-15,300.00		
		Free Receipt	30,900.00		
S6487232	KEIHAN HOLDINGS CO NPV				
		Acquisitions	3,000.00	-17,138.14	
		Dispositions	-3,000.00		17,290.85
S6487306	KEIKYU CORPORATION NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000.00	-15,884.14	
		Dispositions	-2,000.00		15,430.81
S6487425	KEISEI ELEC RY CO NPV				
		Acquisitions	1,000.00	-12,097.03	
		Dispositions	-1,000.00		11,618.98
SBBMT8G3	KELLOGG CO 1.75% DUE 05-17-2017				
		Acquisitions	1,235,000.00	-1,245,756.85	
		Dispositions	-80,000.00		80,228.00
C487836108	KELLOGG CO COM USD0.25				
		Acquisitions	1,596.00	-101,130.70	
		Dispositions	-1,596.00		100,563.96
SB1VQ5C0	KEPPEL CORP NPV				
		Acquisitions	124,700.00	-816,560.53	
		Dispositions	-6,900.00		45,094.32
SBYNHXY0	KEYBANK NATL ASSN 1.7% DUE 06-01-2018				
		Acquisitions	610,000.00	-609,341.20	
		Dispositions	-40,000.00		39,853.20
C493267108	KEYCORP NEW COM				
		Acquisitions	5,390.00	-78,011.09	
		Dispositions	-10,590.00		150,686.06
S6490995	KEYENCE CORP NPV				
		Dispositions	-900.00		479,379.38
		Free Delivery	-500.00		
		Free Receipt	500.00		
SB3SGMV5	KEYERA CORP COM				
		Acquisitions	800.00	-28,313.29	
		Dispositions	-800.00		27,377.90
S6490809	KIKKOMAN CORP NPV				
		Acquisitions	1,000.00	-28,591.45	
		Dispositions	-1,000.00		27,650.35
C494368103	KIMBERLY-CLARK CORP COM				
		Dispositions	-10,505.00		1,169,276.22
		Free Delivery	-8,358.00		
		Free Receipt	8,358.00		
SBYWM3T1	KIMCO RLTY CORP 3.4% DUE 11-01-2022				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	275,000.00	-273,127.25	
		Dispositions	-275,000.00		274,026.50
C49446R109	KIMCO RLTY CORP COM				
		Acquisitions	2,600.00	-63,338.86	
		Dispositions	-2,600.00		62,114.00
C49456B101	KINDER MORGAN INC DEL COM				
		Acquisitions	32,260.00	-1,322,465.25	
		Dispositions	-32,260.00		1,100,821.73
		Free Delivery	-15,885.00		
		Free Receipt	15,885.00		
S3319521	KINGFISHER ORD GBP0.157142857				
		Acquisitions	11,238.00	-61,347.17	
		Dispositions	-11,238.00		62,929.44
S4491235	KINGSPAN GROUP ORD EUR0.13				
		Acquisitions	5,546.00	-111,052.45	
		Dispositions	-2,773.00		58,262.44
		Free Delivery	-2,773.00		
		Free Receipt	2,773.00		
SB00GC12	KINNEVIK INV AB SER'B'NPV				
		Acquisitions	1,100.00	-38,236.01	
		Dispositions	-1,100.00		35,737.97
SB03Z841	KINROSS GOLD CORP COM				
		Acquisitions	5,600.00	-13,625.51	
		Dispositions	-5,600.00		14,142.36
S6492968	KINTETSU GROUP HOLDINGS CO LTD NPV				
		Acquisitions	8,000.00	-28,382.44	
		Dispositions	-8,000.00		27,692.05
S6493745	KIRIN HOLDINGS CO NPV				
		Acquisitions	3,900.00	-52,800.13	
		Dispositions	-3,900.00		54,910.33
S6487362	KKEIO CORPORATION NPV				
		Acquisitions	3,000.00	-23,023.64	
		Dispositions	-3,000.00		22,220.37
C482480100	KLA-TENCOR CORP				
		Acquisitions	1,024.00	-60,648.86	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,024.00		59,658.24
C482539103	KLX INC COM				
		Dispositions	-1,909.50		75,171.47
		Free Receipt	1,909.50		
S6496023	KOBE STEEL LTD				
		Acquisitions	234,000.00	-426,346.52	
		Dispositions	-14,000.00		25,806.98
C500255104	KOHLS CORP COM				
		Acquisitions	1,272.00	-90,993.41	
		Dispositions	-2,372.00		175,633.60
S6496324	KOITO MFG CO LTD NPV				
		Acquisitions	500.00	-17,472.55	
		Dispositions	-500.00		17,870.55
S6496584	KOMATSU NPV				
		Dispositions	-32,400.00		613,379.46
		Free Delivery	-16,200.00		
		Free Receipt	16,200.00		
S4519449	KOMERCNI BANKA CZK100				
		Dispositions	-850.00		188,326.19
		Free Delivery	-850.00		
		Free Receipt	850.00		
S6496681	KONAMI HOLDINGS CO NPV				
		Acquisitions	500.00	-9,261.29	
		Dispositions	-500.00		9,617.15
SB09M9D2	KONE CORPORATION NPV ORD 'B'				
		Dispositions	-3,980.00		171,521.84
		Free Delivery	-3,980.00		
		Free Receipt	3,980.00		
S6496700	KONICA MINOLTA INC NPV				
		Acquisitions	2,100.00	-23,198.36	
		Dispositions	-2,100.00		23,418.97
SBKWP5S5	KONINKLIJKE AHOLD				
		Acquisitions	4,193.00	-80,917.27	
		Dispositions	-4,193.00		86,909.57
SB1XF882	KONINKLIJKE BOSKAL EUR0.80				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	425.00	-22,045.10	
		Dispositions	-425.00		22,421.87
SB0HZL93	KONINKLIJKE DSM NV EUR1.50				
		Acquisitions	813.00	-46,206.70	
		Dispositions	-813.00		46,037.04
S5956078	KONINKLIJKE KPN				
		Acquisitions	15,240.00	-56,253.81	
		Dispositions	-15,240.00		57,297.90
S5986622	KONINKLIJKE PHILIP EUR0.20				
		Acquisitions	4,411.00	-126,234.87	
		Dispositions	-4,411.00		121,143.50
C501044101	KROGER CO COM				
		Acquisitions	12,817.00	-764,169.74	
		Dispositions	-10,660.00		742,591.62
		Free Delivery	-4,098.00		
		Free Receipt	9,420.00		
C485170302	KS CY SOUTHN				
		Acquisitions	696.00	-71,351.34	
		Dispositions	-696.00		71,172.96
S6497509	KUBOTA CORP NPV				
		Acquisitions	5,000.00	-78,099.80	
		Dispositions	-5,000.00		78,509.46
SB142S60	KUEHNE&NAGEL INTL CHF1 (REGD)				
		Acquisitions	250.00	-37,484.22	
		Dispositions	-250.00		36,134.82
S6497662	KURARAY CO NPV				
		Acquisitions	1,600.00	-21,523.76	
		Dispositions	-1,600.00		21,619.82
S6497963	KURITA WATER INDS NPV				
		Acquisitions	500.00	-12,291.81	
		Dispositions	-500.00		12,494.79
S6499260	KYOCERA CORP NPV				
		Acquisitions	1,500.00	-79,710.79	
		Dispositions	-1,500.00		81,512.22
S6499550	KYOWA HAKKO KIRIN CO LTD NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000.00	-14,663.57	
		Dispositions	-1,000.00		14,329.80
S6499806	KYUSHU ELEC POWER NPV				
		Acquisitions	2,100.00	-22,170.90	
		Dispositions	-2,100.00		23,033.61
C501797104	L BRANDS INC COM				
		Acquisitions	1,550.00	-139,489.77	
		Dispositions	-1,550.00		140,786.50
SBMN2GX1	L-3 COMMUNICATIONS 1.5% DUE 05-28-2017				
		Acquisitions	55,000.00	-54,590.25	
		Dispositions	-40,000.00		39,573.60
C502424104	L-3 COMMUNICATIONS HLDG CORP COM				
		Acquisitions	519.00	-61,860.39	
		Dispositions	-2,219.00		268,193.94
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	1,632.00	-193,174.56	
		Dispositions	-632.00		74,076.72
S7110753	LAFARGEHOLCIM LTD				
		Acquisitions	1,069.00	-86,183.20	
		Dispositions	-1,069.00		85,974.99
C512807108	LAM RESH CORP COM				
		Dispositions	-6,800.00		547,848.07
		Free Delivery	-1,500.00		
		Free Receipt	1,500.00		
S3180943	LAND SECURITIES GP ORD GBP0.10				
		Acquisitions	3,679.00	-71,403.27	
		Dispositions	-3,679.00		72,493.53
SB05M8B7	LANXESS AG NPV				
		Acquisitions	413.00	-22,056.13	
		Dispositions	-413.00		23,739.60
S6451668	LARGAN PRECISION C TWD10				
		Acquisitions	1,000.00	-86,601.12	
		Dispositions	-2,000.00		207,528.11
		Free Delivery	-2,000.00		
		Free Receipt	2,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C517834107	LAS VEGAS SANDS CORP COM STK				
		Acquisitions	4,300.00	-239,022.06	
		Dispositions	-12,771.00		694,908.03
		Free Delivery	-6,400.00		
		Free Receipt	6,400.00		
S6266914	LAWSON INC NPV				
		Acquisitions	300.00	-21,460.31	
		Dispositions	-300.00		21,094.34
S9D6J38L	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 06/17/2020 SWU00CUP3				
		Acquisitions	8,400,000.00	-175,151.67	
		Dispositions	-8,400,000.00		181,447.31
S9D6J38U	LCH_IRS LCH_CSFBUS USD P 2.25%/R 3M LIBOR 06/17/2020 SWU00CUP3				
		Acquisitions	8,400,000.00	0.00	
		Dispositions	-8,400,000.00		0.00
S9D6GY8L	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1				
		Acquisitions	1,800,000.00	-33,626.56	
		Dispositions	-1,800,000.00		56,718.76
S9D6GY8U	LCH_IRS LCH_CSFBUS USD P 2.5%/R 3M LIBOR 06/17/2022 SWU00CUQ1				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		0.00
S0560399	LEGAL & GENERAL GP ORD GBP0.025				
		Acquisitions	28,219.00	-114,008.52	
		Dispositions	-28,219.00		116,425.00
C524901105	LEGG MASON INC COM				
		Acquisitions	625.00	-33,188.56	
		Dispositions	-625.00		33,962.50
C524660107	LEGGETT & PLATT INC COM				
		Acquisitions	872.00	-37,560.96	
		Dispositions	-872.00		39,684.72
C52603A109	LENDINGCLUB CORP COM				
		Acquisitions	1,318.00	-19,770.00	
		Dispositions	-1,318.00		19,002.83
S6512004	LENDLEASE GROUP NPV (STAPLED)				
		Acquisitions	11,405.00	-149,114.20	
		Dispositions	-5,702.00		73,269.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-5,702.00		
		Free Receipt	5,702.00		
C526057104	LENNAR CORP CL A CL A				
		Acquisitions	1,125.00	-51,678.90	
		Dispositions	-1,125.00		50,951.25
C526057302	LENNAR CORP CL B				
		Dispositions	-8,800.00		322,112.79
		Free Delivery	-8,800.00		
		Free Receipt	8,800.00		
S6218089	LENOVO GROUP LIMITED HKD0.025				
		Acquisitions	66,000.00	-111,569.82	
		Dispositions	-318,000.00		478,960.75
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
C527288104	LEUCADIA NATL CORP COM				
		Acquisitions	1,986.00	-47,221.52	
		Dispositions	-1,986.00		46,651.14
C52729NBX7	LEVEL 3 5.75% DUE 12-01-2022				
		Dispositions	-355,000.00		354,437.50
		Free Receipt	355,000.00		
C52729N308	LEVEL 3 COMMUNICATIONS INC COM NEW				
		Acquisitions	1,807.00	-102,236.63	
		Dispositions	-1,807.00		100,776.39
C531359AB3	LIBERTY TIRE 11% DUE 03-31-2021				
		Dispositions	-202,000.00		190,013.98
		Free Receipt	402,337.00		
CBLC14J176	LIBERTY TIRE RECYCLING FLTG RT 0% DUE 12-31-2049				
		Acquisitions	48,509.84	-48,509.84	
		Dispositions	-48,509.84		52,259.29
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	3,350.00	-208,912.55	
		Dispositions	-4,815.00		458,055.47
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	1,616.00	-91,841.32	
		Dispositions	-1,616.00		94,762.24

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5740817	LINDE AG NPV				
		Acquisitions	878.00	-171,200.96	
		Dispositions	-878.00		174,431.76
S5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)				
		Acquisitions	4.00	-21,925.33	
		Dispositions	-4.00		21,713.30
C535678106	LINEAR TECH CORP DEL				
		Acquisitions	1,506.00	-69,604.76	
		Dispositions	-1,506.00		69,019.98
C53578A108	LINKEDIN CORP CL A				
		Acquisitions	355.00	-93,944.01	
		Dispositions	-3,300.00		818,548.29
		Free Delivery	-2,470.00		
		Free Receipt	2,470.00		
S6900212	LIXIL GROUP CORPORATION				
		Acquisitions	1,200.00	-24,825.98	
		Dispositions	-1,200.00		23,451.50
S0870612	LLOYDS BANKING GP ORD GBP0.1				
		Acquisitions	269,976.00	-324,617.84	
		Dispositions	-406,297.00		530,133.38
SBWX5RR1	LLOYDS BK PLC 1.75% DUE 03-16-2018				
		Acquisitions	1,710,000.00	-1,707,708.60	
		Dispositions	-110,000.00		109,697.50
SBSD9BG2	LLOYDS BKG GROUP 4.5% DUE 11-04-2024				
		Acquisitions	310,000.00	-314,798.80	
		Dispositions	-355,000.00		356,654.75
S2521800	LOBLAWS COS LTD COM NPV				
		Acquisitions	1,100.00	-55,909.60	
		Dispositions	-1,100.00		58,245.54
C539830BH1	LOCKHEED MARTIN 3.55% DUE 01-15-2026				
		Acquisitions	180,000.00	-178,610.40	
		Dispositions	-180,000.00		179,904.42
SBDCRZH1	LOCKHEED MARTIN 3.55% DUE 01-15-2026				
		Acquisitions	755,000.00	-749,171.40	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVY9S94	LOCKHEED MARTIN CORP 2.9% 03-01-2025				
		Acquisitions	605,000.00	-603,269.70	
		Dispositions	-605,000.00		600,220.50
C539830109	LOCKHEED MARTIN CORP COM				
		Dispositions	-8,470.00		1,676,142.85
		Free Delivery	-3,450.00		
		Free Receipt	3,450.00		
C540424108	LOEWS CORP COM				
		Acquisitions	1,881.00	-78,552.63	
		Dispositions	-1,881.00		77,290.29
SB0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604				
		Acquisitions	1,487.00	-58,899.10	
		Dispositions	-1,487.00		57,763.23
S3119248	LONMIN ORD USD0.000001				
		Dispositions	-645.00		1,341.45
		Free Receipt	645.00		
C21399GV30	LONMIN PLC COMMON STK				
		Dispositions	-143,500.00		5,416.69
		Free Receipt	143,500.00		
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	2,113.00	-268,804.06	
		Dispositions	-837.00		118,277.48
		Free Delivery	-837.00		
		Free Receipt	837.00		
C548661107	LOWES COS INC COM				
		Acquisitions	6,130.00	-427,695.00	
		Dispositions	-6,130.00		433,820.10
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	248.00	-11,395.99	
		Dispositions	-5,822.00		238,299.91
S7187627	LUNDIN PETROLEUM A NPV				
		Acquisitions	1,082.00	-17,325.90	
		Dispositions	-1,082.00		18,430.95
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Dispositions	-8,545.00		863,668.31

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6,815.00		
		Free Receipt	6,815.00		
C55261F104	M & T BK CORP COM				
		Acquisitions	837.00	-100,282.23	
		Dispositions	-837.00		101,126.34
S6268976	M UFJ LEASE				
		Acquisitions	2,400.00	-12,808.46	
		Dispositions	-2,400.00		12,951.87
SB02K2M3	M3 INC NPV				
		Dispositions	-3,600.00		66,966.54
		Free Delivery	-3,600.00		
		Free Receipt	3,600.00		
S6551030	MABUCHI MOTOR CO NPV				
		Acquisitions	200.00	-11,787.70	
		Dispositions	-200.00		11,543.92
C554382101	MACERICH CO REIT				
		Acquisitions	887.00	-72,416.54	
		Dispositions	-887.00		71,793.78
SB28YTC2	MACQUARIE GP LTD NPV				
		Acquisitions	7,155.00	-418,404.38	
		Dispositions	-2,659.00		167,554.43
		Free Delivery	-2,659.00		
		Free Receipt	2,898.00		
SBVVPZS3	MACQUARIE GROUP LIMITED NPV - INSTO PLACEMENT SD 11/03/2015				
		Acquisitions	239.00	-13,737.88	
		Free Delivery	-239.00		
C55616P104	MACYS INC COM STK				
		Acquisitions	2,146.00	-139,750.74	
		Dispositions	-2,146.00		136,507.06
C55825T103	MADISON SQUARE GARDEN CO NEW CL A CL A				
		Dispositions	-0.33		57.79
		Free Receipt	2,033.33		
S2554549	MAGNA INTERNATIONAL INC COMMON STOCK				
		Acquisitions	4,400.00	-216,893.01	
		Dispositions	-9,400.00		476,409.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-9,400.00		
		Free Receipt	18,800.00		
S2554475	MAGNA INTL INC COM NPV				
		Acquisitions	12,142.00	-647,537.58	
		Dispositions	-2,000.00		112,185.36
S6555805	MAKITA CORP NPV				
		Acquisitions	2,300.00	-125,342.35	
		Dispositions	-500.00		25,773.63
CG5785G107	MALLINCKRODT PLC COMMON STOCK				
		Acquisitions	734.00	-84,308.85	
		Dispositions	-734.00		86,164.26
S5563520	MAN SE ORD NPV				
		Acquisitions	155.00	-16,738.71	
		Dispositions	-155.00		16,316.42
C56418H100	MANPOWERGROUP INC				
		Acquisitions	1,406.00	-125,360.79	
		Dispositions	-517.00		44,837.69
S2492519	MANULIFE FINL CORP COM NPV				
		Acquisitions	9,300.00	-170,182.28	
		Dispositions	-9,300.00		178,434.74
S2492520	MANULIFE FINL CORP COM				
		Dispositions	-41,800.00		759,341.54
		Free Delivery	-41,800.00		
		Free Receipt	41,800.00		
SB1G40S0	MAPFRE EUR0.10				
		Acquisitions	66,095.00	-238,414.23	
		Dispositions	-95,241.00		318,529.37
		Free Delivery	-47,620.00		
		Free Receipt	47,620.00		
C565849106	MARATHON OIL CORP COM				
		Acquisitions	4,252.00	-131,464.61	
		Dispositions	-10,952.00		307,687.34
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	1,721.00	-175,407.76	
		Dispositions	-3,221.00		327,320.59

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,900.00		
C56808RAD8	MARINA DIST FIN CO INC SR SECD NT 9.875 8-15-2018				
		Acquisitions	125,000.00	-130,750.00	
		Dispositions	-325,000.00		333,024.25
S3127489	MARKS & SPENCER GP ORD GBP0.25				
		Dispositions	-140,300.00		1,177,218.23
		Free Delivery	-105,900.00		
		Free Receipt	105,900.00		
C571903202	MARRIOTT INTL INC NEW COM STK CL A				
		Acquisitions	1,718.00	-130,771.34	
		Dispositions	-8,231.00		653,821.79
		Free Delivery	-6,144.00		
		Free Receipt	6,144.00		
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	5,455.00	-310,529.15	
		Dispositions	-13,428.00		755,437.40
		Free Delivery	-8,403.00		
		Free Receipt	8,403.00		
C573284106	MARTIN MARIETTA MATLS INC COM				
		Acquisitions	390.00	-55,709.90	
		Dispositions	-390.00		58,145.10
S6569464	MARUBENI CORP NPV				
		Acquisitions	7,800.00	-48,355.58	
		Dispositions	-7,800.00		46,250.90
S6569527	MARUI GROUP CO LTD				
		Acquisitions	1,200.00	-13,105.24	
		Dispositions	-1,200.00		13,302.19
S6569505	MARUICHI STEEL TUBE LTD				
		Acquisitions	200.00	-5,057.84	
		Dispositions	-200.00		5,104.68
C574599106	MASCO CORP COM				
		Acquisitions	2,202.00	-58,517.27	
		Dispositions	-2,202.00		57,494.22
C57636Q104	MASTERCARD INC CL A				
		Dispositions	-29,352.00		2,669,105.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-18,533.00		
		Free Receipt	18,533.00		
C576485AA4	MATADOR RES CO 6.875% DUE 04-15-2023				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		66,625.00
C577081102	MATTEL INC COM				
		Acquisitions	29,631.00	-725,907.21	
		Dispositions	-2,131.00		57,963.20
C57772K101	MAXIM INTEGRATED PRODS INC COM				
		Acquisitions	1,470.00	-47,980.65	
		Dispositions	-15,585.00		518,902.73
		Free Delivery	-12,543.00		
		Free Receipt	12,543.00		
C577933104	MAXIMUS INC COM				
		Acquisitions	5,885.00	-338,165.42	
		Dispositions	-8,454.00		500,697.28
S6900308	MAZDA MOTOR CORP NPV				
		Acquisitions	2,600.00	-51,030.72	
		Dispositions	-2,600.00		54,411.54
C579780206	MC CORMICK & CO INC COM NON-VTG				
		Acquisitions	1,308.00	-96,910.15	
		Dispositions	-808.00		61,230.24
C580135101	MC DONALDS CORP COM				
		Acquisitions	6,091.00	-631,524.94	
		Dispositions	-19,696.00		1,839,894.26
		Free Delivery	-2,585.00		
		Free Receipt	2,585.00		
S6371863	MCDONALD'S HOLDING CO JAPAN				
		Acquisitions	300.00	-6,504.55	
		Dispositions	-300.00		6,533.49
C580638AB0	MCGRAW-HILL GLOBAL ED HLDGS LLC/FIN 9.75 BDS 04-01-2021 USD2000				
		Acquisitions	400,000.00	-442,364.50	
		Dispositions	-125,000.00		137,888.50
SB9BMVD7	MCKESSON CORP 1.4 DUE 03-15-2018				
		Acquisitions	840,000.00	-832,994.40	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-840,000.00		833,985.60
C58155Q103	MCKESSON CORP				
		Acquisitions	1,467.00	-331,560.34	
		Dispositions	-1,467.00		326,994.30
C582839106	MEAD JOHNSON NUTRITION COM USD0.01				
		Acquisitions	1,275.00	-123,297.22	
		Dispositions	-1,275.00		123,254.25
C58441K100	MEDIA GEN INC NEW COM USD5				
		Acquisitions	31,400.00	-350,634.88	
		Dispositions	-12,303.00		199,189.59
		Free Receipt	12,303.00		
S6372480	MEDIATEK INC TWD10				
		Acquisitions	15,000.00	-229,919.31	
		Dispositions	-15,000.00		185,571.33
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00		
SBRTNNQ5	MEDIBANK PRIVATE L NPV				
		Acquisitions	12,532.00	-21,640.24	
		Dispositions	-12,532.00		21,494.42
C58463J304	MEDICAL PPTYS TR INC COM REIT				
		Acquisitions	4,500.00	-55,125.00	
		Dispositions	-1,100.00		16,445.57
S6782090	MEDIPAL HOLDINGS CORP				
		Acquisitions	600.00	-8,176.15	
		Dispositions	-600.00		8,437.73
C58501N101	MEDIVATION INC COM STK				
		Acquisitions	628.00	-44,043.34	
		Dispositions	-597.00		56,071.35
		Free Receipt	2,830.00		
C58502B106	MEDNAX INC COM				
		Acquisitions	1,075.00	-80,713.64	
		Dispositions	-1,152.00		83,011.72
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	2,479.00	-186,456.25	
		Dispositions	-10,379.00		774,226.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6,500.00		
		Free Receipt	20,800.00		
SB4XF9J1	MEG ENERGY CORP COM NPV				
		Acquisitions	800.00	-15,529.00	
		Dispositions	-800.00		12,722.12
S0575809	MEGGITT ORD GBP0.05				
		Acquisitions	3,732.00	-30,736.59	
		Dispositions	-3,732.00		30,134.16
SB60DQV3	MEIJI HOLDINGS CO NPV				
		Acquisitions	1,400.00	-194,679.43	
		Dispositions	-2,500.00		197,505.28
		Free Receipt	1,100.00		
SBV9FYX3	MELROSE INDUSTRIES PLC ORD GBP0				
		Acquisitions	4,930.00	-20,340.47	
		Dispositions	-4,930.00		19,992.53
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	1,595.00	-85,154.18	
		Dispositions	-45,090.00		2,688,894.26
		Free Delivery	-37,112.00		
		Free Receipt	37,112.00		
SBVG7BT7	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025				
		Acquisitions	1,525,000.00	-1,522,483.75	
		Dispositions	-1,155,000.00		1,123,976.65
S4741844	MERCK KGAA NPV				
		Acquisitions	599.00	-64,673.68	
		Dispositions	-599.00		66,740.03
SBDZT6P9	MERLIN ENTERTAINME ORD GBP0.01				
		Acquisitions	23,940.00	-161,959.98	
		Dispositions	-23,940.00		147,267.72
		Free Delivery	-8,092.00		
		Free Receipt	8,092.00		
S2654416	METHANEX CORP COM NPV				
		Acquisitions	400.00	-24,241.25	
		Dispositions	-400.00		23,130.52
S2578378	METHANEX CORP COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-15,500.00		788,248.28
		Free Delivery	-7,800.00		
		Free Receipt	7,800.00		
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	7,041.00	-363,150.14	
		Dispositions	-7,041.00		364,582.98
S5041413	METRO AG ORD NPV				
		Acquisitions	742.00	-26,780.30	
		Dispositions	-742.00		25,681.44
S2583952	METRO INC COM NPV				
		Acquisitions	1,200.00	-34,487.34	
		Dispositions	-1,200.00		34,315.72
S5713422	METSO OYJ NPV				
		Acquisitions	557.00	-15,800.53	
		Dispositions	-557.00		16,362.35
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	705.00	-213,080.95	
		Dispositions	-249.00		81,818.10
CG60754101	MICHAEL KORS HOLDINGS LTD COM NPV				
		Acquisitions	1,264.00	-78,307.96	
		Dispositions	-5,685.00		390,141.27
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	1,268.00	-60,374.81	
		Dispositions	-1,268.00		59,729.14
C595112103	MICRON TECH INC COM				
		Acquisitions	6,788.00	-193,698.97	
		Dispositions	-6,788.00		189,996.12
SBVWXT95	MICROSOFT CORP 2.375% DUE 02-12-2022				
		Acquisitions	675,000.00	-673,832.25	
		Dispositions	-675,000.00		673,791.75
SBYV2S19	MICROSOFT CORP 3.125% DUE 11-03-2025				
		Acquisitions	735,000.00	-734,808.90	
		Dispositions	-500,000.00		506,717.50
C594918104	MICROSOFT CORP COM				
		Acquisitions	57,449.00	-2,500,707.52	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-66,975.00		3,128,182.10
		Free Delivery	-58,950.00		
		Free Receipt	58,950.00		
C594918BB9	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025				
		Acquisitions	335,000.00	-334,299.85	
		Dispositions	-335,000.00		327,087.30
SBVWXT62	MICROSOFT CORP FIXED 2.7% DUE 02-12-2025				
		Acquisitions	910,000.00	-908,098.10	
		Dispositions	-910,000.00		887,793.70
C596278101	MIDDLEBY CORP COM				
		Acquisitions	480.00	-53,514.08	
		Dispositions	-503.00		53,915.80
SB8W6K56	MIGHTY RIVER POWER NPV				
		Acquisitions	3,332.00	-7,625.29	
		Dispositions	-3,332.00		7,013.25
SB00L2M8	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT				
		Acquisitions	297.00	-23,170.24	
		Dispositions	-297.00		22,914.73
S6642406	MINEBEA CO NPV				
		Dispositions	-16,080.00		226,945.69
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00		
S6356611	MIRACA HOLDINGS INC NPV				
		Acquisitions	300.00	-15,006.32	
		Dispositions	-300.00		14,513.30
S6161978	MIRVAC GROUP STAPLED SECURITIES				
		Acquisitions	16,973.00	-27,064.20	
		Dispositions	-16,973.00		26,809.62
SB0JQTJ0	MITSUBISHI CHEM HL NPV				
		Acquisitions	6,300.00	-38,950.50	
		Dispositions	-6,300.00		39,479.44
S6596785	MITSUBISHI CORP NPV				
		Acquisitions	6,500.00	-139,112.46	
		Dispositions	-6,500.00		145,462.51
S6597045	MITSUBISHI ELEC CP NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	42,000.00	-483,204.63	
		Dispositions	-9,000.00		118,496.12
S6596729	MITSUBISHI ESTATE CO LTD				
		Acquisitions	6,000.00	-140,704.20	
		Dispositions	-6,000.00		133,647.51
S6596923	MITSUBISHI GAS CHM NPV				
		Acquisitions	2,000.00	-11,085.45	
		Dispositions	-2,000.00		11,610.64
S6597067	MITSUBISHI HVY IND NPV				
		Acquisitions	14,000.00	-77,903.33	
		Dispositions	-14,000.00		84,193.84
S6596848	MITSUBISHI LOGISTI NPV				
		Acquisitions	1,000.00	-15,223.69	
		Dispositions	-1,000.00		14,671.78
S6597089	MITSUBISHI MATERLS NPV				
		Acquisitions	6,000.00	-22,112.38	
		Dispositions	-6,000.00		22,620.74
S6598446	MITSUBISHI MOTOR C NPV				
		Acquisitions	2,900.00	-26,680.34	
		Dispositions	-2,900.00		27,236.63
S6870984	MITSUBISHI TANABE PHARMA CORP				
		Acquisitions	1,000.00	-16,812.10	
		Dispositions	-1,000.00		16,515.14
S6335171	MITSUBISHI UFJ FIN NPV				
		Acquisitions	99,300.00	-699,739.95	
		Dispositions	-60,200.00		434,189.19
S6597302	MITSUI & CO LTD NPV				
		Dispositions	-52,700.00		735,675.64
		Free Delivery	-52,700.00		
		Free Receipt	52,700.00		
S6597368	MITSUI CHEMICALS NPV				
		Acquisitions	4,000.00	-13,033.35	
		Dispositions	-4,000.00		12,978.56
S6597603	MITSUI FUDOSAN CO LTD NPV				
		Acquisitions	4,000.00	-118,713.04	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,000.00		117,440.99
S6597584	MITSUI O.S.K.LINES NPV				
		Acquisitions	5,000.00	-16,950.05	
		Dispositions	-5,000.00		17,349.24
SB1BSCX6	MIXI. INC NPV				
		Acquisitions	200.00	-7,758.14	
		Dispositions	-200.00		8,107.43
S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01				
		Acquisitions	652.00	-7,221.16	
		Dispositions	-652.00		7,268.11
S6591014	MIZUHO FINANCIAL GROUP NPV				
		Dispositions	-818,300.00		1,632,911.53
		Free Delivery	-409,200.00		
		Free Receipt	409,200.00		
CY2745C102	MLP GOLAR LNG PARTNERS LP REPSTG LTD PARTNER				
		Acquisitions	26,099.00	-589,932.35	
		Dispositions	-7,900.00		231,777.78
		Free Delivery	-7,900.00		
		Free Receipt	7,900.00		
C608190104	MOHAWK INDS INC COM				
		Acquisitions	391.00	-68,254.17	
		Dispositions	-1,091.00		210,831.67
C60871R209	MOLSON COORS BREWING CO CL B CL B				
		Acquisitions	1,007.00	-74,635.21	
		Dispositions	-1,007.00		74,034.64
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	3,953.00	-153,670.90	
		Dispositions	-27,449.00		1,046,092.27
		Free Delivery	-6,440.00		
		Free Receipt	6,440.00		
C61166W101	MONSANTO CO NEW COM				
		Acquisitions	2,668.00	-266,811.49	
		Dispositions	-19,342.00		2,031,472.01
		Free Delivery	-8,191.00		
		Free Receipt	8,191.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	713.00	-105,668.44	
		Dispositions	-76.00		10,410.26
		Free Receipt	1,135.00		
C615369105	MOODYS CORP COM				
		Acquisitions	1,121.00	-120,325.67	
		Dispositions	-1,121.00		119,532.23
SBXVMCB0	MORGAN STANLEY 2.65% DUE 01-27-2020				
		Acquisitions	840,000.00	-839,260.80	
		Dispositions	-840,000.00		837,522.00
SBYNCYZ3	MORGAN STANLEY 2.8% DUE 06-16-2020				
		Acquisitions	1,990,000.00	-1,987,612.00	
		Dispositions	-530,000.00		533,078.20
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027				
		Acquisitions	530,000.00	-528,092.00	
		Dispositions	-365,000.00		366,251.95
SBYTCKF9	MORGAN STANLEY 4% DUE 07-23-2025				
		Acquisitions	655,000.00	-654,462.90	
		Dispositions	-140,000.00		142,730.70
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026				
		Acquisitions	355,000.00	-370,875.60	
		Dispositions	-585,000.00		608,535.05
C617446448	MORGAN STANLEY COM STK USD0.01				
		Dispositions	-14,214.00		521,982.26
		Free Delivery	-10,620.00		
		Free Receipt	10,620.00		
C61945C103	MOSAIC CO/THE				
		Acquisitions	1,960.00	-86,501.86	
		Dispositions	-1,960.00		86,906.40
C620076307	MOTOROLA SOLUTIONS INC				
		Acquisitions	1,201.00	-71,622.96	
		Dispositions	-1,201.00		70,558.75
SB2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV				
		Acquisitions	2,400.00	-69,091.40	
		Dispositions	-2,400.00		73,187.09

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6563206	MTN GROUP LTD ZAR0.0001				
		Acquisitions	2,557.00	-51,099.27	
		Dispositions	-17,475.00		267,075.10
		Free Delivery	-7,459.00		
		Free Receipt	7,459.00		
S5294121	MUENCHENER RUECKVE NPV(REGD)				
		Acquisitions	817.00	-159,397.72	
		Dispositions	-817.00		158,224.09
SBYXSH63	MUFG AMERS HLDGS FIXED 3% DUE 02-10-2025				
		Acquisitions	415,000.00	-412,796.35	
		Dispositions	-415,000.00		404,944.55
S6610403	MURATA MANUFACTURING CO. NPV				
		Acquisitions	1,300.00	-166,846.35	
		Dispositions	-5,800.00		849,782.89
		Free Delivery	-3,000.00		
		Free Receipt	3,000.00		
C626717102	MURPHY OIL CORP COM				
		Acquisitions	1,051.00	-49,329.53	
		Dispositions	-7,251.00		311,638.34
CN59465109	MYLAN NV				
		Acquisitions	2,563.00	-189,489.00	
		Dispositions	-2,563.00		182,101.15
S6687571	NABTESCO CORP NPV				
		Acquisitions	600.00	-16,406.63	
		Dispositions	-600.00		15,514.22
S6619864	NAGOYA RAILROAD CO LTD				
		Acquisitions	4,000.00	-15,842.33	
		Dispositions	-4,000.00		15,547.58
C631103108	NASDAQ INC				
		Acquisitions	744.00	-36,383.91	
		Dispositions	-744.00		36,433.68
S6622691	NASPERS 'N' ZAR0.02				
		Acquisitions	2,110.00	-287,787.09	
		Dispositions	-793.00		126,423.76
		Free Delivery	-793.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	793.00		
SB08SNH3	NATIONAL GRID ORD GBP0.113953				
		Acquisitions	17,866.00	-244,025.59	
		Dispositions	-17,866.00		249,229.16
C637071101	NATIONAL OILWELL VARCO COM STK				
		Acquisitions	4,400.00	-172,310.12	
		Dispositions	-20,700.00		998,146.99
		Free Delivery	-8,500.00		
		Free Receipt	8,500.00		
SBYR4QD7	NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 3.25% DUE 11-01-2025/10-27-2015				
		Acquisitions	205,000.00	-204,512.10	
		Dispositions	-205,000.00		206,166.45
SBXC7V95	NATL AUSTRALIA BK NPV SUB RIGHTS 01/06/15				
		Dispositions	-892.00		0.00
		Free Receipt	892.00		
S6624608	NATL AUSTRALIA BK NPV				
		Acquisitions	12,052.00	-343,861.92	
		Dispositions	-12,052.00		329,634.01
S2077303	NATL BK OF CANADA COM NPV				
		Acquisitions	1,600.00	-64,855.55	
		Dispositions	-1,600.00		65,250.88
C63938C108	NAVIENT CORP COM				
		Acquisitions	2,530.00	-49,881.48	
		Dispositions	-2,530.00		49,537.40
C63939FAA8	NAVIENT STUDENT LN TR 2015-1 STUDENT LN BKD NT CL A-1 09-26-2022 REG				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-145,161.44		145,161.44
C62886EAR9	NCR CORP NEW 5.875 DUE 12-15-2021				
		Acquisitions	405,000.00	-411,447.50	
		Dispositions	-405,000.00		401,656.25
S6640400	NEC CORP NPV				
		Acquisitions	12,000.00	-40,429.31	
		Dispositions	-12,000.00		41,037.61
C64072TAE5	NEPTUNE FINCO CORP 10.125% DUE 01-15-2023				
		Acquisitions	675,000.00	-675,000.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-325,000.00		337,531.25
SB06YV46	NESTE OYJ NPV				
		Acquisitions	636.00	-17,211.47	
		Dispositions	-636.00		15,929.23
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	12,991.00	-990,367.48	
		Dispositions	-17,470.00		1,351,072.05
		Free Delivery	-6,496.00		
		Free Receipt	6,496.00		
C64110D104	NETAPP INC COM STK				
		Acquisitions	1,964.00	-72,174.05	
		Dispositions	-1,964.00		69,505.96
C64110L106	NETFLIX INC COM STK				
		Acquisitions	758.00	-152,016.58	
		Dispositions	-2,341.00		1,068,465.53
		Free Delivery	-1,252.00		
		Free Receipt	6,424.00		
C64126X201	NEUSTAR INC CL A				
		Acquisitions	14,475.00	-355,472.15	
		Dispositions	-4,227.00		108,449.12
S2826947	NEW GOLD INC COM NPV				
		Acquisitions	2,500.00	-8,147.73	
		Dispositions	-2,500.00		8,376.39
S6637101	NEWCREST MINING LTD NPV				
		Acquisitions	3,588.00	-40,202.32	
		Dispositions	-3,588.00		39,757.72
C651229106	NEWELL BRANDS INC COM				
		Acquisitions	3,407.00	-129,853.78	
		Dispositions	-2,207.00		87,382.32
C651290108	NEWFIELD EXPLORATION				
		Acquisitions	1,012.00	-39,252.04	
		Dispositions	-1,012.00		36,482.60
C651639106	NEWMONT MINING CORP NEW COM				
		Acquisitions	3,143.00	-82,101.76	
		Dispositions	-3,143.00		80,617.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C65249B109	NEWS CORP NEW CL A CL A				
		Acquisitions	3,147.00	-49,620.01	
		Dispositions	-3,147.00		47,173.53
SB63QM77	NEXON CO LTD NPV				
		Acquisitions	600.00	-7,717.18	
		Dispositions	-600.00		7,997.33
S3208986	NEXT ORD GBP0.10				
		Acquisitions	1,030.00	-124,613.12	
		Dispositions	-3,073.00		336,339.35
		Free Delivery	-1,697.00		
		Free Receipt	1,697.00		
SBWWC557	NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017				
		Acquisitions	675,000.00	-677,463.75	
		Dispositions	-45,000.00		44,927.55
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	4,425.00	-461,308.34	
		Dispositions	-10,565.00		1,069,794.96
		Free Delivery	-8,713.00		
		Free Receipt	8,713.00		
S6619507	NGK INSULATORS LTD NPV				
		Acquisitions	1,000.00	-22,329.75	
		Dispositions	-1,000.00		22,462.26
S6619604	NGK SPARK PLUG CO NPV				
		Acquisitions	800.00	-22,444.71	
		Dispositions	-800.00		22,086.91
S6640767	NH FOODS LTD NPV				
		Acquisitions	1,000.00	-21,978.63	
		Dispositions	-1,000.00		21,277.84
S6619648	NHK SPRING CO LTD NPV				
		Acquisitions	800.00	-8,996.27	
		Dispositions	-800.00		9,175.08
S6647133	NICE SYSTEMS ILS1				
		Acquisitions	288.00	-17,384.88	
		Dispositions	-288.00		18,702.75
S6640682	NIDEC CORPORATION NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,300.00		311,214.35
		Free Delivery	-2,200.00		
		Free Receipt	2,200.00		
C654106103	NIKE INC CL B				
		Acquisitions	1,023.00	-97,809.12	
		Dispositions	-13,042.00		1,310,241.29
		Free Delivery	-7,657.00		
		Free Receipt	7,657.00		
S6642321	NIKON CORP JPY50				
		Acquisitions	1,500.00	-21,309.82	
		Dispositions	-1,500.00		21,319.54
S6639550	NINTENDO CO LTD NPV				
		Acquisitions	500.00	-84,432.56	
		Dispositions	-500.00		86,767.04
S6396800	NIPPON BUILDING FD REIT				
		Acquisitions	7.00	-34,711.01	
		Dispositions	-7.00		33,280.51
S6642666	NIPPON ELECTRIC GLASS CO LTD				
		Acquisitions	2,000.00	-11,118.89	
		Dispositions	-2,000.00		11,193.59
S6642127	NIPPON EXPRESS CO NPV				
		Acquisitions	4,000.00	-22,806.28	
		Dispositions	-4,000.00		23,054.47
S6640507	NIPPON PAINT HLDGS NPV				
		Dispositions	-9,000.00		297,471.42
		Free Delivery	-1,000.00		
		Free Receipt	1,000.00		
SB98BC67	NIPPON PROLOGIS RE REIT				
		Acquisitions	7.00	-15,110.82	
		Dispositions	-7.00		14,579.20
S6642569	NIPPON STEEL AND SUMITOMO METAL CORPORATION				
		Dispositions	-94,000.00		245,844.83
		Free Delivery	-94,000.00		
		Free Receipt	94,000.00		
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,800.00	-121,005.79	
		Dispositions	-1,800.00		122,527.32
S6643960	NIPPON YUSEN KABUSHIKI KAISHA NPV				
		Acquisitions	8,000.00	-24,795.97	
		Dispositions	-8,000.00		25,490.03
C65473P105	NISOURCE INC COM				
		Acquisitions	1,992.00	-86,602.20	
		Dispositions	-1,992.00		85,377.12
S6641588	NISSAN CHEMICAL IN NPV				
		Acquisitions	5,100.00	-106,166.29	
		Dispositions	-2,600.00		51,754.92
		Free Delivery	-2,600.00		
		Free Receipt	2,600.00		
S6642860	NISSAN MOTOR CO LTD				
		Acquisitions	11,800.00	-121,867.12	
		Dispositions	-11,800.00		123,866.04
S6640961	NISSHIN SEIFUN GRP NPV				
		Acquisitions	1,100.00	-12,852.77	
		Dispositions	-1,100.00		12,780.88
S6641760	NISSIN FOODS HOLDINGS CO LTD NPV				
		Acquisitions	300.00	-14,350.06	
		Dispositions	-300.00		14,338.14
S6644800	NITORI HOLDINGS NPV				
		Dispositions	-2,900.00		225,594.39
		Free Delivery	-1,800.00		
		Free Receipt	1,800.00		
S6641801	NITTO DENKO CORP NPV				
		Acquisitions	700.00	-46,579.81	
		Dispositions	-700.00		48,332.64
SBNG8PQ9	NN GROUP N.V. EUR0.12				
		Acquisitions	708.00	-20,542.06	
		Dispositions	-708.00		20,435.81
CG65431101	NOBLE CORP PLC COMMON STOCK				
		Acquisitions	8,425.00	-142,641.35	
		Dispositions	-1,525.00		26,794.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C655044105	NOBLE ENERGY INC COM				
		Acquisitions	2,436.00	-122,955.64	
		Dispositions	-2,436.00		119,802.48
SB01CLC3	NOBLE GROUP HKD0.25				
		Acquisitions	21,700.00	-13,978.15	
		Dispositions	-21,700.00		13,970.66
S6642428	NOK CORP NPV				
		Acquisitions	500.00	-15,524.65	
		Dispositions	-500.00		15,701.89
C654902AC9	NOKIA CORP 6.625% DUE 05-15-2039				
		Acquisitions	100,000.00	-120,750.00	
		Dispositions	-175,000.00		194,125.00
S5902941	NOKIA OYJ EUR0.06				
		Acquisitions	17,679.00	-119,213.18	
		Dispositions	-17,679.00		121,980.30
SB07G378	NOKIAN RENKAAT OYJ NPV				
		Acquisitions	560.00	-18,184.47	
		Dispositions	-560.00		19,744.36
S6643108	NOMURA HOLDINGS NPV				
		Acquisitions	17,100.00	-111,112.64	
		Dispositions	-17,100.00		112,378.77
S6390921	NOMURA RESEARCH INSTITUTE NPV				
		Dispositions	-4,100.00		161,791.70
		Free Delivery	-4,100.00		
		Free Receipt	4,500.00		
SB1CWJM5	NOMURA RL EST INC NPV				
		Acquisitions	600.00	-12,341.13	
		Dispositions	-600.00		12,421.39
S5380031	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)				
		Acquisitions	75,271.00	-988,867.63	
		Dispositions	-14,371.00		183,814.92
C655664100	NORDSTROM INC COM				
		Acquisitions	886.00	-67,417.51	
		Dispositions	-886.00		66,839.84

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C655844108	NORFOLK SOUTHN CORP COM				
		Acquisitions	1,937.00	-196,214.81	
		Dispositions	-1,937.00		193,913.07
SB11HK39	NORSK HYDRO ASA NOK1.098				
		Acquisitions	279,900.00	-1,508,395.88	
		Dispositions	-329,166.00		1,434,688.87
		Free Delivery	-189,266.00		
		Free Receipt	189,266.00		
SBW38SV1	NORSKE SKOG HOLDING AS 8.0% 144A 24-02-2021				
		Dispositions	-100,000.00		79,992.88
		Free Receipt	100,000.00		
C665859104	NORTHERN TR CORP COM				
		Acquisitions	1,383.00	-101,676.64	
		Dispositions	-1,383.00		102,660.09
C665531AB5	NORTHN OIL & GAS 8 DUE 06-01-2020				
		Acquisitions	250,000.00	-231,225.00	
		Dispositions	-250,000.00		216,875.00
C666807102	NORTHROP GRUMMAN CORP COM				
		Dispositions	-10,400.00		1,644,883.89
		Free Delivery	-7,300.00		
		Free Receipt	7,300.00		
S7103065	NOVARTIS AG CHF0.50 (REGD)				
		Acquisitions	7,906.00	-814,014.10	
		Dispositions	-16,685.00		1,643,098.55
		Free Delivery	-5,826.00		
		Free Receipt	5,826.00		
SBSFJ591	NOVION PROPERTY GROUP UNITS (STAPLED)				
		Acquisitions	10,559.00	-20,458.79	
		Dispositions	-10,559.00		21,058.61
SBHC8X90	NOVO-NORDISK AS DKK0.2 SER'B'				
		Acquisitions	4,236.00	-239,824.73	
		Dispositions	-15,513.00		862,479.28
		Free Delivery	-5,235.00		
		Free Receipt	5,235.00		
SB798FW0	NOVOZYMES A/S SER'B'DKK2 (POST CONSOLIDAT				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,126.00	-273,144.84	
		Dispositions	-3,760.00		168,457.52
		Free Delivery	-2,451.00		
		Free Receipt	2,451.00		
C629377BS0	NRG ENERGY INC 7.875% DUE 05-15-2021				
		Acquisitions	155,000.00	-167,787.50	
		Dispositions	-35,000.00		37,318.75
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	2,127.00	-53,319.21	
		Dispositions	-2,127.00		52,302.93
S6641544	NSK LTD NPV				
		Acquisitions	58,400.00	-775,627.30	
		Dispositions	-2,200.00		35,507.55
S6125639	NTT DATA CORP NPV				
		Acquisitions	600.00	-26,768.95	
		Dispositions	-600.00		26,023.86
S6129277	NTT DOCOMO NPV				
		Acquisitions	7,200.00	-127,175.93	
		Dispositions	-7,200.00		130,799.90
SB031SG1	NTT URBAN DEVELOPM NPV				
		Acquisitions	500.00	-5,200.79	
		Dispositions	-500.00		4,996.25
C67018T105	NU SKIN ENTERPRISES INC CL A CL A				
		Acquisitions	5,490.00	-236,215.41	
		Dispositions	-7,056.00		394,913.42
C670346105	NUCOR CORP COM				
		Acquisitions	2,010.00	-98,623.06	
		Dispositions	-2,010.00		97,665.90
C67066G104	NVIDIA CORP COM				
		Acquisitions	3,253.00	-72,027.93	
		Dispositions	-3,253.00		71,891.30
CN6596X109	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	4,889.00	-497,237.92	
		Dispositions	-2,491.00		243,218.97
		Free Delivery	-2,107.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,107.00		
SB505PN7	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	848.00	-65,512.68	
		Dispositions	-2,659.00		264,931.50
		Free Delivery	-2,659.00		
		Free Receipt	2,659.00		
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	306.00	-78,198.00	
		Dispositions	-2,842.00		612,297.31
		Free Delivery	-1,852.00		
		Free Receipt	1,852.00		
C67104HAB2	OAS FIN LTD 8% DUE 07-02-2021 IN DEFAULT				
		Acquisitions	440,000.00	-65,550.00	
		Dispositions	-440,000.00		59,200.00
C674215AG3	OASIS PETE INC 6.875 DUE 03-15-2022				
		Acquisitions	50,000.00	-45,771.00	
		Dispositions	-170,000.00		154,300.00
S6656407	OBAYASHI CORP NPV				
		Acquisitions	3,000.00	-20,072.52	
		Dispositions	-3,000.00		20,193.51
C674599105	OCCIDENTAL PETROLEUM CORP				
		Acquisitions	15,695.00	-1,158,102.55	
		Dispositions	-5,335.00		421,119.42
C675232102	OCEANEERING INTL INC COM				
		Acquisitions	2,608.00	-104,652.60	
		Dispositions	-2,603.00		124,039.50
SBD4TZK8	OCI N.V EEUR20.00				
		Acquisitions	417.00	-12,375.70	
		Dispositions	-417.00		12,223.94
S6656106	ODAKYU ELEC RLWY NPV				
		Acquisitions	3,000.00	-29,979.21	
		Dispositions	-3,000.00		28,826.42
S6657701	OJI HOLDINGS CORP				
		Acquisitions	4,000.00	-17,748.43	
		Dispositions	-4,000.00		17,849.70

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C679580100	OLD DOMINION FGHT LINE INC COM				
		Acquisitions	3,466.00	-240,747.68	
		Dispositions	-903.00		63,232.42
SB77J086	OLD MUTUAL PLC ORD GBP0.114285714				
		Acquisitions	23,004.00	-83,967.42	
		Dispositions	-23,004.00		81,649.22
S6658801	OLYMPUS CORP NPV				
		Acquisitions	1,100.00	-40,002.95	
		Dispositions	-1,100.00		38,718.83
CG67506108	OM ASSET MGT PLC COM GBP0.001				
		Acquisitions	13,512.00	-235,422.73	
		Dispositions	-551.00		8,964.60
C681919106	OMNICOM GROUP INC COM				
		Dispositions	-14,800.00		1,105,081.71
		Free Delivery	-6,000.00		
		Free Receipt	6,000.00		
S6659428	OMRON CORP NPV				
		Dispositions	-9,500.00		366,374.22
		Free Delivery	-4,800.00		
		Free Receipt	4,800.00		
S4651459	OMV AG NPV				
		Acquisitions	729.00	-24,192.72	
		Dispositions	-729.00		24,645.29
C682163100	ON DECK CAP INC COM				
		Acquisitions	27.00	-540.00	
		Dispositions	-27.00		725.82
C682680103	ONEOK INC COM STK				
		Acquisitions	1,313.00	-62,514.03	
		Dispositions	-24,793.00		1,071,683.51
S2659518	ONEX CORP SUB-VTG NPV				
		Acquisitions	400.00	-23,628.38	
		Dispositions	-400.00		22,820.47
S6660107	ONO PHARMACEUTICAL NPV				
		Acquisitions	400.00	-43,555.98	
		Dispositions	-400.00		42,372.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2260824	OPEN TEXT CO COM NPV				
		Acquisitions	600.00	-30,326.95	
		Dispositions	-600.00		29,009.83
S2655657	OPEN TEXT CORP COM				
		Dispositions	-7,100.00		356,764.17
		Free Delivery	-7,100.00		
		Free Receipt	7,100.00		
SBWTM323	ORACLE CORP 2.5% DUE 05-15-2022				
		Acquisitions	835,000.00	-832,060.80	
		Dispositions	-55,000.00		53,417.65
C68389X105	ORACLE CORP COM				
		Acquisitions	16,499.00	-728,577.69	
		Dispositions	-20,199.00		873,808.74
		Free Delivery	-3,700.00		
		Free Receipt	3,700.00		
S6141680	ORACLE CORP JAPAN NPV				
		Acquisitions	200.00	-9,112.48	
		Dispositions	-200.00		9,175.08
S6458001	ORICA LIMITED NPV				
		Acquisitions	1,702.00	-27,113.23	
		Dispositions	-1,702.00		28,363.83
S6659116	ORIENT O/SEAS INTL USD0.10				
		Dispositions	-59,000.00		364,882.71
		Free Delivery	-59,000.00		
		Free Receipt	59,000.00		
S6648891	ORIENTAL LAND CO LTD NPV				
		Acquisitions	900.00	-61,273.49	
		Dispositions	-900.00		59,199.27
S6214861	ORIGIN ENERGY LTD NPV				
		Acquisitions	5,236.00	-52,471.20	
		Dispositions	-5,236.00		53,800.01
SB17NY40	ORION CORPORATION SER'B'NPV				
		Acquisitions	500.00	-16,314.21	
		Dispositions	-500.00		16,571.72
S6661144	ORIX CORP NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,000.00	-329,741.05	
		Dispositions	-45,500.00		630,244.85
		Free Delivery	-26,800.00		
		Free Receipt	26,800.00		
SB1VQF42	ORKLA ASA NOK1.25				
		Acquisitions	3,768.00	-29,662.20	
		Dispositions	-3,768.00		30,350.71
S6661768	OSAKA GAS CO LTD NPV				
		Acquisitions	9,000.00	-37,587.72	
		Dispositions	-9,000.00		36,881.31
SB923935	OSRAM LICHT AG NPV				
		Acquisitions	398.00	-20,937.61	
		Dispositions	-398.00		20,903.42
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE				
		Acquisitions	610,000.00	-610,000.00	
		Dispositions	-610,000.00		610,000.00
S9A32HNL	OTC DER CASH COLL PAY TO UBSSEC				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B3XA8U	OTC DER CASH COLL REC FROM DEUTSCHE BANK				
		Acquisitions	142,000.00	-142,000.00	
		Dispositions	-57,000.00		57,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		310,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC				
		Acquisitions	660,000.00	-660,000.00	
		Dispositions	-660,000.00		660,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-930,000.00		930,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS				
		Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		590,000.00
C999QZ9991	OTC DERIVATIVE CASH COLL PAY TO HSBC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	650,000.00	-650,000.00	
		Dispositions	-650,000.00		650,000.00
S9A32HKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-250,000.00		250,000.00
S9B5CCDU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS AND CO				
		Acquisitions	10,000.00	-10,000.00	
		Dispositions	-10,000.00		10,000.00
S9B3PJ3U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMAN SACHS NEW YORK				
		Acquisitions	82,000.00	-82,000.00	
		Dispositions	-82,000.00		82,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				
		Acquisitions	420,000.00	-420,000.00	
		Dispositions	-420,000.00		420,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S6267058	OTSUKA CORP NPV				
		Acquisitions	200.00	-9,221.16	
		Dispositions	-200.00		9,291.85
SB5LTM93	OTSUKA HOLDINGS CO LTD				
		Acquisitions	1,900.00	-60,327.12	
		Dispositions	-1,900.00		60,435.82
SB0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5				
		Acquisitions	14,100.00	-112,708.95	
		Dispositions	-14,100.00		109,671.35
C690768403	OWENS ILL INC COM NEW				
		Acquisitions	1,035.00	-24,561.59	
		Dispositions	-1,035.00		24,974.55
C693718108	PACCAR INC COM				
		Acquisitions	2,233.00	-146,830.47	
		Dispositions	-2,233.00		144,743.06
C694308HG5	PACIFIC GAS & ELEC CO SR NT 3.75 DUE 02-15-2024 REG				
		Acquisitions	434,000.00	-450,860.62	
		Dispositions	-434,000.00		454,958.45

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C697435105	PALO ALTO NETWORKS INC COM USD0.0001				
		Acquisitions	727.00	-135,360.14	
		Dispositions	-42.00		7,673.92
S6572707	PANASONIC CORP				
		Acquisitions	10,400.00	-148,237.47	
		Dispositions	-10,400.00		146,470.93
SB44XTX8	PANDORA A/S DKK1				
		Acquisitions	2,598.00	-263,125.03	
		Dispositions	-759.00		78,052.03
		Free Delivery	-759.00		
		Free Receipt	759.00		
C698354107	PANDORA MEDIA INC				
		Acquisitions	1,064.00	-18,303.66	
		Dispositions	-1,914.00		32,009.04
SB073FP1	PARAMOUNT RESOURCE COM NPV CLS'A'				
		Acquisitions	300.00	-8,897.30	
		Dispositions	-300.00		7,991.33
SB0CDLF8	PARGESA HLDGS SA CHF20 (BR)				
		Acquisitions	153.00	-11,135.69	
		Dispositions	-153.00		10,867.18
S6667733	PARK 24 CO LTD NPV				
		Acquisitions	500.00	-9,806.78	
		Dispositions	-500.00		9,917.42
C701094104	PARKER-HANNIFIN CORP COM				
		Acquisitions	897.00	-107,025.56	
		Dispositions	-897.00		108,590.82
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)				
		Dispositions	-777.00		243,976.74
		Free Delivery	-777.00		
		Free Receipt	777.00		
C702150AC7	PARTY CY HLDGS INC 6.125% 144A DUE 08-15-2023				
		Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		94,525.00
C703395103	PATTERSON COS INC COM				
		Acquisitions	540.00	-25,519.16	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-540.00		24,629.40
C704326107	PAYCHEX INC COM				
		Acquisitions	7,550.00	-361,708.01	
		Dispositions	-19,335.00		946,911.86
		Free Delivery	-15,555.00		
		Free Receipt	15,555.00		
C69318UAA3	PBF LOGISTICS LP / 6.875% DUE 05-15-2023				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		65,325.00
S0677608	PEARSON ORD GBP0.25				
		Acquisitions	3,848.00	-78,928.51	
		Dispositions	-3,848.00		78,415.37
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK				
		Acquisitions	1,600.00	-55,650.21	
		Dispositions	-1,600.00		55,475.91
C707882AE6	PENN VA CORP 8.5 DUE 05-01-2020				
		Acquisitions	55,000.00	-37,400.00	
		Dispositions	-435,000.00		123,262.50
CG7S00T104	PENTAIR PLC COM STK				
		Acquisitions	1,149.00	-71,695.88	
		Dispositions	-1,149.00		71,238.00
C712704105	PEOPLES UTD FINL INC COM				
		Acquisitions	1,942.00	-29,527.14	
		Dispositions	-1,942.00		29,596.08
C713448108	PEPSICO INC COM				
		Acquisitions	6,442.00	-632,287.02	
		Dispositions	-10,762.00		1,030,098.03
		Free Delivery	-9,103.00		
		Free Receipt	9,103.00		
C714046109	PERKINELMER INC COM				
		Acquisitions	712.00	-36,733.15	
		Dispositions	-712.00		35,813.60
CG97822103	PERRIGO COMPANY LIMITED COM EUR0.001				
		Acquisitions	2,643.00	-449,879.01	
		Dispositions	-2,643.00		434,837.70

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSTCPR4	PERRIGO FIN PLC 3.5% DUE 12-15-2021				
		Acquisitions	600,000.00	-604,800.00	
		Dispositions	-55,000.00		54,139.80
SBVXLNY1	PERSIMMON ORD GBP0.10(INT CREST ENTITLEMENTS 2015)				
		Dispositions	-54,506.00		0.00
		Free Receipt	54,506.00		
S0682538	PERSIMMON ORD GBP0.10				
		Dispositions	-42,500.00		1,094,502.84
		Free Delivery	-27,300.00		
		Free Receipt	27,300.00		
SB99K1W2	PETROBRAS GLOBAL 5.625% DUE 05-20-2043				
		Acquisitions	105,000.00	-86,514.75	
		Dispositions	-166,000.00		121,842.43
SB1FR240	PETROBRAS GLOBAL 6.125% DUE 10-06-2016				
		Acquisitions	925,000.00	-965,330.00	
		Dispositions	-925,000.00		923,515.00
SBF2H6B6	PETROBRAS INTL FIN 6.75% DUE 01-27-2041				
		Acquisitions	164,000.00	-127,787.70	
		Dispositions	-105,000.00		98,231.70
SB0H2K53	PETROFAC ORD USD0.02				
		Acquisitions	1,283.00	-17,339.13	
		Dispositions	-1,283.00		17,122.02
C71654QBR2	PETROLEOS MEXICANOS 6.375% 01-23-2045				
		Acquisitions	330,000.00	-359,700.00	
		Dispositions	-330,000.00		305,362.95
SB6775F5	PEYTO EXPL & DEV CORP NEW COM				
		Acquisitions	600.00	-17,340.31	
		Dispositions	-5,361.00		147,497.03
C717081103	PFIZER INC COM				
		Acquisitions	55,360.00	-1,822,272.97	
		Dispositions	-64,245.00		2,161,769.44
		Free Delivery	-60,795.00		
		Free Receipt	60,795.00		
C69331C108	PG& E CORP COM				
		Acquisitions	3,002.00	-158,549.43	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,002.00		155,893.86
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	500.00	-41,317.55	
		Dispositions	-24,870.00		2,052,161.64
		Free Delivery	-14,148.00		
		Free Receipt	14,148.00		
SBVYVG52	PHILLIPS 66 2.646% DUE 02-15-2020				
		Acquisitions	335,000.00	-335,000.00	
		Dispositions	-20,000.00		19,377.20
C718546AK0	PHILLIPS 66 4.65% DUE 11-15-2034				
		Acquisitions	117,000.00	-118,404.00	
		Dispositions	-330,000.00		328,126.85
C718546104	PHILLIPS 66 COM				
		Acquisitions	3,425.00	-276,049.18	
		Dispositions	-3,425.00		273,383.50
C72147KAC2	PILGRIMS PRIDE 5.75% DUE 03-15-2025				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		65,812.50
SB01FLR7	PING AN INSURANCE GROUP 'H' CNY1				
		Acquisitions	58,500.00	-341,045.89	
		Dispositions	-71,000.00		978,923.63
		Free Delivery	-35,500.00		
		Free Receipt	35,500.00		
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	697.00	-42,522.85	
		Dispositions	-697.00		41,401.80
C723787107	PIONEER NAT RES CO COM STK				
		Acquisitions	939.00	-162,130.84	
		Dispositions	-939.00		150,146.10
C724479100	PITNEY BOWES INC COM				
		Acquisitions	1,270.00	-28,166.57	
		Dispositions	-1,270.00		28,244.80
C72703H101	PLANET FITNESS INC CL A CL A				
		Acquisitions	88.00	-1,408.00	
		Dispositions	-88.00		1,315.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB08V9H4	PLASTIC OMNIUM EUR0.06				
		Dispositions	-3,527.00		92,868.67
		Free Delivery	-1,763.00		
		Free Receipt	1,763.00		
C72766QAA3	PLATFORM SPECIALTY 6.5% DUE 02-01-2022				
		Acquisitions	335,000.00	-297,537.50	
		Dispositions	-265,000.00		276,925.00
		Free Receipt	265,000.00		
SB1XK7G8	PLATINUM ASSET MAN NPV				
		Acquisitions	1,129.00	-6,703.66	
		Dispositions	-1,129.00		6,574.82
SBYNHY36	PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018				
		Acquisitions	1,095,000.00	-1,094,266.35	
		Dispositions	-70,000.00		69,687.10
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	17,960.00	-1,559,931.92	
		Dispositions	-10,020.00		924,867.97
		Free Delivery	-8,710.00		
		Free Receipt	8,710.00		
SB5N4QN8	POLA ORBIS HLDG IN NPV				
		Acquisitions	2,500.00	-132,808.36	
		Dispositions	-1,100.00		57,820.54
		Free Delivery	-1,100.00		
		Free Receipt	1,100.00		
C731068102	POLARIS INDS INC COM				
		Acquisitions	1,873.00	-219,815.16	
		Dispositions	-1,844.00		260,132.71
S7101069	PORSCHE AUTO HL SE NON VTG PRF NPV				
		Acquisitions	711.00	-67,653.28	
		Dispositions	-711.00		65,545.36
S6693233	POSCO KRW5000				
		Dispositions	-2,456.00		479,308.56
		Free Delivery	-870.00		
		Free Receipt	870.00		
S2696980	POTASH CORP SASK COM NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,900.00	-127,275.33	
		Dispositions	-3,900.00		125,405.90
S2697701	POWER CORP CANADA SUB-VTG NPV				
		Acquisitions	1,800.00	-49,496.00	
		Dispositions	-1,800.00		48,908.15
S2697864	POWER FINL CORP COM NPV				
		Acquisitions	1,200.00	-37,040.36	
		Dispositions	-1,200.00		36,296.05
C693506107	PPG IND INC COM				
		Acquisitions	858.00	-190,787.54	
		Dispositions	-858.00		190,518.90
C69351T106	PPL CORP COM ISIN US69351T1060				
		Acquisitions	9,603.00	-311,523.72	
		Dispositions	-4,203.00		140,296.14
C69354N106	PRA GROUP INC COM				
		Acquisitions	843.00	-37,157.68	
		Dispositions	-7,889.00		421,744.83
SBN320L4	PRAIRIESKY RTY LTD COM				
		Acquisitions	600.00	-16,383.00	
		Dispositions	-600.00		16,782.80
C74005P104	PRAXAIR INC COM				
		Acquisitions	1,820.00	-223,754.44	
		Dispositions	-1,820.00		218,127.00
C74113L102	PRESS GANEY HLDGS INC COM				
		Acquisitions	84.00	-2,100.00	
		Dispositions	-84.00		2,345.66
SBWWC513	PRINCIPAL FINL GROUP INC 3..4% 05-15-2025				
		Acquisitions	695,000.00	-692,831.60	
		Dispositions	-695,000.00		680,951.95
C74251V102	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	1,723.00	-88,949.70	
		Dispositions	-1,723.00		88,338.21
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	8,760.00	-697,040.21	
		Dispositions	-26,020.00		2,096,189.33

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-8,255.00		
		Free Receipt	8,255.00		
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	3,376.00	-90,228.66	
		Dispositions	-3,376.00		90,578.08
C74340W103	PROLOGIS INC COM				
		Acquisitions	3,227.00	-131,129.79	
		Dispositions	-3,227.00		127,821.47
SBYRWFL2	PROLOGIS L P 3.75% DUE 11-01-2025				
		Acquisitions	500,000.00	-496,905.00	
		Dispositions	-500,000.00		496,580.00
SBCZM1B2	PROSIEBENSAT.1 MEDIA SE NPV				
		Acquisitions	6,697.00	-317,036.60	
		Dispositions	-8,447.00		435,848.80
		Free Delivery	-6,627.00		
		Free Receipt	6,627.00		
SB1Z4ST8	PROVIDENT FINANCIAL GROUP				
		Acquisitions	2,688.00	-125,053.29	
		Dispositions	-2,101.00		97,851.16
		Free Delivery	-2,101.00		
		Free Receipt	2,101.00		
SB00D9P6	PROXIMUS				
		Acquisitions	694.00	-25,783.34	
		Dispositions	-694.00		25,409.41
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	2,860.00	-234,900.95	
		Dispositions	-2,860.00		239,382.00
S0709954	PRUDENTIAL GBP0.05				
		Acquisitions	6,337.00	-142,992.67	
		Dispositions	-36,507.00		903,175.02
		Free Delivery	-25,582.00		
		Free Receipt	25,582.00		
SB8KB064	PSEG PWR LLC 5.32% DUE 09-15-2016				
		Acquisitions	1,150,000.00	-1,233,156.50	
		Dispositions	-75,000.00		77,979.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6283979	PT INDOFOOD SUKSES IDR100				
		Dispositions	-279,000.00		147,633.11
		Free Delivery	-279,000.00		
		Free Receipt	279,000.00		
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	3,189.00	-131,569.53	
		Dispositions	-4,689.00		195,087.72
C74460D109	PUB STORAGE COM				
		Acquisitions	3,005.00	-589,977.22	
		Dispositions	-915.00		171,434.40
S4380429	PUBLICIS GROUPE SA EUR0.40				
		Acquisitions	2,124.00	-178,940.47	
		Dispositions	-2,124.00		144,799.24
		Free Delivery	-382.00		
		Free Receipt	382.00		
C745867101	PULTE GROUP INC				
		Acquisitions	2,089.00	-40,756.18	
		Dispositions	-2,089.00		40,547.49
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	109.00	-1,853.00	
		Dispositions	-109.00		1,732.28
S9D25LLU	PUT SWAPTION USD BARCGB33 3M .9% EUROPEAN 3175NA745 03-18-2015				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,932.50
S9D2AW4U	PUT SWAPTION USD BARCGB33 3M 1% EUROPEAN317515QY3 04-15-2015				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,164.90
S9D1MBZU	PUT SWAPTION USD BOFAUS6S 3M 1% EUROPEAN317515QN7 03-18-2015				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,827.50
S9D2FCFU	PUT SWAPTION USD BOFAUS6S 3M 1% EUROPEAN3175NA893 04-15-2015				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,102.50
S9D2HSJU	PUT SWAPTION USD CHASUS33 3M 1% EUROPEAN317515RF3 04-15-2015				
		Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		257.50
S9D27N7U	PUT SWAPTION USD CHASUS33FCM 3M .9% EUROPEAN 3175NA794 03-18-2015				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		397.50
S9D25LJU	PUT SWAPTION USD CITIUS33 3M .9% EUROPEAN 3175NA737 03-18-2015				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,277.00
S9D27J1U	PUT SWAPTION USD CSFPGB2L 3M .9% EUROPEAN 3175NA810 03-18-2015				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		600.00
S9D6G12U	PUT SWPTN USD BOFAUS6S 6M 2.6%/3MLIBOR European 317U317J9 08-13-2015				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		23,400.00
C693656100	PVH CORP COM USD1				
		Acquisitions	519.00	-53,645.29	
		Dispositions	-519.00		54,495.00
SBYZR2Q3	PVTPL 21ST CENTY FOX AMER INC SR NT 144A3.7% DUE 10-15-2025/10-21-2015 BEO				
		Acquisitions	355,000.00	-354,151.55	
		Dispositions	-355,000.00		355,631.90
C00766TAA8	PVTPL AECOM SR NT 144A 5.75% DUE 10-15-2022/10-06-2014 BEO				
		Acquisitions	75,000.00	-77,625.00	
		Free Delivery	-345,000.00		
C008674AF0	PVTPL AHERN RENTALS INC 2ND PRTY SR SECDNT 9.5 DUE 06-15-2018 BEO				
		Acquisitions	35,000.00	-36,312.50	
		Dispositions	-325,000.00		349,648.00
C008674AH6	PVTPL AHERN RENTALS INC 7.375% DUE 05-15-2023 BEO				
		Acquisitions	330,000.00	-331,650.00	
		Dispositions	-330,000.00		290,337.50
C02154EAD1	PVTPL ALTICE FINCO S A 7.625% DUE 02-15-2025				
		Acquisitions	200,000.00	-202,500.00	
		Dispositions	-200,000.00		203,250.00
C02154VAA9	PVTPL ALTICE S A BD 7.75 DUE 05-15-2022				
		Acquisitions	325,000.00	-327,062.50	
		Dispositions	-375,000.00		384,468.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00165AAG3	PVTPL AMC ENTMT INC NEW SR SUB NT 5.75% 06-15-2025 BEO				
		Acquisitions	240,000.00	-240,000.00	
		Free Delivery	-240,000.00		
C04021LAA8	PVTPL ARGOS MERGER SUB INC SR NT 144A 7.125% 03-15-2023				
		Acquisitions	335,000.00	-342,625.00	
		Dispositions	-335,000.00		345,350.00
C053499AJ8	PVTPL AVAYA INC SR SECD NT 10.5% DUE 03-01-2021/03-07-2013 BEO				
		Acquisitions	240,000.00	-141,900.00	
		Dispositions	-165,000.00		143,840.63
C05530QAG5	PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO				
		Acquisitions	1,205,000.00	-1,203,096.10	
		Dispositions	-75,000.00		76,060.50
C084659AC5	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT144A 3.5% DUE 02-01-2025/12-04-2014 BEO				
		Acquisitions	361,000.00	-360,916.97	
		Free Delivery	-361,000.00		
C09534WAA3	PVTPL BLUE COAT HLDGS INC SR NT 144A 8.375% DUE 06-01-2023/05-22-2015 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,500.00
C097751BM2	PVTPL BOMBARDIER INC 7.5% DUE 03-15-2025				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,137.50
C10553MAD3	PVTPL BRASIL TELECOM S/A SR NT 144A 5.75DUE 02-10-2022 BEO				
		Acquisitions	250,000.00	-219,000.00	
		Dispositions	-125,000.00		77,500.00
C143436AL7	PVTPL CARMIKE CINEMAS INC SR SECD NT 144A 6% DUE 06-15-2023/06-17-2015 BEO				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		122,700.00
C14889BAC6	PVTPL CATALYST PAPER CORP NEW SR SECD PIK TOGGLE NT 144A 11 DUE 10-30-2017 BEO				
		Acquisitions	58,471.00	-46,776.80	
		Dispositions	-58,471.00		51,015.95
C1248EPBF9	PVTPL CCO HLDGS LLC / CCO HLDGS CAP CORP 144A 5.125 DUE 05-01-23/04-21-15 BEO				
		Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		370,781.25
C15672JAA1	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	350,000.00	-361,875.00	
		Dispositions	-125,000.00		124,687.50
C12592BAA2	PVTPL CNH INDL CAP LLC NT 144A 3.375% DUE 07-15-2019 BEO				
		Acquisitions	125,000.00	-120,625.00	
		Dispositions	-355,000.00		347,962.50
SBYMYNF3	PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO				
		Acquisitions	695,000.00	-684,283.10	
		Dispositions	-140,000.00		138,678.40
SBY58Y93	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 2.45 DUE 06-01-2018/05-01-2018BEO				
		Acquisitions	825,000.00	-824,802.00	
		Dispositions	-55,000.00		54,951.05
SBY58YD7	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 3.3 DUE 06-01-2020/05-01-2020 BEO				
		Acquisitions	430,000.00	-429,226.00	
		Dispositions	-30,000.00		29,959.50
SBY58YC6	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 4.5 DUE 06-01-2025/05-22-2015 BEO				
		Acquisitions	395,000.00	-394,395.65	
		Dispositions	-25,000.00		23,735.00
C20341WAC9	PVTPL COMMUNICATIONS SALES & LEASING INC/CSL 144A 8.25 DUE 10-15-23/04-24-15				
		Acquisitions	180,000.00	-177,609.00	
		Free Delivery	-180,000.00		
C20903GAA8	PVTPL CONS CONTAINER CO LLC / CONS CON SR NT 10.125 DUE 07-15-2020 BEO				
		Acquisitions	15,000.00	-13,312.50	
		Dispositions	-590,000.00		528,702.50
C225313AF2	PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO				
		Acquisitions	195,000.00	-193,939.20	
		Dispositions	-195,000.00		188,736.20
C242370AD6	PVTPL DEAN FOODS CO NEW SR NT 144A 6.5% DUE 03-15-2023 BEO				
		Acquisitions	525,000.00	-528,481.25	
		Dispositions	-125,000.00		128,906.25
C26817RAH1	PVTPL DYNEGY INC NEW DEL SR NT TEMP 7.625% DUE 11-01-2024 BEO				
		Free Delivery	-360,000.00		
		Free Receipt	360,000.00		
C278932AA6	PVTPL ECO SVCS OPERATIONS LLC/ECO FIN CORP 8.5% 11-01-2022				
		Acquisitions	15,000.00	-15,150.00	
		Dispositions	-335,000.00		341,587.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C28470RAA0	PVTPL ELDORADO RESORTS INC SR NT 7.0% DUE 08-01-2023 BEO				
		Acquisitions	250,000.00	-250,725.00	
		Dispositions	-250,000.00		248,226.00
C268317AS3	PVTPL ELECTRICITE DE FRANCE SA 3.625% 10-13-2025				
		Acquisitions	560,000.00	-555,268.00	
		Dispositions	-560,000.00		556,332.00
C29271LAE4	PVTPL ENDO FIN LLC / ENDO FINCO INC 5.875% DUE 01-15-2023				
		Acquisitions	250,000.00	-248,125.00	
		Dispositions	-915,000.00		905,889.45
C29273EAC2	PVTPL ENDO LTD/ENDO FIN LLC/ENDO FINCO INC 144A 6 DUE 07-15-23/07-09-15 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,125.00
C30706VAC9	PVTPL FAMILY TREE ESCR 5.25% DUE 03-01-2020				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		67,762.50
C319963BP8	PVTPL FIRST DATA CORP BNDS 144A 7.0% 12-01-2023				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		305,625.00
SBYTH6T0	PVTPL HEINZ H J CO SR NT 144A 3.5% DUE 07-15-2022/07-02-2015 BEO				
		Acquisitions	965,000.00	-962,722.60	
		Dispositions	-60,000.00		60,664.80
SBYTH463	PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO				
		Acquisitions	940,000.00	-938,749.80	
		Dispositions	-740,000.00		767,014.65
C42824CAL3	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 4.4% DUE 10-15-2022/10-09-2015 BEO				
		Acquisitions	421,000.00	-420,166.42	
		Dispositions	-183,000.00		183,683.20
C45672NAD3	PVTPL INFOR US INC USD SR NT 144A 6.5% DUE 05-15-2022/04-01-2015 BEO				
		Acquisitions	285,000.00	-285,000.00	
		Dispositions	-285,000.00		286,262.50
C45779GAA6	PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019				
		Acquisitions	175,000.00	-184,562.50	
		Dispositions	-50,000.00		51,455.00
C46115HAT4	PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315,000.00	-319,966.50	
		Dispositions	-85,000.00		82,732.95
C46621GAA4	PVTPL JLL/DELTA DUTCH PLEDGECO B V PI K TOGGLE DUE 05-01-2020				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		283,593.75
SBWCN602	PVTPL JM SMUCKER CO 1.75% DUE 03-15-2018				
		Acquisitions	520,000.00	-519,220.00	
		Dispositions	-520,000.00		520,317.20
C561233AC1	PVTPL MALLINCKRODT INTL FIN S A/MALLINCKRODT SR NT 5.5% 04-15-2025				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		66,381.25
C56656PAB9	PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE 05-04-2020/05-04-2016 BEO				
		Acquisitions	225,000.00	-222,437.50	
		Dispositions	-200,000.00		201,150.00
SBTKHFG4	PVTPL MEDTRONIC INC SR NT 144A 2.5% DUE 03-15-2020 BEO				
		Acquisitions	790,000.00	-789,202.10	
		Dispositions	-280,000.00		280,310.80
C585055BN5	PVTPL MEDTRONIC INC SR NT 144A 4.375% DUE 03-15-2035 BEO				
		Acquisitions	431,000.00	-427,194.27	
		Dispositions	-431,000.00		469,323.80
C644535AF3	PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE 11-15-2022/11-14-2012 BEO				
		Acquisitions	340,000.00	-293,150.00	
		Dispositions	-120,000.00		102,900.00
C65548PAE6	PVTPL NORBORD INC SR SECD NT 144A 6.25% DUE 04-15-2023/04-16-2015 BEO				
		Acquisitions	275,000.00	-275,275.00	
		Dispositions	-50,000.00		50,375.00
CR59730AC6	PVTPL NORSKE SKOG HOLDING 8% DUE 02-24-2021 BEO				
		Dispositions	-142,190.00		58,005.36
		Free Delivery	-100,000.00		
		Free Receipt	242,190.00		
C656533AB2	PVTPL NORSKE SKOGINDUSTRIER ASA BD 144A 6.125% DUE 10-15-2015 BEO				
		Free Delivery	-1,150,000.00		
		Free Receipt	575,000.00		
C67089RAA1	PVTPL OAS INVTS GMBH SR NT 8.25 DUE 10-19-2019				
		Acquisitions	200,000.00	-31,000.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		25,876.00
C71656LBC4	PVTPL PETROLEOS MEXICANOS BOOKENTRY SER C 3.5% 07-23-2020				
		Acquisitions	845,000.00	-844,374.70	
		Dispositions	-55,000.00		54,395.00
C737446AH7	PVTPL POST HLDGS INC SR NT 144A 7.75% DUE 03-15-2024/08-18-2015 BEO				
		Acquisitions	235,000.00	-237,750.00	
		Dispositions	-235,000.00		243,843.75
C737446AJ3	PVTPL POST HLDGS INC SR NT 144A 8% DUE 07-15-2025/08-18-2015 BEO				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		107,625.00
C69352JAP2	PVTPL PPL ENERGY SUPPLY LLC SR NT 144A 6.5% DUE 06-01-2025/05-19-2015 BEO				
		Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		94,287.50
C747301AA7	PVTPL QUAD/GRAPHICS INC SR NT 7 DUE 05-01-2022				
		Acquisitions	75,000.00	-69,937.50	
		Free Delivery	-450,000.00		
C75508EAA6	PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO				
		Acquisitions	655,000.00	-538,526.50	
		Dispositions	-30,000.00		25,725.00
C75947TAB0	PVTPL RELIANCE INTER HLDGS LP SR SECD NT144A 6.5% DUE 04-01-2023/03-24-2015 BEO				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		312,750.00
C767754CH5	PVTPL RITE AID CORP SR 144A 6.125% DUE 04-01-2023/04-02-2015 BEO				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		166,800.00
C80874YAN0	PVTPL SCIENTIFIC GAMES INTL INC 6.625% DUE 05-15-2021/06-04-2014 BEO				
		Acquisitions	500,000.00	-384,275.00	
		Free Delivery	-500,000.00		
C82620KAD5	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO				
		Acquisitions	1,231,000.00	-1,231,000.00	
		Dispositions	-250,000.00		247,152.50
C82967NAU2	PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025				
		Acquisitions	455,000.00	-453,468.75	
		Dispositions	-30,000.00		30,300.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVYHM85	PVTPL SMUCKER J M CO NT 144A 2.5% DUE 03-15-2020 BEO				
		Acquisitions	350,000.00	-348,502.00	
		Dispositions	-350,000.00		350,115.50
SBWCN5V6	PVTPL SMUCKER J M CO NT 144A 3% DUE 03-15-2022 BEO				
		Acquisitions	530,000.00	-527,652.10	
		Dispositions	-35,000.00		34,431.25
SBVYP870	PVTPL SOCIETE GENERALE SUB NT 144A 4.25%DUE 04-14-2025 BEO				
		Acquisitions	365,000.00	-359,302.35	
		Dispositions	-365,000.00		351,347.95
C858577AR0	PVTPL STENA AB 144A 7% DUE 02-01-2024 BEO				
		Acquisitions	125,000.00	-120,687.50	
		Dispositions	-25,000.00		22,687.50
C85917DAA2	PVTPL STERIGENICS-NORDION HLDGS 6.5% DUE05-15-2023 BEO				
		Acquisitions	105,000.00	-105,918.75	
		Dispositions	-105,000.00		106,050.00
C87243VAA3	PVTPL THC ESCROW CORP II SR NT 6.75% DUE 06-15-2023 BEO				
		Acquisitions	165,000.00	-164,900.00	
		Dispositions	-165,000.00		166,650.00
C903914AA7	PVTPL ULTRA PETE CORP SR N 5.75 DUE 12-15-2018				
		Acquisitions	70,000.00	-61,775.00	
		Dispositions	-285,000.00		262,525.00
C914906AR3	PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 5.125% DUE 05-15-2023 BEO				
		Acquisitions	80,000.00	-82,400.00	
		Dispositions	-80,000.00		82,600.00
C91831AAB7	PVTPL VALEANT PHARMACEUTICAL 5.875 DUE 5-15-23				
		Acquisitions	685,000.00	-696,687.50	
		Dispositions	-685,000.00		599,675.00
C91911XAQ7	PVTPL VALEANT PHARMACEUTICALS INTL GTD 08-15-2021/08-15-2016 BEO				
		Acquisitions	260,000.00	-240,500.00	
		Dispositions	-260,000.00		232,818.75
C91911KAE2	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 144A 5.5% DUE 03-01-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		101,250.00
C92343VCW2	PVTPL VERIZON COMMUNICATIONS INC 4.522% DUE 09-15-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	311,000.00	-307,815.22	
		Free Delivery	-311,000.00		
C92676XAC1	PVTPL VIKING CRUISES LTD SR NT 144A 6.25% DUE 05-15-2025/05-08-2015 BEO				
		Acquisitions	165,000.00	-165,000.00	
		Dispositions	-165,000.00		165,412.50
C92769VAG4	PVTPL VIRGIN MEDIA FIN PLC 5.75% 01-15-2025				
		Acquisitions	400,000.00	-402,250.00	
		Dispositions	-400,000.00		413,000.00
SBY9CSD3	PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 144A 1.65% DUE 05-22-2018 REG				
		Acquisitions	835,000.00	-833,956.25	
		Dispositions	-835,000.00		795,864.20
C92890HAB8	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO				
		Acquisitions	200,000.00	-200,258.00	
		Dispositions	-200,000.00		199,336.00
C98877DAA3	PVTPL ZF NORTH AMER CAP INC NT 144A 4% DUE 04-29-2020 BEO				
		Acquisitions	365,000.00	-362,956.00	
		Dispositions	-365,000.00		366,368.75
C98954UAA1	PVTPL ZIGGO BD FIN B V 5.875%01-15-2025				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,000.00
C12686CBA6	PVTPL1 CABLEVISION SYS SR NT 8 DUE 04-15-2020				
		Acquisitions	150,000.00	-165,625.00	
		Dispositions	-150,000.00		170,250.00
SBFT6586	PVTPL1 WRIGLEY WM JR CO 3.375% DUE 10-21-2020				
		Acquisitions	809,000.00	-830,042.91	
		Dispositions	-809,000.00		833,456.07
S6710347	QANTAS AIRWAYS NPV				
		Acquisitions	2,617.00	-6,907.72	
		Dispositions	-2,617.00		7,432.25
S6715740	QBE INS GROUP NPV				
		Acquisitions	6,537.00	-70,292.20	
		Dispositions	-6,537.00		74,260.06
C74733V100	QEP RES INC COM STK				
		Acquisitions	1,017.00	-22,554.42	
		Dispositions	-1,017.00		22,435.02

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5732825	QIAGEN NV COM EUR0.01				
		Acquisitions	1,073.00	-25,871.72	
		Dispositions	-1,073.00		26,289.04
C747525103	QUALCOMM INC COM				
		Acquisitions	1,180.00	-80,566.51	
		Dispositions	-12,805.00		856,321.16
		Free Delivery	-9,213.00		
		Free Receipt	9,213.00		
SB4LHBQ0	QUALICORP SA EQUITY				
		Acquisitions	66,300.00	-645,734.75	
		Dispositions	-27,300.00		218,893.29
		Free Delivery	-27,300.00		
		Free Receipt	27,300.00		
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	1,332.00	-38,701.93	
		Dispositions	-1,332.00		37,296.00
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	910.00	-65,861.25	
		Dispositions	-910.00		63,763.70
C74876Y101	QUINTILES TRANSNATIONAL HLDGS INC COM				
		Acquisitions	2,971.00	-217,534.17	
		Dispositions	-3,778.00		249,849.05
SB0704T9	RAIFFEISEN BK INTL NPV (REGD)				
		Acquisitions	576.00	-9,631.51	
		Dispositions	-576.00		9,772.04
S6229597	RAKUTEN INC NPV				
		Acquisitions	15,300.00	-248,779.44	
		Dispositions	-15,300.00		212,166.19
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	380.00	-50,729.66	
		Dispositions	-11,780.00		1,606,192.55
S6041995	RAMSAY HEALTH CARE NPV				
		Acquisitions	613.00	-30,180.05	
		Dispositions	-613.00		30,436.65
SB01C3S3	RANDGOLD RESOURCES ORD USD0.05				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	411.00	-31,546.07	
		Dispositions	-411.00		30,521.13
S5228658	RANDSTAD HLDGS NV EUR0.10				
		Acquisitions	588.00	-34,960.27	
		Dispositions	-588.00		34,704.72
C75281A109	RANGE RES CORP COM				
		Acquisitions	1,045.00	-64,219.01	
		Dispositions	-1,045.00		64,852.70
C753422104	RAPID7 INC COM				
		Acquisitions	8.00	-128.00	
		Dispositions	-8.00		211.28
C755111507	RAYTHEON CO USD0.01				
		Acquisitions	1,936.00	-203,204.69	
		Dispositions	-2,536.00		273,331.15
S6198578	REA GROUP LIMITED NPV				
		Acquisitions	845.00	-26,157.35	
		Dispositions	-3,712.00		127,727.26
		Free Delivery	-1,433.00		
		Free Receipt	1,433.00		
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10				
		Acquisitions	3,494.00	-304,321.81	
		Dispositions	-9,674.00		872,994.21
		Free Delivery	-5,751.00		
		Free Receipt	5,751.00		
SBQRRZ00	RECRUIT HLDGS CO L NPV				
		Dispositions	-3,000.00		93,873.92
		Free Delivery	-1,500.00		
		Free Receipt	1,500.00		
S5723777	RED ELECTRICA CORP EUR2				
		Acquisitions	510.00	-42,673.63	
		Dispositions	-510.00		42,966.24
C756577102	RED HAT INC COM				
		Dispositions	-8,845.00		660,192.01
		Free Delivery	-6,434.00		
		Free Receipt	6,434.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	1,283.00	-615,869.41	
		Dispositions	-554.00		266,885.43
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	8,461.00	-83,198.71	
		Dispositions	-8,461.00		83,933.12
S4148810	RELX NV				
		Acquisitions	3,281.00	-78,817.27	
		Dispositions	-3,281.00		79,906.45
SB2B0DG9	RELX PLC				
		Acquisitions	6,387.00	-109,694.21	
		Dispositions	-15,378.00		256,901.43
		Free Delivery	-10,381.00		
		Free Receipt	10,381.00		
SBTFR031	REPSOL SA EUR1 (RFD)				
		Free Delivery	-797.00		
		Free Receipt	797.00		
SBYYT668	REPSOL SA EUR1 (RFD)				
		Free Delivery	-492.00		
		Free Receipt	492.00		
S5669354	REPSOL SA EUR1				
		Acquisitions	6,369.00	-139,197.24	
		Dispositions	-31,207.00		569,073.60
		Free Delivery	-13,956.00		
		Free Receipt	15,245.00		
C760759100	REPUBLIC SVCS INC COM				
		Acquisitions	1,579.00	-63,751.02	
		Dispositions	-1,579.00		62,259.97
C76116AAB4	RESOLUTE ENERGY CORP 8.5 05-01-2020				
		Acquisitions	350,000.00	-128,912.50	
		Dispositions	-20,000.00		7,250.00
S6421553	RESONA HOLDINGS NPV				
		Acquisitions	10,500.00	-55,671.39	
		Dispositions	-10,500.00		57,049.80
SBTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-37,212.20	
		Dispositions	-900.00		36,621.10
SBMHTPY2	REXAM ORD GBP0.8035714				
		Acquisitions	3,237.00	-29,149.80	
		Dispositions	-3,237.00		28,494.95
C761713106	REYNOLDS AMERICAN INC COM				
		Acquisitions	1,941.00	-142,953.10	
		Dispositions	-1,941.00		145,497.36
SBZ0HGT6	REYNOLDS AMERN INC 3.25% DUE 06-12-2020				
		Acquisitions	570,000.00	-569,897.40	
		Dispositions	-570,000.00		580,043.40
SBZ0HGS5	REYNOLDS AMERN INC FIXED 2.3% DUE 06-12-2018				
		Acquisitions	795,000.00	-794,864.85	
		Dispositions	-795,000.00		799,181.70
C761735AH2	REYNOLDS GROUP ISSUER INC/ REYNOLDS GROU9.875 DUE 08-15-2019				
		Acquisitions	125,000.00	-131,093.75	
		Dispositions	-125,000.00		133,750.00
C762760AC0	RICE ENERGY INC 7.25% DUE 05-01-2023				
		Acquisitions	160,000.00	-158,772.80	
		Dispositions	-160,000.00		165,800.00
SBCRWZ18	RICHEMONT(CIE FIN) CHF1 (REGD)				
		Acquisitions	5,019.00	-443,259.95	
		Dispositions	-2,462.00		215,428.32
S6738220	RICOH CO LTD NPV				
		Acquisitions	3,300.00	-34,652.92	
		Dispositions	-3,300.00		34,447.83
S6740582	RINNAI CORP NPV				
		Acquisitions	200.00	-15,198.61	
		Dispositions	-200.00		15,163.90
S6220103	RIO TINTO LIMITED NPV				
		Acquisitions	2,032.00	-92,813.47	
		Dispositions	-2,032.00		96,045.91
S0718875	RIO TINTO ORD GBP0.10				
		Dispositions	-19,987.00		903,944.06
		Free Delivery	-14,300.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	14,300.00		
S2229610	RIOCAN REAL ESTATE TRUST UNITS NPV				
		Acquisitions	800.00	-19,663.78	
		Dispositions	-800.00		19,269.88
C756109104	RLTY INC CORP COM				
		Acquisitions	1,418.00	-66,314.76	
		Dispositions	-1,418.00		65,114.56
C770323103	ROBERT HALF INTL INC COM				
		Acquisitions	2,417.00	-132,349.78	
		Dispositions	-2,524.00		140,620.30
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	1,594.00	-457,940.46	
		Dispositions	-5,999.00		1,693,759.91
		Free Delivery	-1,721.00		
		Free Receipt	1,721.00		
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	854.00	-101,409.85	
		Dispositions	-854.00		103,205.90
C774341101	ROCKWELL COLLINS INC COM				
		Acquisitions	838.00	-82,487.36	
		Dispositions	-838.00		80,556.94
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478				
		Acquisitions	1,700.00	-60,790.15	
		Dispositions	-1,700.00		60,671.78
S2125268	ROGERS COMMUNICATIONS INC CL B NON VTG CL B				
		Dispositions	-4,064.00		144,471.32
		Free Delivery	-4,064.00		
		Free Receipt	4,064.00		
S6747204	ROHM CO LTD NPV				
		Acquisitions	400.00	-27,604.96	
		Dispositions	-400.00		27,491.87
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20				
		Acquisitions	8,923.00	-145,031.93	
		Dispositions	-8,923.00		140,464.24
C776696106	ROPER TECHNOLOGIES , INC				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	632.00	-106,936.86	
		Dispositions	-2,141.00		362,341.93
C778296103	ROSS STORES INC COM				
		Acquisitions	1,305.00	-130,609.75	
		Dispositions	-1,305.00		132,066.00
S2754383	ROYAL BK OF CANADA COM NPV				
		Acquisitions	6,800.00	-451,882.13	
		Dispositions	-6,800.00		446,154.36
SB7T7721	ROYAL BK SCOT GRP ORD GBP1				
		Acquisitions	12,115.00	-63,724.89	
		Dispositions	-12,115.00		66,587.95
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK				
		Acquisitions	1,638.00	-118,960.32	
		Dispositions	-5,238.00		432,715.09
SB03MLX2	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)				
		Acquisitions	18,466.00	-590,951.98	
		Dispositions	-18,466.00		588,174.01
SB09CBL4	ROYAL DUTCH SHELL 'A'SHS EUR0.07				
		Acquisitions	20,105.00	-612,497.91	
		Dispositions	-43,042.00		1,360,915.50
		Free Delivery	-43,042.00		
		Free Receipt	43,042.00		
SB03MM40	ROYAL DUTCH SHELL 'B'ORD EUR0.07				
		Acquisitions	11,531.00	-375,288.76	
		Dispositions	-11,531.00		373,513.52
SBDVZYZ7	ROYAL MAIL PLC ORD GBP0.01				
		Acquisitions	3,204.00	-23,286.55	
		Dispositions	-3,204.00		24,264.86
SBKKMKR2	RSA INSURANCE GRP ORD GBP1.00				
		Acquisitions	4,678.00	-31,083.93	
		Dispositions	-4,678.00		31,214.66
SB1BK209	RTL GROUP NPV				
		Acquisitions	172.00	-16,078.40	
		Dispositions	-172.00		15,624.13
S4768962	RWE AG NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,337.00	-58,108.41	
		Dispositions	-2,337.00		59,754.57
C783549108	RYDER SYS INC COM				
		Acquisitions	333.00	-31,969.90	
		Dispositions	-333.00		31,565.07
S6161525	RYMAN HEALTHCARE NPV				
		Acquisitions	1,886.00	-11,679.17	
		Dispositions	-1,886.00		11,353.85
C844741108	S.W. AIRL CO COM				
		Acquisitions	4,260.00	-175,115.82	
		Dispositions	-4,260.00		174,148.80
S0483548	SABMILLER PLC ORD USD0.10				
		Acquisitions	4,577.00	-246,293.28	
		Dispositions	-4,577.00		251,100.68
SB8C3BL0	SAGE GROUP GBP0.01051948				
		Acquisitions	15,113.00	-123,670.14	
		Dispositions	-141,334.00		1,024,835.43
SB019KW7	SAINSBURY(J) ORD GBP0.28571428				
		Acquisitions	6,137.00	-25,949.37	
		Dispositions	-6,137.00		26,819.41
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	1,122.00	-72,461.20	
		Dispositions	-12,384.00		899,190.02
		Free Delivery	-9,293.00		
		Free Receipt	9,293.00		
C79546E104	SALLY BEAUTY HLDGS INC COM STK				
		Acquisitions	5,724.00	-185,977.52	
		Dispositions	-7,048.00		183,445.41
S5226038	SAMPO PLC SER'A'NPV				
		Acquisitions	1,094.00	-56,259.34	
		Dispositions	-15,394.00		746,815.26
		Free Delivery	-11,068.00		
		Free Receipt	11,068.00		
S6771720	SAMSUNG ELECTRONIC KRW5000				
		Acquisitions	621.00	-734,025.06	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-656.00		803,387.56
		Free Delivery	-510.00		
		Free Receipt	510.00		
C79970YAD7	SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023				
		Acquisitions	155,000.00	-112,350.00	
		Dispositions	-50,000.00		49,062.50
		Free Receipt	405,000.00		
C80007PAQ2	SANDRIDGE ENERGY INC 8.125 DUE 10-15-2022 BEO				
		Acquisitions	220,000.00	-148,793.75	
		Free Delivery	-560,000.00		
SB1VQ252	SANDVIK AB NPV				
		Acquisitions	5,074.00	-64,173.83	
		Dispositions	-5,074.00		61,076.89
S6775432	SANKYO CO LTD NPV				
		Acquisitions	200.00	-7,519.88	
		Dispositions	-200.00		7,798.82
SB0L6750	SANLAM ZAR0.01				
		Acquisitions	5,640.00	-28,106.93	
		Dispositions	-7,766.00		50,932.34
		Free Delivery	-7,766.00		
		Free Receipt	7,766.00		
S5671735	SANOFI EUR2				
		Dispositions	-7,200.00		711,778.62
		Free Delivery	-7,200.00		
		Free Receipt	7,200.00		
SBBMT982	SANOFI S A 1.25% DUE 04-10-2018				
		Acquisitions	235,000.00	-232,584.20	
		Dispositions	-685,000.00		686,075.35
S6776349	SANRIO CO LTD NPV				
		Acquisitions	200.00	-5,375.52	
		Dispositions	-200.00		5,488.36
S6776606	SANTEN PHARM CO NPV				
		Acquisitions	1,700.00	-22,349.81	
		Dispositions	-1,700.00		22,361.33
S6776703	SANTOS LIMITED NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,502.00	-29,902.17	
		Dispositions	-4,502.00		31,102.14
S4846288	SAP SE				
		Acquisitions	4,355.00	-330,004.63	
		Dispositions	-4,355.00		328,253.96
S2112226	SAPUTO INC COM NPV				
		Dispositions	-9,250.00		243,884.30
		Free Delivery	-4,625.00		
		Free Receipt	4,625.00		
C78388J106	SBA COMMUNICATIONS CORP CL A COM				
		Acquisitions	639.00	-75,861.45	
		Dispositions	-1,037.00		117,985.99
S6309466	SBI HLDGS INC NPV				
		Acquisitions	1,000.00	-13,173.39	
		Dispositions	-1,000.00		14,087.91
C80589M102	SCANA CORP NEW COM				
		Acquisitions	6,200.00	-334,727.86	
		Dispositions	-4,000.00		231,808.31
SBLZH0Z7	SCENTRE GROUP				
		Acquisitions	24,876.00	-72,789.17	
		Dispositions	-24,876.00		75,608.81
SB11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)				
		Acquisitions	209.00	-35,482.35	
		Dispositions	-209.00		36,665.87
SB11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)				
		Acquisitions	102.00	-16,979.54	
		Dispositions	-102.00		17,651.94
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	4,640.00	-435,373.98	
		Dispositions	-16,315.00		1,426,221.02
		Free Delivery	-3,395.00		
		Free Receipt	3,395.00		
S7571305	SCHOELLER BLECKMAN EUR1 (BR)				
		Dispositions	-4,211.00		289,980.09
		Free Delivery	-3,622.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	3,622.00		
S0240549	SCHRODERS VTG SHS GBP1				
		Acquisitions	2,634.00	-136,815.21	
		Dispositions	-573.00		29,707.86
C808513105	SCHWAB CHARLES CORP COM NEW				
		Acquisitions	7,270.00	-223,225.35	
		Dispositions	-7,270.00		225,515.40
C80874YAR1	SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000				
		Acquisitions	350,000.00	-360,187.50	
		Dispositions	-400,000.00		409,468.75
		Free Receipt	350,000.00		
C811065101	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK				
		Acquisitions	614.00	-42,895.21	
		Dispositions	-614.00		42,973.86
S6858474	SCSK CORP NPV				
		Dispositions	-1,900.00		55,293.90
		Free Delivery	-1,900.00		
		Free Receipt	1,900.00		
SB09RMQ1	SEADRILL LTD USD2				
		Acquisitions	1,948.00	-25,785.67	
		Dispositions	-1,948.00		27,706.63
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	2,069.00	-121,058.85	
		Dispositions	-2,069.00		116,464.01
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	1,324.00	-60,022.22	
		Dispositions	-1,324.00		62,095.60
S6791591	SECOM CO NPV				
		Dispositions	-10,800.00		756,147.79
		Free Delivery	-9,300.00		
		Free Receipt	9,300.00		
S5554041	SECURITAS SER'B'NPV				
		Acquisitions	1,412.00	-20,862.12	
		Dispositions	-1,412.00		19,541.37
SB0767Y3	SEEK LIMITED NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,607.00	-20,423.38	
		Dispositions	-1,607.00		20,422.01
SB02RK08	SEGA SAMMY HLDGS I NPV				
		Acquisitions	900.00	-12,602.81	
		Dispositions	-900.00		13,001.92
SB5ZN1N8	SEGRO PLC ORD GBP0.10				
		Acquisitions	3,656.00	-24,372.92	
		Dispositions	-3,656.00		23,536.23
SBKY6H35	SEIBU HOLDINGS INC NPV				
		Acquisitions	600.00	-17,363.87	
		Dispositions	-600.00		16,765.37
S6616508	SEIKO EPSON CORP NPV				
		Acquisitions	1,200.00	-21,354.12	
		Dispositions	-14,800.00		266,947.02
		Free Receipt	6,800.00		
S6793821	SEKISUI CHEMICAL CO LTD NPV				
		Acquisitions	2,000.00	-26,547.41	
		Dispositions	-2,000.00		26,974.73
S6793906	SEKISUI HOUSE NPV				
		Acquisitions	2,600.00	-40,371.63	
		Dispositions	-2,600.00		41,204.44
SB08X163	SEMBCORP INDUSTRIE NPV				
		Acquisitions	4,800.00	-16,092.56	
		Dispositions	-4,800.00		15,056.15
S6205133	SEMBCORP MARINE NPV				
		Acquisitions	4,100.00	-9,205.01	
		Dispositions	-4,100.00		9,146.58
C816851109	SEMPRA ENERGY INC COM STK				
		Acquisitions	1,458.00	-154,386.31	
		Dispositions	-1,458.00		150,494.76
C817565CB8	SERVICE CORP INTL 5.375% DUE 05-15-2024				
		Acquisitions	200,000.00	-208,500.00	
		Dispositions	-200,000.00		209,968.75
C81761R109	SERVICEMASTER GLOBAL HLDGS INC COM				
		Acquisitions	8,845.00	-256,731.57	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,240.00		44,413.64
SB0FS5D6	SEVEN & I HOLDINGS NPV				
		Acquisitions	3,600.00	-155,250.73	
		Dispositions	-3,600.00		155,212.28
SB2NT8S1	SEVEN BANK NPV				
		Acquisitions	2,900.00	-15,515.88	
		Dispositions	-2,900.00		14,102.09
SB1FH8J7	SEVERN TRENT ORD GBP0.9789				
		Acquisitions	1,108.00	-36,587.57	
		Dispositions	-1,108.00		36,897.07
S4824778	SGS SA CHF1 (REGD)				
		Acquisitions	26.00	-50,462.39	
		Dispositions	-26.00		51,286.59
C819047101	SHAKE SHACK INC CL A CL A				
		Acquisitions	67.00	-1,407.00	
		Dispositions	-67.00		3,193.84
S6800602	SHARP CORP NPV				
		Acquisitions	8,000.00	-17,210.04	
		Dispositions	-8,000.00		14,079.58
S2801836	SHAW COMMUNICATION 'B'CNV NPV				
		Acquisitions	1,900.00	-43,307.01	
		Dispositions	-1,900.00		42,725.45
C82088KAD0	SHEA HOMES LTD 6.125% DUE 04-01-2025				
		Acquisitions	45,000.00	-45,000.00	
		Dispositions	-45,000.00		45,112.50
SBXQ9F39	SHELL INTERNATIONAL FIN 3.25% 05-11-2025				
		Acquisitions	1,295,000.00	-1,291,050.25	
		Dispositions	-1,295,000.00		1,273,010.90
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	1,764.00	-505,918.55	
		Dispositions	-1,160.00		317,367.70
		Free Delivery	-770.00		
		Free Receipt	770.00		
S6804347	SHIKOKU ELEC POWER NPV				
		Acquisitions	900.00	-12,132.97	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-900.00		12,859.29
S6804369	SHIMADZU CORP NPV				
		Acquisitions	1,000.00	-11,687.38	
		Dispositions	-1,000.00		11,910.92
S6804035	SHIMAMURA CO NPV				
		Acquisitions	100.00	-9,864.89	
		Dispositions	-100.00		9,725.58
S6804820	SHIMANO INC NPV				
		Acquisitions	400.00	-57,876.79	
		Dispositions	-400.00		56,685.29
S6804400	SHIMIZU CORP NPV				
		Acquisitions	3,000.00	-21,460.31	
		Dispositions	-3,000.00		21,044.29
S6804585	SHIN-ETSU CHEMICAL NPV				
		Acquisitions	1,900.00	-117,287.23	
		Dispositions	-1,900.00		115,546.75
S6730936	SHINSEI BANK NPV				
		Acquisitions	8,000.00	-16,297.96	
		Dispositions	-8,000.00		16,681.96
S6804682	SHIONOGI & CO LTD NPV				
		Acquisitions	12,000.00	-423,021.37	
		Dispositions	-8,000.00		287,209.55
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00		
C82481R106	SHIRE PLC ADR				
		Acquisitions	5,224.00	-1,133,582.68	
		Dispositions	-2,836.00		692,314.79
		Free Delivery	-2,267.00		
		Free Receipt	2,267.00		
SB2QKY05	SHIRE PLC ORD GBP0.05				
		Dispositions	-17,786.00		1,449,181.32
		Free Delivery	-14,121.00		
		Free Receipt	14,121.00		
S6805265	SHISEIDO CO LTD NPV				
		Acquisitions	1,700.00	-30,684.14	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,700.00		30,443.74
S6805328	SHIZUOKA BANK NPV				
		Acquisitions	2,000.00	-21,986.99	
		Dispositions	-2,000.00		22,537.33
C82509L107	SHOPIFY INC SHOPIFY INC				
		Acquisitions	8.00	-136.00	
		Dispositions	-8.00		213.09
S6805544	SHOWA SHELL SEKIYU KK NPV				
		Acquisitions	900.00	-8,666.05	
		Dispositions	-900.00		8,805.57
S5727973	SIEMENS AG NPV(REGD)				
		Dispositions	-11,600.00		1,236,001.59
		Free Delivery	-5,800.00		
		Free Receipt	5,800.00		
C82669G104	SIGNATURE BK NY N Y COM				
		Acquisitions	397.00	-55,758.02	
		Dispositions	-715.00		103,052.17
S4808084	SIKA AG CHF45(BR)				
		Acquisitions	10.00	-34,402.30	
		Dispositions	-38.00		117,154.46
S6808877	SILICONWARE PRECISION INDS				
		Acquisitions	60,000.00	-101,077.35	
		Dispositions	-60,000.00		83,638.56
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00		
SB058ZX6	SILVER WHEATON COR COM NPV				
		Acquisitions	1,900.00	-38,141.39	
		Dispositions	-1,900.00		38,370.56
C828732AB3	SIMMONS FOODS INC 7.875% DUE 10-01-2021				
		Acquisitions	375,000.00	-347,812.50	
		Dispositions	-285,000.00		281,100.00
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	1,959.00	-356,594.03	
		Dispositions	-1,959.00		355,773.99
S6811734	SINGAPORE AIRLINES NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,500.00	-22,564.24	
		Dispositions	-2,500.00		21,803.41
S6303866	SINGAPORE EXCHANGE NPV				
		Acquisitions	3,600.00	-22,782.73	
		Dispositions	-3,600.00		23,338.82
SB012899	SINGAPORE PRESS HOLDINGS NPV				
		Acquisitions	7,300.00	-22,989.16	
		Dispositions	-7,300.00		22,515.35
S6043214	SINGAPORE TECHNOLOGIES ENGINEERING				
		Acquisitions	6,900.00	-18,454.46	
		Dispositions	-6,900.00		18,750.56
SB02PY22	SINGAPORE TELECOMMUNICATIONS NEW COM STK				
		Acquisitions	98,900.00	-295,332.09	
		Dispositions	-37,500.00		121,275.64
C83001A102	SIX FLAGS ENTMT CORP NEW COM				
		Acquisitions	2,308.00	-108,359.02	
		Dispositions	-4,768.00		217,114.59
S6450267	SK HYNIX INC				
		Dispositions	-3,320.00		144,389.53
		Free Delivery	-3,320.00		
		Free Receipt	3,320.00		
S4813345	SKAND ENSKILDA BKN SER'A'NPV				
		Acquisitions	7,120.00	-90,259.05	
		Dispositions	-7,120.00		86,606.31
S7142091	SKANSKA AB SER'B'NPV				
		Acquisitions	1,795.00	-39,959.78	
		Dispositions	-1,795.00		37,371.04
SB1Q3J35	SKF AB SER'B'NPV				
		Acquisitions	1,880.00	-45,801.98	
		Dispositions	-1,880.00		45,577.27
S0141192	SKY PLC				
		Dispositions	-29,700.00		494,181.78
		Free Delivery	-29,700.00		
		Free Receipt	29,700.00		
C83088M102	SKYWORKS SOLUTIONS INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,202.00	-112,810.83	
		Dispositions	-9,502.00		792,536.06
C78440X101	SL GREEN RLTY CORP COM STK				
		Acquisitions	622.00	-76,455.06	
		Dispositions	-622.00		74,223.26
S6763965	SMC CORP NPV				
		Dispositions	-1,300.00		386,707.48
		Free Delivery	-400.00		
		Free Receipt	400.00		
S0922320	SMITH & NEPHEW ORD USD0.20				
		Acquisitions	4,174.00	-72,448.81	
		Dispositions	-4,174.00		73,486.50
SB1WY233	SMITHS GROUP ORD GBP0.375				
		Acquisitions	1,824.00	-32,453.94	
		Dispositions	-1,824.00		32,084.36
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	6,085.00	-699,983.92	
		Dispositions	-2,560.00		292,596.83
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EUR0.001				
		Acquisitions	3,009.00	-91,780.40	
		Dispositions	-3,765.00		112,930.46
		Free Delivery	-3,765.00		
		Free Receipt	22,539.00		
SB1RR840	SMURFIT KAPPA GROUP PLC ORD EUR0.001				
		Dispositions	-18,700.00		570,310.92
		Free Delivery	-37,474.00		
		Free Receipt	18,700.00		
C833034101	SNAP-ON INC COM				
		Acquisitions	367.00	-55,029.15	
		Dispositions	-967.00		157,258.62
S2763884	SNC-LAVALIN GROUP COM NPV				
		Acquisitions	800.00	-28,851.81	
		Dispositions	-800.00		28,771.46
S5966516	SOCIETE GENERALE EUR1.25				
		Dispositions	-5,195.00		253,657.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-5,195.00		
		Free Receipt	5,195.00		
S7062713	SODEXHO EUR4				
		Dispositions	-2,490.00		252,817.91
		Free Delivery	-2,490.00		
		Free Receipt	2,490.00		
S6770620	SOFTBANK GROUP CORP				
		Acquisitions	4,500.00	-281,858.20	
		Dispositions	-4,500.00		275,840.35
S4821100	SOLVAY SA NPV				
		Acquisitions	278.00	-40,810.40	
		Dispositions	-278.00		39,785.06
SB62G7K6	SOMPO JAPAN NIPPONKOA HOLDINGS INC				
		Acquisitions	1,600.00	-52,357.88	
		Dispositions	-1,600.00		54,122.95
S6821120	SONIC HEALTHCARE NPV				
		Acquisitions	1,756.00	-27,468.24	
		Dispositions	-1,756.00		26,980.35
S7156036	SONOVA HOLDING AG COMMON STOCK				
		Acquisitions	251.00	-34,743.34	
		Dispositions	-1,986.00		271,740.78
S6821506	SONY CORP NPV				
		Acquisitions	5,400.00	-162,799.22	
		Dispositions	-5,400.00		172,643.25
SB249SN5	SONY FINANCIAL HOL NPV				
		Acquisitions	900.00	-16,227.73	
		Dispositions	-900.00		16,567.69
C835898107	SOTHEBYS HLDGS INC CL A (DE)				
		Acquisitions	1,000.00	-42,410.00	
		Dispositions	-7,500.00		256,964.89
C842587107	SOUTHERN CO COM STK				
		Acquisitions	5,732.00	-253,023.66	
		Dispositions	-5,732.00		252,666.56
SBWXV3K4	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025				
		Acquisitions	365,000.00	-363,025.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-365,000.00		366,142.45
C842400GF4	SOUTHN CAL EDISON 1.845% DUE 02-01-2022				
		Acquisitions	830,000.00	-836,847.50	
		Dispositions	-110,357.14		110,126.30
C845467109	SOUTHWESTERN ENERGY CO COM				
		Acquisitions	2,422.00	-65,309.23	
		Dispositions	-2,422.00		67,912.88
S6881436	SPARK NEW ZEALAND LTD COM				
		Acquisitions	9,079.00	-20,279.43	
		Dispositions	-9,079.00		19,176.45
C847560109	SPECTRA ENERGY CORP COM STK				
		Acquisitions	7,080.00	-194,055.43	
		Dispositions	-23,440.00		860,004.13
		Free Delivery	-19,820.00		
		Free Receipt	19,820.00		
C848637104	SPLUNK INC COMSTK COM USD0.001				
		Acquisitions	1,000.00	-65,192.65	
		Dispositions	-6,068.00		400,037.38
		Free Delivery	-4,855.00		
		Free Receipt	4,855.00		
SB1QH8P2	SPORTS DIRECT INTL ORD GBP0.10				
		Acquisitions	1,336.00	-12,850.31	
		Dispositions	-1,336.00		13,727.74
S0790873	SSE PLC ORD GBP0.50				
		Dispositions	-14,233.00		333,089.45
		Free Delivery	-5,571.00		
		Free Receipt	5,571.00		
C790849103	ST JUDE MED INC COM				
		Acquisitions	1,773.00	-125,459.96	
		Dispositions	-1,773.00		126,007.11
S0408284	STANDARD CHARTERED PLC SHS				
		Acquisitions	11,668.00	-193,999.26	
		Dispositions	-11,668.00		189,341.14
SBVFD7Q5	STANDARD LIFE ORD GBP0.1222222				
		Acquisitions	9,362.00	-68,068.78	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-9,362.00		68,701.63
C854502101	STANLEY BLACK & DECKER INC COM				
		Acquisitions	992.00	-98,316.72	
		Dispositions	-992.00		101,144.32
S6841106	STANLEY ELECTRIC NPV				
		Acquisitions	700.00	-15,709.41	
		Dispositions	-700.00		15,927.93
C855030102	STAPLES INC COM				
		Acquisitions	4,036.00	-65,727.87	
		Dispositions	-4,036.00		65,948.24
C855244109	STARBUCKS CORP COM				
		Acquisitions	2,539.00	-129,969.02	
		Dispositions	-11,361.00		591,606.81
		Free Delivery	-8,746.00		
		Free Receipt	18,032.00		
SB1CNDB5	STARHUB LTD NPV				
		Acquisitions	2,800.00	-9,007.62	
		Dispositions	-2,800.00		8,929.48
C85590A401	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK				
		Dispositions	-10,300.00		877,284.30
		Free Delivery	-3,500.00		
		Free Receipt	3,500.00		
C857477103	STATE STR CORP COM				
		Acquisitions	2,598.00	-201,291.74	
		Dispositions	-5,498.00		417,652.15
S2763129	STATOIL ASA				
		Dispositions	-13,065.00		273,755.05
		Free Delivery	-13,065.00		
		Free Receipt	13,065.00		
S7133608	STATOIL ASA				
		Dispositions	-64,286.00		1,250,176.56
		Free Delivery	-20,700.00		
		Free Receipt	20,700.00		
S6127936	STEINHOFF INTL HLD NPV				
		Acquisitions	51,688.00	-324,526.48	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-14,088.00		90,725.84
		Free Delivery	-14,088.00		
		Free Receipt	14,088.00		
C858912108	STERICYCLE INC COM				
		Acquisitions	870.00	-118,869.18	
		Dispositions	-3,943.00		524,908.21
S6850856	STOCKLAND NPV (STAPLED)				
		Acquisitions	11,018.00	-38,449.06	
		Dispositions	-11,018.00		38,234.81
S5072673	STORA ENSO OYJ NPV SER'R'				
		Acquisitions	2,529.00	-26,603.01	
		Dispositions	-2,529.00		25,640.83
S7156832	STRAUMANN HLDG CHF0.10 (REGD)				
		Acquisitions	179.00	-50,725.73	
		Dispositions	-521.00		119,352.82
C863667101	STRYKER CORP				
		Acquisitions	1,885.00	-175,452.78	
		Dispositions	-1,885.00		174,475.60
S5258246	SUBSEA 7 SA USD2				
		Dispositions	-52,512.00		496,594.34
		Free Delivery	-18,597.00		
		Free Receipt	18,597.00		
S4854719	SULZER AG CHF0.01 (REGD)				
		Acquisitions	119.00	-13,350.14	
		Dispositions	-119.00		14,243.49
S6858560	SUMITOMO CHEMICAL CO. LTD NPV				
		Acquisitions	85,000.00	-468,116.85	
		Dispositions	-7,000.00		39,352.74
S6858946	SUMITOMO CORP NPV				
		Acquisitions	5,400.00	-62,965.97	
		Dispositions	-5,400.00		65,129.70
S6250865	SUMITOMO DAINIPPON PHARMA CO LTD NPV				
		Acquisitions	800.00	-9,043.92	
		Dispositions	-800.00		9,061.64
S6858708	SUMITOMO ELECTRIC NPV				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,600.00	-50,491.08	
		Dispositions	-3,600.00		50,776.55
S6858731	SUMITOMO HEAVY IND NPV				
		Acquisitions	2,000.00	-12,590.26	
		Dispositions	-2,000.00		12,761.70
S6858849	SUMITOMO METAL MINING CO LTD NPV				
		Acquisitions	99,000.00	-1,558,079.86	
		Dispositions	-69,100.00		952,534.60
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00		
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV				
		Acquisitions	8,900.00	-376,844.61	
		Dispositions	-21,800.00		824,104.65
		Free Delivery	-7,900.00		
		Free Receipt	7,900.00		
S6431897	SUMITOMO MITSUI TRUST HOLDINGS INC				
		Acquisitions	16,000.00	-70,231.30	
		Dispositions	-16,000.00		72,026.02
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV				
		Dispositions	-13,000.00		470,106.39
		Free Delivery	-7,000.00		
		Free Receipt	7,000.00		
S6858991	SUMITOMO RUBBER NPV				
		Acquisitions	800.00	-14,680.29	
		Dispositions	-800.00		13,499.04
S2566124	SUN LIFE FINL INC COM NPV				
		Acquisitions	2,900.00	-93,585.02	
		Dispositions	-2,900.00		99,099.85
C867914103	SUN TR BANKS INC COM				
		Acquisitions	2,600.00	-103,105.08	
		Dispositions	-7,300.00		303,965.26
		Free Delivery	-7,300.00		
		Free Receipt	7,300.00		
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'				
		Acquisitions	6,500.00	-202,110.74	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-18,600.00		562,802.00
		Free Delivery	-12,100.00		
		Free Receipt	12,100.00		
S6585084	SUNCORP GROUP LTD NPV				
		Acquisitions	6,158.00	-63,862.98	
		Dispositions	-6,158.00		64,698.21
SB04PZ72	SUNTEC REAL ESTATE INVESTMENT TRUST REIT				
		Acquisitions	11,700.00	-15,602.10	
		Dispositions	-11,700.00		15,546.87
SBBD7Q84	SUNTORY BEVERAGE & NPV				
		Acquisitions	600.00	-25,631.98	
		Dispositions	-600.00		25,573.44
S6864329	SURUGA BANK NPV				
		Acquisitions	13,400.00	-257,362.41	
		Dispositions	-27,000.00		606,946.35
		Free Delivery	-14,000.00		
		Free Receipt	14,000.00		
S6865560	SUZUKEN CO LTD NPV				
		Acquisitions	400.00	-12,508.76	
		Dispositions	-400.00		12,344.65
S6865504	SUZUKI MOTOR CORP NPV				
		Acquisitions	1,700.00	-54,614.67	
		Dispositions	-1,700.00		58,512.39
SB1VVGZ5	SVENSKA CELLULOSA SER'B'NPV				
		Dispositions	-13,200.00		341,945.47
		Free Delivery	-13,200.00		
		Free Receipt	13,200.00		
S5703661	SVENSKA HANDELSBKN SER'A'SEK4.30				
		Acquisitions	2,354.00	-108,569.67	
		Dispositions	-2,354.00		105,453.39
S7184736	SWATCH GROUP CHF0.45(REGD)				
		Acquisitions	246.00	-21,682.09	
		Dispositions	-246.00		20,528.79
S7184725	SWATCH GROUP CHF2.25(BR)				
		Acquisitions	148.00	-66,351.01	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-148.00		62,208.92
S4846523	SWEDBANK AG SEK20 SER'A'				
		Acquisitions	4,122.00	-97,083.12	
		Dispositions	-25,009.00		575,086.41
		Free Delivery	-9,406.00		
		Free Receipt	9,406.00		
S5048566	SWEDISH MATCH NPV				
		Acquisitions	921.00	-28,325.72	
		Dispositions	-921.00		27,257.72
S7437805	SWISS LIFE HOLDINGS AG				
		Acquisitions	150.00	-35,623.33	
		Dispositions	-150.00		37,058.44
SB083BH4	SWISS PRIME SITE CHF18.80 (REGD)				
		Acquisitions	262.00	-22,966.57	
		Dispositions	-262.00		23,024.41
SB545MG5	SWISS RE AG CHF0.10				
		Acquisitions	1,662.00	-147,283.86	
		Dispositions	-1,662.00		146,863.56
S5533976	SWISSCOM AG CHF1(REGD)				
		Acquisitions	112.00	-66,526.75	
		Dispositions	-112.00		65,999.78
S9D9DVPU	SWO_CDX CHASUS33 11/18/2015 CDX.NA.IG.24 3175CG397				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,200.00
SB70DWB2	SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)				
		Acquisitions	4,882.00	-20,591.52	
		Dispositions	-4,882.00		20,446.73
C871503108	SYMANTEC CORP COM				
		Acquisitions	4,299.00	-106,966.43	
		Dispositions	-4,299.00		107,217.06
SB1JB4K8	SYMRISE AG NPV (BR)				
		Acquisitions	578.00	-35,113.64	
		Dispositions	-578.00		36,864.21
S4356646	SYNGENTA CHF0.10 (REGD)				
		Acquisitions	787.00	-265,961.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-787.00		302,656.92
C871829107	SYSCO CORP COM				
		Acquisitions	3,732.00	-139,223.01	
		Dispositions	-3,732.00		134,240.04
S6883807	SYSMEX CORP NPV				
		Dispositions	-6,100.00		348,787.58
		Free Delivery	-3,600.00		
		Free Receipt	3,600.00		
SB03MYP5	T GARANTI BANKASI TRY1				
		Dispositions	-62,892.00		198,794.44
		Free Delivery	-62,892.00		
		Free Receipt	62,892.00		
C74144T108	T ROWE PRICE GROUP INC				
		Acquisitions	15,640.00	-1,260,212.63	
		Dispositions	-8,870.00		717,581.85
		Free Delivery	-7,820.00		
		Free Receipt	7,820.00		
S6744294	T&D HOLDINGS INC NPV				
		Acquisitions	69,600.00	-955,477.36	
		Dispositions	-27,500.00		400,401.61
		Free Delivery	-27,500.00		
		Free Receipt	27,500.00		
S6873262	TABCORP HOLDINGS LTD NPV				
		Acquisitions	4,118.00	-15,809.63	
		Dispositions	-4,118.00		14,947.36
S6869722	TADANO LTD NPV				
		Acquisitions	3,000.00	-44,705.75	
		Dispositions	-3,000.00		42,606.37
		Free Delivery	-3,000.00		
		Free Receipt	3,000.00		
S6660204	TAIHEIYO CEMENT NPV				
		Acquisitions	6,000.00	-18,877.04	
		Dispositions	-6,000.00		19,417.80
S6870100	TAISEI CORP NPV				
		Acquisitions	18,000.00	-110,026.32	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,000.00		28,859.79
SB3QX5G4	TAISHO HOLDIN				
		Acquisitions	200.00	-14,011.48	
		Dispositions	-200.00		14,112.94
S6889106	TAIWAN SEMICON MAN TWD10				
		Acquisitions	102,000.00	-491,466.13	
		Dispositions	-36,000.00		172,723.24
		Free Delivery	-36,000.00		
		Free Receipt	36,000.00		
S2113382	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR				
		Acquisitions	35,309.00	-788,943.28	
		Dispositions	-43,574.00		1,068,964.53
		Free Delivery	-38,444.00		
		Free Receipt	38,444.00		
S6640541	TAIYO NIPPON SANSO CORP NPV				
		Acquisitions	700.00	-8,938.59	
		Dispositions	-700.00		8,436.90
S6870401	TAKASHIMAYA CO NPV				
		Acquisitions	1,000.00	-9,363.28	
		Dispositions	-1,000.00		9,458.67
S6870445	TAKEDA PHARMACEUTICAL CO NPV				
		Acquisitions	3,700.00	-190,860.47	
		Dispositions	-3,700.00		191,959.30
C87612E106	TARGET CORP COM STK				
		Acquisitions	10,514.00	-869,643.11	
		Dispositions	-4,114.00		324,705.54
S0875413	TATE & LYLE ORD GBP0.25				
		Acquisitions	2,305.00	-21,366.31	
		Dispositions	-2,305.00		21,427.95
SB0CRCP7	TATTS GROUP LTD NPV				
		Acquisitions	6,502.00	-20,514.32	
		Dispositions	-6,502.00		20,281.06
S0878230	TAYLOR WIMPEY ORD GBP0.01				
		Acquisitions	54,884.00	-129,139.32	
		Dispositions	-21,861.00		56,123.99

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-21,861.00		
		Free Receipt	21,861.00		
S5698790	TDC DKK 1 COMSTK				
		Acquisitions	3,736.00	-28,317.67	
		Dispositions	-3,736.00		27,970.39
S6869302	TDK CORP NPV				
		Acquisitions	600.00	-43,309.36	
		Dispositions	-600.00		44,590.88
CH84989104	TE CONNECTIVITY LTD				
		Dispositions	-6,700.00		455,335.87
		Free Delivery	-4,600.00		
		Free Receipt	4,600.00		
C87817A107	TEAM HEALTH HLDGS INC COM				
		Acquisitions	2,676.00	-162,889.71	
		Dispositions	-3,328.00		196,570.41
C87815VAG8	TEAM HEALTH INC 7.25% DUE 12-15-2023				
		Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		133,900.00
S4874160	TECHNIP NPV				
		Dispositions	-4,600.00		321,486.81
		Free Delivery	-4,600.00		
		Free Receipt	4,600.00		
SB0190C7	TECHTRONIC INDUSTR NPV				
		Acquisitions	29,000.00	-102,580.15	
		Dispositions	-27,000.00		95,063.58
		Free Delivery	-27,000.00		
		Free Receipt	27,000.00		
S2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV				
		Acquisitions	2,600.00	-40,075.73	
		Dispositions	-2,600.00		37,381.23
C872375100	TECO ENERGY INC COM				
		Acquisitions	1,484.00	-27,995.36	
		Dispositions	-1,484.00		27,543.04
S6880507	TEIJIN LTD NPV				
		Acquisitions	5,000.00	-17,472.55	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,000.00		18,558.68
SB97C733	TELE2 AB SER'B'NPV				
		Acquisitions	1,576.00	-20,965.79	
		Dispositions	-1,576.00		20,823.09
SB7VG6L8	TELEFONICA DEUTSCH NPV				
		Acquisitions	2,922.00	-18,119.54	
		Dispositions	-2,922.00		18,018.39
S5732524	TELEFONICA SA EUR1				
		Acquisitions	21,224.00	-322,932.57	
		Dispositions	-21,224.00		317,584.66
SB0LKSK4	TELENET GRP HLDG NPV				
		Dispositions	-1,754.00		104,491.66
		Free Delivery	-1,754.00		
		Free Receipt	1,754.00		
S4732495	TELENOR ASA ORD NOK6				
		Acquisitions	8,154.00	-181,562.59	
		Dispositions	-67,521.00		1,453,361.55
		Free Delivery	-15,800.00		
		Free Receipt	15,800.00		
S5978384	TELIA COMPANY AB NPV				
		Acquisitions	74,930.00	-461,992.49	
		Dispositions	-12,130.00		74,431.54
S6087289	TELSTRA CORP LTD NPV				
		Dispositions	-156,145.00		717,490.35
		Free Delivery	-37,356.00		
		Free Receipt	37,356.00		
SB2R9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)				
		Dispositions	-900.00		31,212.70
		Free Receipt	900.00		
S2381093	TELUS CORPORATION COM NPV				
		Acquisitions	900.00	-31,090.12	
		Free Delivery	-900.00		
SB3CY709	TEMP HOLDINGS CO NPV				
		Acquisitions	700.00	-29,301.99	
		Dispositions	-1,500.00		47,609.55

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,500.00		
		Free Receipt	5,900.00		
C88023UAC5	TEMPUR SEALY INTL 5.625% DUE 10-15-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		104,625.00
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	3,100.00	-52,274.31	
		Dispositions	-34,300.00		689,724.33
		Free Delivery	-22,100.00		
		Free Receipt	22,100.00		
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	621.00	-30,026.34	
		Dispositions	-621.00		29,180.79
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	915.00	-40,403.47	
		Dispositions	-915.00		41,120.10
C88104LAA1	TERRAFORM PWR OPER 5.875% DUE 02-01-2023				
		Acquisitions	95,000.00	-94,253.30	
		Dispositions	-95,000.00		96,781.25
S6885074	TERUMO CORP NPV				
		Acquisitions	1,400.00	-35,864.70	
		Dispositions	-1,400.00		32,638.25
S0884709	TESCO ORD GBP0.05				
		Acquisitions	38,335.00	-131,646.47	
		Dispositions	-38,335.00		136,574.70
C88160R101	TESLA MTRS INC COM				
		Acquisitions	1,154.00	-225,682.21	
		Dispositions	-2,660.00		618,516.40
		Free Delivery	-1,884.00		
		Free Receipt	1,884.00		
C881609101	TESORO CORP				
		Acquisitions	787.00	-67,852.23	
		Dispositions	-787.00		69,901.34
S6882172	TEVA PHARMA IND ILS0.1				
		Acquisitions	4,063.00	-254,353.88	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,063.00		249,210.82
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	6,598.00	-361,854.11	
		Dispositions	-6,598.00		354,312.60
C883203101	TEXTRON INC COM				
		Acquisitions	1,744.00	-77,110.61	
		Dispositions	-1,744.00		77,799.84
C741503403	THE PRICELINE GROUP INC				
		Dispositions	-643.00		779,391.13
		Free Delivery	-438.00		
		Free Receipt	438.00		
SBSL17L7	THERMO FISHER 3.3% DUE 02-15-2022				
		Acquisitions	-10,000.00	-4,882.30	
		Dispositions	-235,000.00		233,270.70
C883556102	THERMO FISHER CORP				
		Acquisitions	2,500.00	-316,398.75	
		Dispositions	-2,500.00		319,150.00
S6869131	THK CO LTD NPV				
		Acquisitions	600.00	-15,038.93	
		Dispositions	-600.00		15,038.79
S2889371	THOMSON-REUTERS CP COM NPV				
		Acquisitions	1,700.00	-70,131.05	
		Dispositions	-1,700.00		68,578.10
S5636927	THYSSENKRUPP AG NPV				
		Acquisitions	2,143.00	-57,037.81	
		Dispositions	-2,143.00		61,626.90
C886547108	TIFFANY & CO COM				
		Acquisitions	2,478.00	-238,537.18	
		Dispositions	-13,884.00		1,180,522.26
		Free Delivery	-6,604.00		
		Free Receipt	6,604.00		
SB0J4PP2	TIGER BRANDS ZAR0.10				
		Acquisitions	3,929.00	-118,348.15	
		Dispositions	-3,929.00		118,522.31
C88732J207	TIME WARNER CABLE INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,770.00	-278,669.69	
		Dispositions	-1,770.00		274,969.50
C887317303	TIME WARNER INC USD0.01				
		Acquisitions	10,017.00	-863,553.88	
		Dispositions	-5,829.00		485,278.43
		Free Delivery	-3,739.00		
		Free Receipt	3,739.00		
C887389104	TIMKEN CO COM				
		Acquisitions	2,300.00	-97,821.46	
		Dispositions	-7,900.00		222,343.77
C872540109	TJX COS INC COM NEW				
		Acquisitions	2,001.00	-138,401.96	
		Dispositions	-6,280.00		417,155.95
		Free Delivery	-4,853.00		
		Free Receipt	4,853.00		
SB3Y0JD2	TNT EXPRESS NV, AMSTERDAM SHS				
		Acquisitions	2,165.00	-18,402.76	
		Dispositions	-2,165.00		18,592.65
S6895169	TOBU RAILWAY CO Y50				
		Acquisitions	5,000.00	-23,746.79	
		Dispositions	-5,000.00		22,895.99
S6895200	TOHO CO LTD NPV				
		Acquisitions	600.00	-15,030.58	
		Dispositions	-600.00		16,415.05
S6895222	TOHO GAS CO LTD NPV				
		Acquisitions	2,000.00	-11,946.54	
		Dispositions	-2,000.00		12,778.38
S6895266	TOHOKU ELEC POWER NPV				
		Acquisitions	2,100.00	-25,816.73	
		Dispositions	-2,100.00		28,043.21
S6513126	TOKIO MARINE HOLDINGS INC NPV				
		Acquisitions	8,700.00	-362,586.21	
		Dispositions	-3,300.00		137,254.57
S6895404	TOKYO ELEC POWER H NPV				
		Acquisitions	6,600.00	-26,905.72	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,600.00		28,516.14
S6895675	TOKYO ELECTRON NPV				
		Acquisitions	800.00	-44,035.43	
		Dispositions	-800.00		48,230.88
S6895448	TOKYO GAS CO LTD NPV				
		Acquisitions	11,000.00	-62,730.64	
		Dispositions	-11,000.00		63,537.41
S6895426	TOKYO TATEMONO CO NPV				
		Acquisitions	2,000.00	-14,488.00	
		Dispositions	-2,000.00		15,197.26
S6896548	TOKYU CORP NPV				
		Acquisitions	5,000.00	-33,047.36	
		Dispositions	-5,000.00		32,237.88
SBDC6LT2	TOKYU FUDOSAN HOLDINGS CORPORATION NPV				
		Acquisitions	2,400.00	-17,963.28	
		Dispositions	-2,400.00		17,976.48
S6693749	TOLL HLDGS LTD NPV				
		Acquisitions	3,070.00	-21,746.28	
		Dispositions	-3,070.00		22,041.83
S6366007	TONEN GEN SEKIYU NPV				
		Acquisitions	1,000.00	-9,605.72	
		Dispositions	-1,000.00		9,525.40
S6897024	TOPPAN PRINTING CO NPV				
		Acquisitions	3,000.00	-25,113.65	
		Dispositions	-3,000.00		25,673.53
S6897143	TORAY INDS INC NPV				
		Acquisitions	7,000.00	-60,731.75	
		Dispositions	-7,000.00		59,788.14
C891027104	TORCHMARK CORP COM				
		Acquisitions	801.00	-45,289.82	
		Dispositions	-801.00		45,528.84
C891092108	TORO CO COM				
		Acquisitions	583.00	-41,693.67	
		Dispositions	-616.00		43,797.64

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2042516	TORONTO DOMINION BK ONT COM NEW COM NEW				
		Dispositions	-16,600.00		764,339.57
		Free Delivery	-16,600.00		
		Free Receipt	16,600.00		
S2897222	TORONTO-DOMINION COM NPV				
		Acquisitions	9,557.00	-440,996.70	
		Dispositions	-15,692.00		730,575.11
		Free Delivery	-2,458.00		
		Free Receipt	2,458.00		
S6897217	TOSHIBA CORP NPV				
		Acquisitions	19,000.00	-76,124.32	
		Dispositions	-19,000.00		63,502.37
SB15C557	TOTAL EUR2.5				
		Acquisitions	7,988.00	-411,446.65	
		Dispositions	-4,098.00		214,596.55
		Free Delivery	-4,098.00		
		Free Receipt	4,098.00		
C891906109	TOTAL SYS SVCS INC COM				
		Acquisitions	1,038.00	-41,753.55	
		Dispositions	-1,038.00		42,090.90
S6897466	TOTO LTD NPV				
		Acquisitions	1,000.00	-15,307.29	
		Dispositions	-1,000.00		16,073.07
SB3QJ0H8	TOURMALINE OIL CP COM NPV				
		Acquisitions	800.00	-27,758.23	
		Dispositions	-800.00		26,304.38
C892231AA9	TOWNSQUARE MEDIA 6.5% DUE 04-01-2023				
		Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		65,325.00
S6900267	TOYO SEIKAN GROUP HOLDINGS LTD				
		Acquisitions	800.00	-12,505.83	
		Dispositions	-800.00		12,337.98
S6899967	TOYO SUISAN KAISHA NPV				
		Acquisitions	400.00	-13,915.34	
		Dispositions	-400.00		13,996.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6900557	TOYODA GOSEI NPV				
		Acquisitions	300.00	-6,950.56	
		Dispositions	-300.00		7,234.13
S6900546	TOYOTA INDUSTRIES NPV				
		Acquisitions	800.00	-45,570.75	
		Dispositions	-800.00		45,641.84
S6900643	TOYOTA MOTOR CORP NPV				
		Acquisitions	12,900.00	-891,901.13	
		Dispositions	-12,900.00		891,347.07
SBYZ64R5	TOYOTA MTR CR CORP 1.45% DUE 01-12-2018				
		Acquisitions	1,085,000.00	-1,083,513.55	
		Dispositions	-70,000.00		69,976.90
S6900580	TOYOTA TSUSHO CORP NPV				
		Acquisitions	1,000.00	-25,795.00	
		Dispositions	-1,000.00		26,357.49
S6351876	TPG TELECOM LTD NPV				
		Acquisitions	1,296.00	-8,911.42	
		Dispositions	-1,296.00		9,294.62
C892356106	TRACTOR SUPPLY CO COM				
		Acquisitions	1,410.00	-124,365.09	
		Dispositions	-1,451.00		125,166.11
S2901628	TRANSALTA CORP MTN COM NPV				
		Acquisitions	1,400.00	-13,821.75	
		Dispositions	-1,400.00		13,057.18
S2665184	TRANSCANADA CORP COM NPV				
		Acquisitions	3,400.00	-157,023.89	
		Dispositions	-3,400.00		152,600.43
C893641100	TRANSDIGM GROUP INC COM				
		Acquisitions	197.00	-43,738.18	
		Dispositions	-214.00		48,493.46
SB5W3ND5	TRANSOCEAN LTD COM CHF0.10				
		Acquisitions	1,665.00	-29,705.25	
		Dispositions	-1,665.00		33,112.94
CH8817H100	TRANSOCEAN LTD				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,146.00	-38,243.65	
		Dispositions	-2,146.00		40,752.54
SB3KFWW1	TRANSOCEAN LTD				
		Dispositions	-20,974.00		327,298.74
C89400J107	TRANSUNION COM				
		Acquisitions	60.00	-1,350.00	
		Dispositions	-60.00		1,482.86
S6200882	TRANSURBAN GROUP STAPLED UNITS NPV				
		Acquisitions	8,643.00	-67,755.61	
		Dispositions	-8,643.00		67,294.75
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	2,026.00	-206,609.25	
		Dispositions	-2,026.00		206,186.02
S0773960	TRAVIS PERKINS ORD GBP0.10				
		Acquisitions	1,155.00	-37,295.98	
		Dispositions	-1,155.00		38,100.37
SB1FWFV3	TRCNTNTL GAS PIPE 6.4% DUE 04-15-2016				
		Acquisitions	145,000.00	-154,596.10	
		Dispositions	-145,000.00		151,509.05
SB61JC67	TREASURY WINE ESTA NPV				
		Acquisitions	3,230.00	-14,113.77	
		Dispositions	-3,230.00		13,295.94
S6125286	TREND MICRO INC NPV				
		Acquisitions	5,200.00	-189,992.19	
		Dispositions	-500.00		17,620.32
C896945201	TRIPADVISOR INC COM COM STK				
		Dispositions	-5,933.00		463,122.28
		Free Delivery	-3,812.00		
		Free Receipt	3,812.00		
SB0LL2W7	TRYG A/S DKK25				
		Acquisitions	105.00	-11,341.48	
		Free Delivery	-105.00		
SBXDZ972	TRYG A/S DKK5				
		Dispositions	-525.00		11,513.25
		Free Receipt	525.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0MKZN5	TSURUHA HOLDINGS NPV				
		Acquisitions	500.00	-42,122.24	
		Dispositions	-1,300.00		95,569.92
		Free Delivery	-1,300.00		
		Free Receipt	1,300.00		
SB11LJN4	TUI AG NPV (REGD)				
		Acquisitions	2,122.00	-40,125.66	
		Dispositions	-2,122.00		41,647.15
S0150080	TULLOW OIL ORD GBP0.10				
		Acquisitions	4,504.00	-28,969.00	
		Dispositions	-4,504.00		29,602.10
C899896104	TUPPERWARE BRANDS CORPORATION				
		Acquisitions	400.00	-21,513.46	
		Dispositions	-14,970.00		969,735.45
		Free Delivery	-4,700.00		
		Free Receipt	4,700.00		
SB7WJ1F5	TURQUOISE HILL RES LTD COM				
		Acquisitions	4,000.00	-16,856.62	
		Dispositions	-4,000.00		17,102.85
C90130A101	TWENTY-FIRST CENTY FOX INC CL A CL A				
		Acquisitions	11,521.00	-397,726.81	
		Dispositions	-35,568.00		1,223,933.89
C90184L102	TWITTER INC COM				
		Acquisitions	1,024.00	-48,613.58	
		Dispositions	-15,024.00		583,329.94
		Free Delivery	-8,773.00		
		Free Receipt	8,773.00		
C90187B101	TWO HBRS INVT CORP COM				
		Acquisitions	2,600.00	-27,499.42	
		Dispositions	-48,100.00		401,786.63
CG91442106	TYCO INTERNATIONAL PLC EUR1.00				
		Acquisitions	2,647.00	-104,859.85	
		Dispositions	-2,647.00		104,794.73
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	2,337.00	-311,044.95	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-95.00		16,525.89
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Dispositions	-7,000.00		277,506.96
		Free Delivery	-7,000.00		
		Free Receipt	7,000.00		
SBRJL176	UBS GROUP CHF0.10 (REGD)				
		Acquisitions	19,822.00	-404,874.25	
		Dispositions	-19,822.00		416,745.38
S5596991	UCB NPV				
		Acquisitions	596.00	-42,762.45	
		Dispositions	-2,575.00		188,885.24
C90384S303	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK				
		Acquisitions	2,616.00	-413,336.65	
		Dispositions	-235.00		37,763.26
S4005001	UMICORE NPV				
		Acquisitions	468.00	-23,160.96	
		Dispositions	-468.00		23,498.28
C904311107	UNDER ARMOR INC CL A				
		Acquisitions	1,018.00	-94,823.63	
		Dispositions	-6,660.00		530,155.72
		Free Delivery	-5,058.00		
		Free Receipt	5,058.00		
SB1YY4B3	UNIBAIL-RODAMCO SE EUR5				
		Acquisitions	519.00	-148,468.72	
		Dispositions	-893.00		240,670.99
		Free Delivery	-893.00		
		Free Receipt	893.00		
S6911485	UNICHARM CORP NPV				
		Acquisitions	5,800.00	-148,671.03	
		Dispositions	-5,800.00		123,285.05
		Free Delivery	-2,000.00		
		Free Receipt	2,000.00		
SB12T3J1	UNILEVER NV CVA EUR0.16				
		Acquisitions	7,697.00	-335,412.76	
		Dispositions	-7,697.00		334,787.48

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB10RZP7	UNILEVER PLC ORD GBP0.031111				
		Acquisitions	5,818.00	-259,329.25	
		Dispositions	-14,423.00		627,435.27
		Free Delivery	-12,391.00		
		Free Receipt	12,391.00		
C907818108	UNION PAC CORP COM				
		Acquisitions	1,400.00	-144,220.67	
		Dispositions	-17,795.00		1,908,958.31
		Free Delivery	-10,027.00		
		Free Receipt	10,027.00		
S4354134	UNITED INTERNET AG NPV(REGD)				
		Acquisitions	565.00	-25,320.63	
		Dispositions	-565.00		25,544.18
C911312106	UNITED PARCEL SVC INC CL B				
		Acquisitions	4,379.00	-441,369.92	
		Dispositions	-4,379.00		434,484.38
C911363109	UNITED RENTALS INC COM				
		Acquisitions	609.00	-59,040.48	
		Dispositions	-609.00		60,808.65
C913017109	UNITED TECHNOLOGIES CORP COM				
		Acquisitions	5,207.00	-595,983.33	
		Dispositions	-5,207.00		599,221.56
S6723839	UNITED URBAN INVES REIT				
		Acquisitions	11.00	-17,376.41	
		Dispositions	-11.00		17,405.12
SB39J2M4	UNITED UTILITIES GROUP ORD GBP0.05				
		Acquisitions	3,209.00	-48,419.38	
		Dispositions	-3,209.00		49,434.82
C91324PCF7	UNITEDHEALTH GROUP 1.4% DUE 12-15-2017				
		Acquisitions	825,000.00	-823,861.50	
		Dispositions	-55,000.00		54,782.75
SBYTRVX9	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025				
		Acquisitions	920,000.00	-917,506.80	
		Dispositions	-360,000.00		372,339.60
C91324P102	UNITEDHEALTH GROUP INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,010.00	-681,337.47	
		Dispositions	-6,010.00		682,074.90
C914906AS1	UNIVISION 5.125% DUE 02-15-2025				
		Acquisitions	600,000.00	-607,150.00	
		Dispositions	-235,000.00		229,775.00
C91529Y106	UNUM GROUP				
		Acquisitions	1,584.00	-54,696.15	
		Dispositions	-2,884.00		102,457.02
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	573.00	-67,974.76	
		Dispositions	-573.00		66,107.01
S6916844	UOL GROUP LIMITED SGD1				
		Acquisitions	2,400.00	-14,194.00	
		Dispositions	-2,400.00		13,493.04
S5051252	UPM-KYMMENE CORP NPV				
		Acquisitions	2,534.00	-45,820.50	
		Dispositions	-2,534.00		43,802.40
C917047102	URBAN OUTFITTERS INC COM				
		Acquisitions	631.00	-25,458.64	
		Dispositions	-631.00		25,656.46
C902973304	US BANCORP				
		Acquisitions	4,054.00	-173,893.49	
		Dispositions	-44,284.00		1,847,121.93
		Free Delivery	-7,170.00		
		Free Receipt	7,170.00		
S6171494	USS CO LTD NPV				
		Acquisitions	1,000.00	-17,512.68	
		Dispositions	-1,000.00		18,083.24
S6916781	UTD O/S BANK NPV				
		Dispositions	-46,000.00		848,399.35
		Free Delivery	-46,000.00		
		Free Receipt	46,000.00		
C91307C102	UTD THERAPEUTICS CORP DEL COM STK				
		Acquisitions	400.00	-61,431.75	
		Dispositions	-1,000.00		170,439.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C918204108	V F CORP COM				
		Acquisitions	2,157.00	-156,777.45	
		Dispositions	-2,157.00		152,650.89
SB3XSX46	VALEANT PH INT INC COM NPV				
		Acquisitions	1,500.00	-331,470.46	
		Dispositions	-1,500.00		334,593.27
SB41NYV4	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK				
		Acquisitions	1,865.00	-432,925.68	
		Dispositions	-1,865.00		376,117.95
		Free Delivery	-347.00		
		Free Receipt	347.00		
S4937579	VALEO EUR3				
		Acquisitions	820.00	-122,070.21	
		Dispositions	-1,421.00		229,826.07
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00		
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,244.00	-185,903.26	
		Dispositions	-5,244.00		321,943.88
C92210H105	VANTIV INC COM USD0.00001 A				
		Acquisitions	1,536.00	-66,793.69	
		Dispositions	-4,969.00		212,425.45
C92220P105	VARIAN MEDICAL SYSTEMS INC				
		Acquisitions	631.00	-55,799.96	
		Dispositions	-631.00		54,707.70
C92276F100	VENTAS INC REIT				
		Acquisitions	11,885.00	-854,748.48	
		Dispositions	-10,360.00		708,237.77
		Free Delivery	-9,038.00		
		Free Receipt	9,038.00		
C92277GAE7	VENTAS REALTY LP 3.5% DUE 02-01-2025				
		Acquisitions	211,000.00	-201,606.28	
		Dispositions	-211,000.00		200,711.64
C92277GAG2	VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026				
		Acquisitions	464,000.00	-460,371.52	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		200,842.00
C92343E102	VERISIGN INC COM				
		Acquisitions	663.00	-42,570.90	
		Dispositions	-663.00		41,994.42
C92343VCJ1	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	502,000.00	-532,416.47	
		Free Delivery	-502,000.00		
C92343VCK8	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	48,000.00	-50,390.40	
		Dispositions	-115,000.00		108,374.85
		Free Receipt	502,000.00		
SBF320C9	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG				
		Acquisitions	2,980,000.00	-3,354,661.85	
		Dispositions	-140,000.00		152,822.60
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	23,382.00	-1,182,095.72	
		Dispositions	-26,182.00		1,299,674.48
		Free Delivery	-2,800.00		
		Free Receipt	2,800.00		
SBSBN3X7	VERIZON FIXED 3.5% DUE 11-01-2024				
		Acquisitions	840,000.00	-830,743.20	
		Dispositions	-840,000.00		858,438.00
SB607XS1	VERMILION ENERGY I COM NPV				
		Acquisitions	500.00	-23,635.81	
		Dispositions	-500.00		23,445.57
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Dispositions	-5,831.00		705,154.46
		Free Delivery	-2,579.00		
		Free Receipt	2,579.00		
S5964651	VESTAS WIND SYSTEM DKK1				
		Acquisitions	1,060.00	-48,032.42	
		Dispositions	-1,060.00		52,634.59
SBT9Z0W0	VIACOM INC NEW 2.75% DUE 12-15-2019				
		Acquisitions	835,000.00	-834,883.10	
		Dispositions	-835,000.00		850,839.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92553P201	VIACOM INC NEW CL B				
		Acquisitions	6,101.00	-339,428.88	
		Dispositions	-2,301.00		155,915.76
SB0BKSS2	VIENNA INS GRP AG WIEN NPV (BR)				
		Acquisitions	186.00	-7,373.95	
		Dispositions	-186.00		7,726.24
C928254101	VIRTU FINL INC CL A CL A				
		Acquisitions	8,605.00	-191,018.43	
		Dispositions	-337.00		7,417.23
C92826C839	VISA INC COM CL A STK				
		Acquisitions	919.00	-69,053.70	
		Dispositions	-38,321.00		3,054,546.45
		Free Delivery	-25,432.00		
		Free Receipt	64,948.00		
S5638280	VISCOFAN SA EUR0.30				
		Acquisitions	1,578.00	-92,938.41	
		Dispositions	-789.00		49,902.49
		Free Delivery	-789.00		
		Free Receipt	789.00		
C928563402	VMWARE INC CL A COM CL A COM				
		Dispositions	-5,663.00		458,445.89
		Free Delivery	-2,693.00		
		Free Receipt	2,693.00		
SBH4HKS3	VODAFONE GROUP ORD USD0.2095238				
		Acquisitions	125,230.00	-448,633.23	
		Dispositions	-125,230.00		458,215.85
S4943402	VOESTALPINE AG NPV				
		Acquisitions	3,897.00	-146,749.98	
		Dispositions	-6,884.00		287,843.74
		Free Delivery	-6,884.00		
		Free Receipt	6,884.00		
S5497168	VOLKSWAGEN AG NON VTG PRF NPV				
		Dispositions	-5,800.00		1,058,142.14
		Free Delivery	-2,900.00		
		Free Receipt	2,900.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5497102	VOLKSWAGEN AG ORD NPV				
		Acquisitions	137.00	-34,736.83	
		Dispositions	-541.00		134,537.58
SBY9CSG6	VOLKSWAGEN GROUP 2.4% DUE 05-22-2020				
		Acquisitions	550,000.00	-549,202.50	
		Dispositions	-550,000.00		528,949.05
SB1QH830	VOLVO AB SER'B'NPV				
		Acquisitions	7,185.00	-98,688.97	
		Dispositions	-7,185.00		93,720.03
SBBJPFY1	VONOVIA SE NPV				
		Acquisitions	555.00	-12,934.02	
		Dispositions	-1,850.00		60,368.51
		Free Delivery	-1,850.00		
		Free Receipt	1,850.00		
S5809428	VOPAK COMSTK				
		Acquisitions	348.00	-18,183.04	
		Dispositions	-348.00		17,490.69
C929042109	VORNADO RLTY TR COM				
		Acquisitions	1,102.00	-114,928.90	
		Dispositions	-1,102.00		110,354.28
C929089100	VOYA FINL INC COM				
		Dispositions	-11,300.00		480,296.53
		Free Delivery	-11,300.00		
		Free Receipt	11,300.00		
C929160109	VULCAN MATERIALS CO COM				
		Acquisitions	832.00	-70,459.67	
		Dispositions	-832.00		72,675.20
C931427108	WALGREENS BOOTS ALLIANCE INC COM				
		Acquisitions	5,493.00	-460,944.00	
		Dispositions	-5,493.00		456,468.30
SBSL6VF4	WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024				
		Acquisitions	490,000.00	-509,051.20	
		Dispositions	-1,190,000.00		1,167,163.40
C931142103	WAL-MART STORES INC COM				
		Acquisitions	3,651.00	-285,387.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-9,951.00		772,695.15
		Free Delivery	-6,300.00		
		Free Receipt	6,300.00		
C254687106	WALT DISNEY CO				
		Acquisitions	4,902.00	-535,037.30	
		Dispositions	-11,346.00		1,247,567.22
		Free Delivery	-6,359.00		
		Free Receipt	6,359.00		
S4525189	WARTSILA EUR3.50				
		Acquisitions	685.00	-31,328.87	
		Dispositions	-685.00		30,615.11
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	2,690.00	-133,939.14	
		Dispositions	-2,690.00		130,384.30
C941848103	WATERS CORP COM				
		Acquisitions	523.00	-65,861.70	
		Dispositions	-523.00		66,624.97
C929236107	WD 40 CO COM STK				
		Acquisitions	3,863.00	-322,477.91	
		Dispositions	-540.00		48,034.78
C92939U106	WEC ENERGY GROUP INC COM				
		Dispositions	-1,190.00		59,932.41
		Free Receipt	11,980.00		
S6743956	WEICHAI POWER CO 'H'CNY1				
		Dispositions	-203,000.00		465,669.17
		Free Delivery	-75,000.00		
		Free Receipt	211,400.00		
S0946580	WEIR GROUP ORD GBP0.125				
		Acquisitions	974.00	-28,454.89	
		Dispositions	-974.00		28,925.85
SBXVMD84	WELLS FARGO & CO MTN 2.15% 01-30-2020				
		Acquisitions	825,000.00	-823,878.00	
		Dispositions	-55,000.00		54,520.40
C949746101	WELLS FARGO & CO NEW COM STK				
		Acquisitions	3,041.00	-167,802.08	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-39,841.00		2,192,782.40
		Free Delivery	-26,500.00		
		Free Receipt	26,500.00		
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027				
		Acquisitions	465,000.00	-463,233.00	
		Dispositions	-130,000.00		132,025.50
SB8YNT14	WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023				
		Acquisitions	365,000.00	-368,708.40	
		Dispositions	-25,000.00		24,910.25
C95040Q104	WELLTOWER INC COM				
		Dispositions	-1,592.00		98,753.92
		Free Receipt	9,222.00		
C95058W100	WENDYS CO COM				
		Acquisitions	70,200.00	-749,660.40	
		Dispositions	-18,750.00		214,687.50
S6948836	WESFARMERS LTD NPV				
		Acquisitions	5,306.00	-181,638.78	
		Dispositions	-5,306.00		184,129.48
S2951098	WEST FRASER TIMBER COM NPV				
		Acquisitions	300.00	-15,323.30	
		Dispositions	-300.00		16,162.69
S6957995	WEST JAPAN RAILWAY NPV				
		Acquisitions	5,800.00	-368,079.19	
		Dispositions	-800.00		45,568.44
C959802109	WESTERN UNION CO				
		Acquisitions	5,786.00	-111,046.92	
		Dispositions	-17,786.00		361,105.31
SBMMVVX4	WESTFIELD CORP NPV STAPLED UNITS				
		Acquisitions	9,460.00	-70,609.31	
		Dispositions	-9,460.00		70,712.72
C958102105	WESTN DIGITAL CORP COM				
		Acquisitions	1,369.00	-131,806.77	
		Dispositions	-2,269.00		225,401.27
S6076146	WESTPAC BKG CORP NPV				
		Acquisitions	14,663.00	-421,817.16	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-14,663.00		398,413.74
C962166104	WEYERHAEUSER CO COM				
		Acquisitions	3,308.00	-103,991.61	
		Dispositions	-3,308.00		103,110.36
C963320106	WHIRLPOOL CORP COM				
		Acquisitions	1,392.00	-231,382.32	
		Dispositions	-1,692.00		341,201.85
SB1KJJ40	WHITBREAD ORD GBP0.76797385				
		Dispositions	-4,410.00		347,842.32
		Free Delivery	-3,354.00		
		Free Receipt	3,354.00		
C966387AG7	WHITING PETE CORP 5% DUE 03-15-2019				
		Acquisitions	355,000.00	-360,625.00	
		Dispositions	-355,000.00		355,000.00
C966837106	WHOLE FOODS MKT INC COM				
		Acquisitions	2,274.00	-108,553.48	
		Dispositions	-2,274.00		108,515.28
S5961544	WILLIAM DEMANT HOL DKK1				
		Acquisitions	105.00	-8,586.56	
		Dispositions	-105.00		8,639.57
S3169889	WILLIAM HILL ORD GBP0.10				
		Acquisitions	3,976.00	-22,317.24	
		Dispositions	-3,976.00		23,777.77
C969457100	WILLIAMS CO INC COM				
		Dispositions	-15,830.00		777,057.18
		Free Delivery	-12,560.00		
		Free Receipt	12,560.00		
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	665.00	-50,812.07	
		Dispositions	-3,920.00		314,623.49
SB17KC69	WILMAR INTERNATIONAL LTD NPV				
		Acquisitions	9,400.00	-22,874.64	
		Dispositions	-9,400.00		22,729.45
S7508927	WIRECARD AG NPV				
		Dispositions	-5,568.00		252,581.80

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,138.00		
		Free Receipt	1,138.00		
S0604316	WM MORRISON SUPERMARKETS ORD GBP0.10				
		Acquisitions	9,668.00	-28,064.28	
		Dispositions	-9,668.00		27,439.97
SBFNWV48	WOLSELEY ORD GBP0.108030303				
		Acquisitions	5,619.00	-360,047.52	
		Dispositions	-3,151.00		180,119.81
S5671519	WOLTERS KLUWER EUR0.12				
		Acquisitions	7,532.00	-251,669.44	
		Dispositions	-1,435.00		46,406.92
S6979728	WOODSIDE PETROLEUM NPV				
		Acquisitions	3,475.00	-95,930.74	
		Dispositions	-3,475.00		95,667.98
S6981239	WOOLWORTHS LTD NPV				
		Acquisitions	5,956.00	-137,994.50	
		Dispositions	-5,956.00		131,946.35
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	1,095.00	-83,284.57	
		Dispositions	-4,564.00		405,573.87
		Free Delivery	-3,703.00		
		Free Receipt	3,703.00		
C981475106	WORLD FUEL SERVICE COM STK USD0.01				
		Acquisitions	1,900.00	-90,704.07	
		Dispositions	-1,800.00		90,695.00
S6562474	WORLEYPARSONS LIMITED NPV				
		Acquisitions	1,017.00	-8,290.65	
		Dispositions	-1,017.00		8,178.02
SB8KF9B4	WPP PLC ORD GBP0.10				
		Acquisitions	47,292.00	-1,023,491.98	
		Dispositions	-11,617.00		274,827.80
		Free Delivery	-11,617.00		
		Free Receipt	11,617.00		
C98212BAG8	WPX ENERGY INC 8.25% DUE 08-01-2023				
		Acquisitions	115,000.00	-115,000.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-115,000.00		107,962.50
C98310W108	WYNDHAM WORLDWIDE CORP COM STK				
		Acquisitions	759.00	-64,917.42	
		Dispositions	-759.00		64,598.49
C983134107	WYNN RESORTS LTD COM				
		Acquisitions	510.00	-56,384.38	
		Dispositions	-510.00		57,981.90
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	3,188.00	-107,591.81	
		Dispositions	-3,188.00		106,829.88
C984121103	XEROX CORP COM				
		Acquisitions	6,587.00	-75,261.09	
		Dispositions	-6,587.00		74,960.06
C983919101	XILINX INC COM				
		Acquisitions	1,648.00	-71,831.71	
		Dispositions	-1,648.00		71,144.16
CG98290102	XL GROUP PLC ORD USD0.01				
		Acquisitions	3,300.00	-118,977.26	
		Dispositions	-16,500.00		613,532.24
		Free Delivery	-4,400.00		
		Free Receipt	4,400.00		
C983793AD2	XPO LOGISTICS INC 6.5% DUE 06-15-2022				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		149,025.00
C98419M100	XYLEM INC COM				
		Acquisitions	1,148.00	-42,634.08	
		Dispositions	-1,148.00		41,936.44
C984332106	YAHOO INC COM				
		Acquisitions	5,485.00	-236,010.77	
		Dispositions	-5,485.00		228,505.10
S6084848	YAHOO JAPAN CORP NPV				
		Acquisitions	6,600.00	-27,106.28	
		Dispositions	-6,600.00		27,139.88
S6985112	YAKULT HONSHA CO NPV				
		Acquisitions	400.00	-25,021.69	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400.00		24,222.20
S6985026	YAMADA DENKI CO LTD NPV				
		Acquisitions	4,300.00	-17,424.06	
		Dispositions	-4,300.00		18,148.30
SB1DGKS9	YAMAGUCHI FINANCIA NPV				
		Acquisitions	1,000.00	-12,523.39	
		Dispositions	-1,000.00		13,112.02
S6642387	YAMAHA CORP NPV				
		Acquisitions	800.00	-14,079.19	
		Dispositions	-800.00		15,734.42
S6985264	YAMAHA MOTOR CO NPV				
		Acquisitions	1,200.00	-27,980.32	
		Dispositions	-1,200.00		29,647.18
S2219279	YAMANA GOLD INC COM NPV				
		Acquisitions	4,600.00	-17,612.30	
		Dispositions	-4,600.00		18,211.37
S6985565	YAMATO HOLDINGS NPV				
		Acquisitions	1,600.00	-34,718.96	
		Dispositions	-1,600.00		32,956.88
S6985446	YAMATO KOGYO CO NPV				
		Acquisitions	200.00	-4,641.51	
		Dispositions	-200.00		4,694.30
S6985509	YAMAZAKI BAKING COM NPV				
		Acquisitions	1,000.00	-17,865.47	
		Dispositions	-1,000.00		17,224.12
SB1VT035	YANGZIJIANG SHIPBU NPV (SGD)				
		Acquisitions	9,500.00	-10,378.05	
		Dispositions	-9,500.00		10,312.17
S7751259	YARA INTERNATIONAL NOK1.7				
		Acquisitions	848.00	-43,956.17	
		Dispositions	-848.00		43,241.05
S6986041	YASKAWA ELEC CORP NPV				
		Acquisitions	1,100.00	-15,033.08	
		Dispositions	-1,100.00		15,083.83

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6986427	YOKOGAWA ELECTRIC NPV				
		Acquisitions	1,100.00	-12,921.32	
		Dispositions	-1,100.00		13,267.16
S6986461	YOKOHAMA RUBBER CO NPV				
		Acquisitions	1,000.00	-10,684.17	
		Dispositions	-1,000.00		10,743.18
SB4YC9W4	YOOX NET-A-PORTER NPV				
		Acquisitions	3,371.00	-103,855.82	
		Dispositions	-1,685.00		54,842.92
		Free Delivery	-1,685.00		
		Free Receipt	1,685.00		
C988498101	YUM BRANDS INC COM				
		Acquisitions	2,729.00	-235,694.72	
		Dispositions	-2,729.00		243,454.09
S5770900	ZARDOYA-OTIS EUR0.10				
		Acquisitions	859.00	-11,029.07	
		Dispositions	-859.00		11,138.84
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	3,489.00	-284,593.80	
		Dispositions	-3,489.00		328,992.26
C98877DAC9	ZF N AMER CAP INC 4.75% DUE 04-29-2025				
		Acquisitions	365,000.00	-368,193.75	
		Dispositions	-365,000.00		335,375.00
SBWCH466	ZIMMER BIOMET 1.45% DUE 04-01-2017				
		Acquisitions	1,225,000.00	-1,224,265.00	
		Dispositions	-80,000.00		79,508.80
C98956PAF9	ZIMMER BIOMET 3.55% DUE 04-01-2025				
		Acquisitions	288,000.00	-287,323.20	
		Dispositions	-288,000.00		284,065.92
SBWC4ZB9	ZIMMER BIOMET 3.55% DUE 04-01-2025				
		Acquisitions	900,000.00	-897,885.00	
		Dispositions	-700,000.00		711,067.00
C98956P102	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	1,071.00	-117,627.93	
		Dispositions	-2,271.00		254,370.12

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWCH455	ZIMMER HLDGS INC 2.7% DUE 04-01-2020				
		Acquisitions	700,000.00	-699,636.00	
		Dispositions	-700,000.00		700,573.30
C989701107	ZIONS BANCORP COM				
		Acquisitions	1,279.00	-36,268.22	
		Dispositions	-1,279.00		36,809.62
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	3,155.00	-142,313.85	
		Dispositions	-3,155.00		142,889.95
S5983816	ZURICH INSURANCE GROUP AG CHF0.10				
		Dispositions	-3,800.00		1,181,558.39
		Free Delivery	-3,800.00		
		Free Receipt	3,800.00		

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Sprint Communications, Inc.

Sprint Retirement Pension Plan

EIN 48-0457967 Plan 001

Schedule SB, Line 32

Schedule of Amortization Bases as of December 1, 2014

	Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	12/01/2014	90,234,325	7	90,234,325	15,101,524
Total					90,234,325	15,101,524