

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
		2015
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>12/01/2015</u> and ending <u>11/30/2016</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or ☒ 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:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>SPRINT RETIREMENT PENSION PLAN</u>	1b Three-digit plan number (PN) ▶ <u>001</u> 1c Effective date of plan <u>01/01/1966</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>SPRINT COMMUNICATIONS, INC.</u> <u>MAILSTOP KSOPHE0210-2B450</u> <u>6360 SPRINT PARKWAY</u> <u>OVERLAND PARK, KS 66251</u>	2b Employer Identification Number (EIN) <u>48-0457967</u> 2c Plan Sponsor's telephone number <u>913-762-6547</u> 2d Business code (see instructions) <u>517000</u>

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	<u>Filed with authorized/valid electronic signature.</u>	<u>09/01/2017</u>	<u>MARK P. HERMAN</u>
	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)			Preparer's telephone number

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2015)
v. 150123

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 34187
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) 9127
a(2) Total number of active participants at the end of the plan year	6a(2) 8049
b Retired or separated participants receiving benefits.....	6b 8866
c Other retired or separated participants entitled to future benefits.....	6c 16206
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 33121
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 914
f Total. Add lines 6d and 6e	6f 34035
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 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 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) ☐ 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)
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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 2015 Form M-1 annual report. If the plan was not required to file the 2015 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 _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 12/01/2015 and ending 11/30/2016

▶ 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: ☒ Single ☐ Multiple-A ☐ Multiple-B **F** Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 12 Day 01 Year 2015			
2 Assets:			
a Market value	2a	1299508651	
b Actuarial value	2b	1351836193	
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	9000	686579418	686579418
b For terminated vested participants	16060	458664045	458664045
c For active participants	9127	275165305	286848771
d Total	34187	1420408768	1432092234
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	6.38 %	
6 Target normal cost	6	16900000	

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

SIGN HERE		09/01/2017
Signature of actuary		Date
COREY BRUNO		17-07695
Type or print name of actuary		Most recent enrollment number
TOWERS WATSON DELAWARE INC.		314-719-5900
Firm name		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	4568667
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	4568667
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>0.67</u> %	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		1
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.60</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		1
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	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	94.39 %
15 Adjusted funding target attainment percentage	15	94.39 %
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	93.41 %
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
03/14/2016	6350381	0			
06/15/2016	6350381	0			
09/15/2016	6350381	0			
12/15/2016	6350381	0			
08/15/2017	8469853	0			
			Totals ►	18(b)	33871377
				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	32006304
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
0	0	0
		(4) 4th
		0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ 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	16900000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	80256041	15106304	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	32006304	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	32006304	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	32006304	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 12/01/2015 and ending 11/30/2016		
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)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

(b) Enter name and EIN or address of person who provided you disclosure 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	1598406	Yes ☐ No ☒	Yes ☐ No ☐		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	642140	Yes ☒ No ☐	Yes ☒ No ☐	0	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	631553	Yes ☒ No ☐	Yes ☒ 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)

PACIFIC ALT. ASSET MGT. CO. LLC

03-0571020

(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	603648	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ 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	525900	Yes ☒ No ☐	Yes ☒ 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	419996	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	384200	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	352703	Yes ☐ No ☒	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	274688	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	175163	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOGAN CIRCLE PARTNERS LP

20-8262386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	171402	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	64157	Yes ☒ No ☐	Yes ☒ No ☐	74320	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)

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	126726	Yes ☒ No ☐	Yes ☒ 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	122895	Yes ☒ No ☐	Yes ☒ No ☐	0	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	122808	Yes ☒ No ☐	Yes ☒ 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	121301	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

48-0457967

(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	120967	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	115513	Yes ☒ No ☐	Yes ☒ 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)

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	97714	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

GRANTHAM, MAYO, VAN OTTERLOO

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	95581	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

CARDINAL

06-1422705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	95111	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	91972	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HUBER CAPITAL MANAGEMENT

2321 ROSECRANS AVENUE, SUITE 3245
EL SEGUNDO, CA 90245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	76887	Yes ☐ No ☒	Yes ☐ No ☐		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	76060	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	68859	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

(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	65620	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☐ No ☐

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

NORTHERN COLLECTIVE ACWI EX US

36-3608252

(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	22108	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

STANDARD REGISTER

41-0852411

(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?
38	NONE	17316	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RREEF MGT. CO.

58-2364503

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	9636	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

QDRO CONSULTANTS

59-2377440

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	6300	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NORTHERN COLLECTIVE S&P 500

36-3608252

(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	3537	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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 12/01/2015 and ending 11/30/2016		
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		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash	1a		
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)	23047332	14820234
	(2) Participant contributions	1b(2)		
	(3) Other.....	1b(3)	68708198	49164517
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	90292554	98946930
	(2) U.S. Government securities.....	1c(2)	30305664	74359508
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		
	(B) All other.....	1c(3)(B)	173326557	185250951
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)	398546	838053
	(B) Common	1c(4)(B)	408598151	438454303
	(5) Partnership/joint venture interests	1c(5)	64092901	61532146
	(6) Real estate (other than employer real property)	1c(6)	132838319	128011906
	(7) Loans (other than to participants)	1c(7)	195754655	167816905
	(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)	353757006	321349304

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1541119883	1540544757

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities.....	1j	241653020	238088961
k Total liabilities (add all amounts in lines 1g through 1j)	1k	241653020	238088961

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	1299466863	1302455796
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)	33871377	
(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)		33871377
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	432616	
(B) U.S. Government securities	2b(1)(B)	5308841	
(C) Corporate debt instruments	2b(1)(C)	12194066	
(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)		17935523
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	6925	
(B) Common stock	2b(2)(B)	6954899	
(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)		6961824
(3) Rents.....	2b(3)		5948078
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	9443010	
(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)		9443010
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)	26502949	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		26502949

		(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		981203
d Total income. Add all income amounts in column (b) and enter total	2d		101643964

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	75768105	
(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)		75768105
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)	883990	
(2) Contract administrator fees	2i(2)	1386869	
(3) Investment advisory and management fees	2i(3)	4663092	
(4) Other	2i(4)	15952975	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		22886926
j Total expenses. Add all expense amounts in column (b) and enter total	2j		98655031

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2988933
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: KPMG LLP

(2) EIN: 13-5565207

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	N/A	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.)		☒		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒		

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

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

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

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 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 12/01/2015 and ending 11/30/2016

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

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	<u>0</u>
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): <u>36-1561860</u>		
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	<u>252</u>

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

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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2015
v. 150123

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: <u>43.7%</u> Investment-Grade Debt: <u>23.7%</u> High-Yield Debt: <u>8.2%</u> Real Estate: <u>10.7%</u> Other: <u>13.7%</u>
	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):

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No

SPRINT RETIREMENT PENSION PLAN

2016 ANNUAL REPORT

WITH

INDEPENDENT AUDITORS' REPORT

SPRINT RETIREMENT PENSION PLAN

Index to Financial Statements

Independent Auditors' Report

Financial Statements

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Schedule of Reportable Transactions for the Year Ended November 30, 2016.....	Schedule II
Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2016.....	Schedule III



KPMG LLP
Suite 1100
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, 2016 and 2015, the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2016, 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 conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in note 3, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustee as of November 30, 2016 and 2015, and for the year ended November 30, 2016, 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.

Other Matter

The supplemental schedules of (1) Schedule H, line 4(i) – Schedule of Assets (Held at End of Year) as of November 30, 2016, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended



November 30, 2016, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2016 are required by the Department of Labor's 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 Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

Kansas City, Missouri
September 1, 2017

SPRINT RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of November 30, 2016 and November 30, 2015

	November 30, 2016	November 30, 2015
	(in thousands)	
ASSETS		
Investments at fair value (Notes 3 through 6):		
U.S. common and preferred stocks and other equity funds.....	\$ 338,794	\$ 313,419
Foreign common and preferred stocks and other equity funds.....	100,498	95,577
U.S. corporate bonds and related securities.....	185,251	173,327
U.S. government and municipal securities.....	74,359	30,306
Foreign government and municipal securities.....	45,816	41,530
Foreign corporate bonds.....	55,580	64,952
Real estate.....	128,012	132,838
Partnerships.....	61,532	64,093
Short-term investments.....	98,947	90,292
Hedge funds.....	47,193	47,826
Options and swaps, net.....	602	(1,392)
Securities lent.....	167,817	195,755
Collateral on securities lent.....	172,159	200,841
Total investments.....	1,476,560	1,449,364
Receivables:		
Employer contribution.....	14,820	23,047
Accrued investment income.....	5,369	5,554
Receivable for unsettled sales of securities.....	43,796	63,154
Total receivables.....	63,985	91,755
Total assets.....	1,540,545	1,541,119
LIABILITIES		
Obligation to return collateral on securities lent.....	172,159	200,841
Accrued investment and administrative expenses.....	1,951	891
Payable for unsettled purchases of securities.....	63,881	39,921
Other liabilities.....	99	—
Total liabilities.....	238,090	241,653
Net assets available for benefits.....	\$ 1,302,455	\$ 1,299,466

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, 2016

	<u>2016</u>
	<i>(in thousands)</i>
Investment income:	
Net unrealized/realized gains in the fair value of investments (Note 3).....	\$ 35,946
Interest	17,936
Dividends	6,962
Real estate income	5,948
Other income	981
	<hr/>
Total investment income.....	67,773
Less: Investment expenses.....	(4,663)
	<hr/>
Net investment income	63,110
Employer contribution.....	33,871
Benefit payments and direct rollovers.....	(75,768)
Administrative expenses	(18,224)
	<hr/>
Net deductions	(60,121)
	<hr/>
Net increase in net assets	2,989
Net assets available for benefits:	
Beginning of year	1,299,466
	<hr/>
End of year.....	<u><u>\$ 1,302,455</u></u>

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of November 30, 2016 and November 30, 2015

	November 30, 2016	November 30, 2015
	<i>(in thousands)</i>	
Vested benefits:		
Participants currently receiving benefits	\$ 641,662	\$ 650,480
Other participants	678,926	609,438
Total vested benefits	1,320,588	1,259,918
Non-vested benefits	9,423	11,576
Actuarial present value of accumulated plan benefits	<u>\$ 1,330,011</u>	<u>\$ 1,271,494</u>

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended November 30, 2016

	<u>2016</u>
	<i>(in thousands)</i>
Actuarial present value of accumulated plan benefits at November 30, 2015	\$ 1,271,494
Increase (decrease) during the year attributable to:	
Decrease in the discount period	95,605
Actual benefits paid	(75,768)
Assumption changes	25,235
Actuarial losses	13,445
Net increase	<u>58,517</u>
Actuarial present value of accumulated plan benefits at November 30, 2016	<u><u>\$ 1,330,011</u></u>

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
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.

For purposes of these financial statements, the 2016 Plan year represents the year ending November 30, 2016 and the 2015 Plan year represents the year ending November 30, 2015.

Subsequent events were evaluated for disclosure through September 1, 2017, 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 2016 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.

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.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

Significant assumptions underlying the actuarial computations made as of November 30, 2016 and November 30, 2015 were as follows:

Mortality:	<p>For the plan year ended November 30, 2016, separate rates for non-annuitants (based on RP-2014 "Employees" table, without collar or amount adjustments, projected back to 2006 using Scale MP-2014) and for annuitants (based on RP-2014 "Healthy Annuitants" table, without collar or amount adjustments, projected back to 2006 using Scale MP-2014), with generational projection starting with Scale MP-2016 improvement rates for 2006 and beyond.</p> <p>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 2006 using Scale MP-2014 and for annuitants (based on RP-2014 "Healthy Annuitants" table, without collar or amount adjustments, projected back to 2006 using Scale MP-2014), with generational projection under Scale MP-2015 improvement rates for 2006 and beyond.</p>
Disabled Mortality:	The disabled version of the tables described above.
Interest Rate Assumptions:	For the plan years ended November 30, 2016 and 2015, the assumed rate of return on plan assets was 7.5% and 7.75% per annum, respectively, compounded annually.
Retirement Age:	For the plan years ended November 30, 2016 and 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.
Turnover:	A moderate scale consistent with the Company's prior experience. The turnover assumption for the plan years ended November 30, 2016 and 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 2016 and 2015 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, 2016 and November 30, 2015.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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 to early adopt this guidance for the 2016 Plan year and only disclosures in the footnotes to the financial statements were impacted.

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 to early adopt this guidance for the 2016 Plan year, with retrospective application, and only disclosures in the footnotes to the financial statements were impacted.

SPRINT RETIREMENT PENSION PLAN
Notes to 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, 2016 and November 30, 2015, and net realized and unrealized gains in the fair value of investments, interest, dividends, real estate income and other investment income and expenses for the year ended November 30, 2016, 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.

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, 2016, there were no material transfers in or out of investments with fair values measured by quoted prices to or from observable levels of input.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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, 2016:

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
	(in thousands)			
U.S. common and preferred stocks and other equity funds ⁽¹⁾	\$ 219,468	\$ 215,086	\$ —	\$ 434,554
Foreign common and preferred stocks and other equity funds ⁽¹⁾ ...	103,218	495	—	103,713
U.S. corporate bonds and related securities ⁽¹⁾	—	220,563	—	220,563
U.S. government and municipal securities ⁽¹⁾	—	107,856	33	107,889
Foreign government and municipal securities	—	45,816	—	45,816
Foreign corporate bonds	—	55,580	—	55,580
Short-term investments	93,130	4,083	1,734	98,947
Options and swaps, net	—	602	—	602
Collateral on securities lent	172,159	—	—	172,159
Total assets in the fair value hierarchy	587,975	650,081	1,767	1,239,823
Investments measured at net asset value: ⁽²⁾				
Real estate	—	—	—	128,012
Partnerships	—	—	—	61,532
Hedge funds	—	—	—	47,193
Total investments measured at fair value	\$ 587,975	\$ 650,081	\$ 1,767	\$ 1,476,560

(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - \$95,760; Foreign common and preferred stocks and other equity funds - \$3,215; U.S. corporate bonds and related securities - \$35,312; U.S. government and municipal securities - \$33,530.

(2) Certain investments that are measured at fair value using the net asset value (or its equivalent) practical expedient have not been categorized in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statements of Net Assets Available for Benefits.

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⁾	\$ 217,433	\$ 212,632	\$ 139	\$ 430,204
Foreign common and preferred stocks and other equity funds ⁽¹⁾ ...	97,128	292	211	97,631
U.S. corporate bonds and related securities ⁽¹⁾	—	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	—	64,952	—	64,952
Short-term investments	88,760	24	1,508	90,292
Options and swaps, net	—	(1,392)	—	(1,392)
Collateral on securities lent	200,841	—	—	200,841
Total assets in the fair value hierarchy	604,162	598,405	2,040	1,204,607
Investments measured at net asset value: ⁽²⁾				
Real estate	—	—	—	132,838
Partnerships	—	—	—	64,093
Hedge funds	—	—	—	47,826
Total investments measured at fair value	\$ 604,162	\$ 598,405	\$ 2,040	\$ 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 and related securities - \$45,657; U.S. government and municipal securities - \$30,981; and Foreign government and municipal securities - \$278.

(2) Certain investments that are measured at fair value using the net asset value (or its equivalent) practical expedient have not been categorized in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statements of Net Assets Available for Benefits.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the year ended November 30, 2016 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 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 net asset value (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.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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, 2016 (in thousands).

	U.S. common and preferred stocks and other equities	Foreign common and preferred stocks and other equities	U.S. corporate bonds and related securities	U.S. government and municipal securities	Short-term investments
Balance as of December 1, 2015	\$ 139	\$ 211	\$ 124	\$ 58	\$ 1,508
Realized losses, net.....	—	—	(60)	—	—
Unrealized gains related to instruments still held at the reporting date, net.....	72	22	67	(1)	1
Purchases and other acquisitions....	—	—	—	—	4,728
Sales.....	—	—	(131)	—	(4,504)
Settlements	—	—	—	(24)	—
Other, net.....	(211)	(233)	—	—	1
Balance as of November 30, 2016..	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 33</u>	<u>\$ 1,734</u>

Note: During the year ended November 30, 2016, 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, as a practical expedient, to estimate the fair value:

Fair Value Estimated Using Net Asset Value per Share					
	November 30, 2016	November 30, 2015	As of November 30, 2016 and November 30, 2015		
	Fair Value		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
	(in thousands)		(in thousands)		
Partnerships ^(a)	\$ 188	\$ 2,269	None	Quarterly	45 days
Partnerships ^(b)	61,344	61,824	None	Quarterly	90 days
Hedge funds ^(c)	47,193	47,826	None	Quarterly	65 days
Real estate ^(d)	86,667	90,227	None	Quarterly	90 days
Real estate ^(e)	41,345	42,611	None	Quarterly	45 days
Total	<u>\$ 236,737</u>	<u>\$ 244,757</u>			

- (a) Primarily consists of one real estate investment trust (REIT) 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. During the 2015 Plan year, redemption of shares was subject to the determination by the board of directors concerning whether and to what extent funds were available. During the 2016 Plan year, the shareholders of the REIT voted to approve a plan of liquidation and, as a result, all real estate investments of the REIT were sold. The REIT retained a certain amount of cash and short-term investments to cover remaining liabilities as well as the final distribution to shareholders, which is projected to occur in fourth quarter 2017.
- (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 22% 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.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

5. DERIVATIVES

The table below lists the fair value by derivative contract type included in "U.S. common and preferred stock and other equity funds" and "Options and swaps, net" on the Statement of Net Assets Available for Benefits as of November 30, 2016:

	U.S. common and preferred stocks and other equity funds	Option and swap assets	Option and swap liabilities
		<i>(in thousands)</i>	
Derivatives Not Designated as Hedging Instruments:			
Interest rate contracts	\$ —	\$ 828	\$ (490)
Credit contracts	—	426	(109)
Equity contracts	22	—	—
Other contracts	—	85	(138)
Total Derivatives	<u>\$ 22</u>	<u>\$ 1,339</u>	<u>\$ (737)</u>

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
	<i>(in thousands)</i>	
Derivatives Not Designated as Hedging Instruments:		
Interest rate contracts	\$ 167	\$ (1,648)
Credit contracts	306	(214)
Other contracts	—	(3)
Total Derivatives	<u>\$ 473</u>	<u>\$ (1,865)</u>

The table below lists the net unrealized/realized gains on derivatives included in U.S. common and preferred stock and other equity funds, 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, 2016
	<i>(in thousands)</i>
Derivatives Not Designated as Hedging Instruments:	
Equity Contracts	\$ 10,475
Interest rate contracts	557
Credit contracts	56
Foreign exchange contracts	26
Other contracts	10
Net unrealized/realized gains on derivatives	<u>\$ 11,124</u>

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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 \$635,000, net of Northern Trust fees of \$211,000 in the year ended November 30, 2016.

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

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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, 2016, 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
As of November 30, 2016

Schedule of Assets (Held at End of Year) as of November 30, 2016
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, 2016.....	\$ 1,284,217
Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:	
Trade sales	(43,796)
Trade purchases	63,881
Pending transactions, net	20,085
Other liabilities	99
Collateral received on loaned securities	172,159
Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2016.....	<u>\$ 1,476,560</u>

See accompanying Independent Auditors' Report

Schedule II

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2016

Schedule of Reportable Transactions for the Year Ended November 30, 2016
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, 2016**

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2016

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-14 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0699

◆ 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
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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 12-31-14 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 DEC 2015 BRL / USD EX.RATE 4.0289 WITH BANK OF AMERICA,	1,096,368.000	21 Dec 15				0.00	272,125.89	275,621.70	3,495.81
FX DEAL TRANSACTED ON 21 DEC 2015 USD / BRL EX.RATE 0.2507523 WITH BANK OF	-1,096,368.000	21 Dec 15				0.00	-274,916.75	-271,542.89	3,373.86
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH BANK OF	-1,096,368.000	29 Jan 16				0.00	-271,190.26	-275,621.70	-4,431.44
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH BANK OF AMERICA,	1,096,368.000	31 Dec 15				0.00	280,774.43	271,542.89	-9,231.54
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 JAN 2016 GBP / USD EX.RATE 0.7015082 WITH BANK OF	1,070,000.000	25 Jan 16				0.00	1,525,285.00	1,537,803.96	12,518.96
FX DEAL TRANSACTED ON 25 JAN 2016 USD / GBP EX.RATE 1.42552 WITH BANK OF	-1,070,000.000	25 Jan 16				0.00	-1,525,306.40	-1,489,600.50	35,705.90
FX DEAL TRANSACTED ON 25 MAY 2016 GBP / USD EX.RATE 0.6821282 WITH BANK OF	1,070,000.000	25 May 16				0.00	1,568,620.00	1,542,084.05	-26,535.95
FX DEAL TRANSACTED ON 25 MAY 2016 USD / GBP EX.RATE 1.466284 WITH BANK OF	-1,070,000.000	25 May 16				0.00	-1,568,923.88	-1,421,922.94	147,000.94
FX DEAL TRANSACTED ON 27 APR 2016 GBP / USD EX.RATE 0.6858711 WITH BANK OF	1,070,000.000	27 Apr 16				0.00	1,560,060.00	1,570,010.97	9,950.97
FX DEAL TRANSACTED ON 27 APR 2016 USD / GBP EX.RATE 1.458089 WITH BANK OF	-1,070,000.000	27 Apr 16				0.00	-1,560,155.23	-1,542,084.05	18,071.18
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7515971 WITH BANK OF	1,070,000.000	28 Jun 16				0.00	1,423,635.00	1,421,922.94	-1,712.06
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.33085 WITH BANK OF	-1,070,000.000	28 Jun 16				0.00	-1,424,009.50	-1,412,827.92	11,181.58

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 JUL 2016 EUR / USD EX.RATE 0.9090909 WITH BANK OF	8,343,557.000	27 Jul 16				0.00	9,177,912.70	9,321,005.14	143,092.44
FX DEAL TRANSACTED ON 27 JUL 2016 USD / EUR EX.RATE 1.10137 WITH BANK OF	-8,343,557.000	27 Jul 16				0.00	-9,189,343.37	-9,338,943.64	-149,600.27
FX DEAL TRANSACTED ON 27 JUN 2016 EUR / USD EX.RATE 0.907441 WITH BANK OF	8,343,557.000	27 Jun 16				0.00	9,194,599.81	9,292,636.24	98,036.43
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10318 WITH BANK OF	-8,343,557.000	27 Jun 16				0.00	-9,204,445.21	-9,321,005.14	-116,559.93
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 FEB 2016 MXN / USD EX.RATE 18.5529 WITH BANK OF	2,187,000.000	2 Feb 16				0.00	117,879.15	123,446.69	5,567.54
FX DEAL TRANSACTED ON 02 FEB 2016 USD / MXN EX.RATE 0.0540412 WITH BANK OF	-2,187,000.000	2 Feb 16				0.00	-118,188.11	-118,227.40	-39.29
Russian ruble - RUB									
FX DEAL TRANSACTED ON 15 JUN 2016 RUB / USD EX.RATE 65.877 WITH BANK OF AMERICA,	15,804,158.850	15 Jun 16				0.00	239,904.05	241,257.24	1,353.19
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH BANK OF	10,044,637.550	17 Aug 16				0.00	156,666.69	156,828.00	161.31
FX DEAL TRANSACTED ON 24 JUN 2016 USD / RUB EX.RATE 0.0151515 WITH BANK OF	-10,044,637.550	24 Jun 16				0.00	-152,191.48	-156,828.00	-4,636.52
FX DEAL TRANSACTED ON 25 MAY 2016 USD / RUB EX.RATE 0.0151814 WITH BANK OF	-15,804,158.850	25 May 16				0.00	-239,929.54	-241,257.24	-1,327.70
South African rand - ZAR									
FX DEAL TRANSACTED ON 20 JUN 2016 ZAR / USD EX.RATE 14.797954 WITH BANK OF	19,065,275.000	20 Jun 16				0.00	1,288,372.37	1,278,977.84	-9,394.53

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2016 MXN / USD EX.RATE 18.5529 WITH BANK OF	-117,879.150	2 Feb 16				0.00	-117,879.15	-117,879.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2016 USD / MXN EX.RATE 0.0540412 WITH BANK OF	118,188.110	2 Feb 16				0.00	118,188.11	118,188.11	0.00
FX DEAL TRANSACTED ON 15 JUN 2016 RUB / USD EX.RATE 65.877 WITH BANK OF AMERICA,	-239,904.050	15 Jun 16				0.00	-239,904.05	-239,904.05	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH BANK OF	-156,666.690	17 Aug 16				0.00	-156,666.69	-156,666.69	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 ZAR / USD EX.RATE 14.797954 WITH BANK OF	-1,288,372.370	20 Jun 16				0.00	-1,288,372.37	-1,288,372.37	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 BRL / USD EX.RATE 4.0289 WITH BANK OF AMERICA,	-272,125.890	21 Dec 15				0.00	-272,125.89	-272,125.89	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 USD / BRL EX.RATE 0.2507523 WITH BANK OF	274,916.750	21 Dec 15				0.00	274,916.75	274,916.75	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / RUB EX.RATE 0.0151515 WITH BANK OF	152,191.480	24 Jun 16				0.00	152,191.48	152,191.48	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 GBP / USD EX.RATE 0.7015082 WITH BANK OF	-1,525,285.000	25 Jan 16				0.00	-1,525,285.00	-1,525,285.00	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 USD / GBP EX.RATE 1.42552 WITH BANK OF	1,525,306.400	25 Jan 16				0.00	1,525,306.40	1,525,306.40	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 GBP / USD EX.RATE 0.6821282 WITH BANK OF	-1,568,620.000	25 May 16				0.00	-1,568,620.00	-1,568,620.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / GBP EX.RATE 1.466284 WITH BANK OF	1,568,923.880	25 May 16				0.00	1,568,923.88	1,568,923.88	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / RUB EX.RATE 0.0151814 WITH BANK OF	239,929.540	25 May 16				0.00	239,929.54	239,929.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 APR 2016 GBP / USD EX.RATE 0.6858711 WITH BANK OF	-1,560,060.000	27 Apr 16				0.00	-1,560,060.00	-1,560,060.00	0.00
FX DEAL TRANSACTED ON 27 APR 2016 USD / GBP EX.RATE 1.458089 WITH BANK OF	1,560,155.230	27 Apr 16				0.00	1,560,155.23	1,560,155.23	0.00
FX DEAL TRANSACTED ON 27 JUL 2016 EUR / USD EX.RATE 0.9090909 WITH BANK OF	-9,177,912.700	27 Jul 16				0.00	-9,177,912.70	-9,177,912.70	0.00
FX DEAL TRANSACTED ON 27 JUL 2016 USD / EUR EX.RATE 1.10137 WITH BANK OF	9,189,343.370	27 Jul 16				0.00	9,189,343.37	9,189,343.37	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 EUR / USD EX.RATE 0.907441 WITH BANK OF	-9,194,599.810	27 Jun 16				0.00	-9,194,599.81	-9,194,599.81	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10318 WITH BANK OF	9,204,445.210	27 Jun 16				0.00	9,204,445.21	9,204,445.21	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7515971 WITH BANK OF	-1,423,635.000	28 Jun 16				0.00	-1,423,635.00	-1,423,635.00	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.33085 WITH BANK OF	1,424,009.500	28 Jun 16				0.00	1,424,009.50	1,424,009.50	0.00
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH BANK OF	271,190.260	29 Jan 16				0.00	271,190.26	271,190.26	0.00
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH BANK OF AMERICA,	-280,774.430	31 Dec 15				0.00	-280,774.43	-280,774.43	0.00
Total BANK OF AMERICA, N.A							0.00	166,040.88	166,040.88

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 01 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	128,604.250	1 Feb 16				0.00	7,307.06	7,783.54	476.48
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	128,604.250	5 Feb 16				0.00	7,307.06	7,727.00	419.94
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	128,969.600	5 Feb 16				0.00	7,307.06	7,748.96	441.90
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	130,154.120	10 Feb 16				0.00	7,395.12	7,820.13	425.01
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	130,523.870	10 Feb 16				0.00	7,395.12	7,842.34	447.22
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.7 WITH BNP PARIBAS PARIS	261,787.260	11 Feb 16				0.00	14,790.24	15,694.92	904.68
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.75 WITH BNP PARIBAS PARIS	131,263.380	11 Feb 16				0.00	7,395.12	7,869.63	474.51
FX DEAL TRANSACTED ON 12 FEB 2016 ARS / USD EX.RATE 17.8 WITH BNP PARIBAS PARIS	263,266.280	12 Feb 16				0.00	14,790.24	15,772.16	981.92
FX DEAL TRANSACTED ON 16 FEB 2016 ARS / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	798,672.980	16 Feb 16				0.00	44,370.72	47,709.89	3,339.17
FX DEAL TRANSACTED ON 19 FEB 2016 ARS / USD EX.RATE 18.2 WITH BNP PARIBAS PARIS	134,591.190	19 Feb 16				0.00	7,395.12	8,028.41	633.29
FX DEAL TRANSACTED ON 22 FEB 2016 ARS / USD EX.RATE 18.3 WITH BNP PARIBAS PARIS	549,048.610	22 Feb 16				0.00	30,002.66	32,727.32	2,724.66
FX DEAL TRANSACTED ON 22 JAN 2016 ARS / USD EX.RATE 17.4 WITH BNP PARIBAS PARIS	127,142.410	22 Jan 16				0.00	7,307.04	7,729.40	422.36
FX DEAL TRANSACTED ON 24 FEB 2016 ARS / USD EX.RATE 18.6 WITH BNP PARIBAS PARIS	304,224.070	24 Feb 16				0.00	16,356.13	18,094.86	1,738.73

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANACTED ON 25 FEB 2016 ARS / USD EX.RATE 18.75 WITH BNP PARIBAS PARIS	160,919.840	25 Feb 16				0.00	8,582.39	9,564.43	982.04
FX DEAL TRANACTED ON 26 FEB 2016 ARS / USD EX.RATE 19.0 WITH BNP PARIBAS PARIS	163,065.440	26 Feb 16				0.00	8,582.39	9,685.00	1,102.61
FX DEAL TRANACTED ON 27 JAN 2016 ARS / USD EX.RATE 17.5 WITH BNP PARIBAS PARIS	127,873.540	27 Jan 16				0.00	7,307.06	7,753.21	446.15
FX DEAL TRANACTED ON 29 FEB 2016 ARS / USD EX.RATE 19.5 WITH BNP PARIBAS PARIS	184,209.600	29 Feb 16				0.00	9,446.65	10,932.97	1,486.32
Brazilian real - BRL									
FX DEAL TRANACTED ON 15 AUG 2016 BRL / USD EX.RATE 3.1955 WITH BNP PARIBAS	368,479.880	15 Aug 16				0.00	115,312.12	113,251.24	-2,060.88
FX DEAL TRANACTED ON 17 AUG 2016 BRL / USD EX.RATE 3.2315 WITH BNP PARIBAS	805,557.090	17 Aug 16				0.00	249,282.71	247,585.66	-1,697.05
FX DEAL TRANACTED ON 18 JUL 2016 BRL / USD EX.RATE 3.3064 WITH BNP PARIBAS	559,935.600	18 Jul 16				0.00	169,349.02	172,094.60	2,745.58
FX DEAL TRANACTED ON 18 JUL 2016 USD / BRL EX.RATE 0.3055301 WITH BNP PARIBAS	-559,935.600	18 Jul 16				0.00	-171,077.18	-171,564.67	-487.49
FX DEAL TRANACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.4346 WITH BNP PARIBAS	559,935.600	21 Jun 16				0.00	163,027.89	171,564.67	8,536.78
FX DEAL TRANACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2934272 WITH BNP PARIBAS	-559,935.600	21 Jun 16				0.00	-164,300.35	-172,274.63	-7,974.28
FX DEAL TRANACTED ON 22 JUL 2016 BRL / USD EX.RATE 3.3 WITH BNP PARIBAS PARIS	174,388.980	22 Jul 16				0.00	52,845.15	53,432.91	587.76
FX DEAL TRANACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH BNP PARIBAS	-174,388.980	29 Jul 16				0.00	-53,840.38	-53,432.91	407.47

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH BNP PARIBAS	559,935.600	30 Jun 16				0.00	174,445.64	172,274.63	-2,171.01
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-805,557.090	31 Aug 16				0.00	-248,605.71	-247,585.66	1,020.05
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-559,935.600	31 Aug 16				0.00	-172,803.63	-172,094.60	709.03
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-368,479.880	31 Aug 16				0.00	-113,717.83	-113,251.24	466.59
Colombian peso - COP									
FX DEAL TRANSACTED ON 12 JAN 2016 COP / USD EX.RATE 3213.0 WITH BNP PARIBAS	2,576,385,787.340	12 Jan 16				0.00	801,862.99	780,455.72	-21,407.27
FX DEAL TRANSACTED ON 12 JAN 2016 USD / COP EX.RATE 0.0003101 WITH BNP PARIBAS	-2,442,464,997.540	12 Jan 16				0.00	-757,470.92	-734,631.18	22,839.74
FX DEAL TRANSACTED ON 13 JUL 2016 USD / COP EX.RATE 0.0003403 WITH BNP PARIBAS	-794,943,924.050	13 Jul 16				0.00	-270,481.09	-271,545.00	-1,063.91
FX DEAL TRANSACTED ON 14 JAN 2016 USD / COP EX.RATE 0.0003086 WITH BNP PARIBAS	-2,576,385,787.340	14 Jan 16				0.00	-795,006.58	-780,455.72	14,550.86
FX DEAL TRANSACTED ON 17 FEB 2016 COP / USD EX.RATE 3391.87 WITH BNP PARIBAS	2,442,464,997.540	17 Feb 16				0.00	720,093.93	734,631.18	14,537.25
Euro - EUR									
FX DEAL TRANSACTED ON 27 OCT 2016 EUR / USD EX.RATE 0.9153318 WITH BNP PARIBAS	8,660,557.000	27 Oct 16				0.00	9,461,658.52	9,564,286.42	102,627.90
FX DEAL TRANSACTED ON 27 OCT 2016 USD / EUR EX.RATE 1.09382 WITH BNP PARIBAS	-8,660,557.000	27 Oct 16				0.00	-9,473,090.46	-9,187,118.54	285,971.92

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 NOV 2016 EUR / USD EX.RATE 0.9447331 WITH BNP PARIBAS	8,313,557.000	28 Nov 16				0.00	8,799,900.08	8,819,020.95	19,120.87
FX DEAL TRANSACTED ON 28 NOV 2016 USD / EUR EX.RATE 1.06064 WITH BNP PARIBAS	-8,313,557.000	28 Nov 16				0.00	-8,817,691.10	-8,836,767.89	-19,076.79
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 20 JUN 2016 HKD / USD EX.RATE 7.760445 WITH BNP PARIBAS	8,207,099.420	20 Jun 16				0.00	1,057,555.26	1,058,018.12	462.86
FX DEAL TRANSACTED ON 20 JUN 2016 USD / HKD EX.RATE 0.1288552 WITH BNP PARIBAS	-8,207,099.420	20 Jun 16				0.00	-1,057,527.32	-1,057,779.48	-252.16
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 JUL 2016 INR / USD EX.RATE 67.89 WITH BNP PARIBAS PARIS	16,434,402.890	8 Jul 16				0.00	242,073.99	245,234.69	3,160.70
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	-16,743,485.500	20 Sep 16				0.00	-249,828.19	-249,846.83	-18.64
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	-16,434,402.890	20 Sep 16				0.00	-245,216.40	-245,234.69	-18.29
FX DEAL TRANSACTED ON 28 JUL 2016 INR / USD EX.RATE 67.58 WITH BNP PARIBAS PARIS	16,743,485.500	28 Jul 16				0.00	247,758.00	249,846.83	2,088.83
FX DEAL TRANSACTED ON 29 SEP 2016 USD / INR EX.RATE 0.0148998 WITH BNP PARIBAS	-25,578,196.410	29 Sep 16				0.00	-381,109.98	-373,017.69	8,092.29
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 16 NOV 2016 IDR / USD EX.RATE 13635.0 WITH BNP PARIBAS	3,331,413,156.000	16 Nov 16				0.00	244,328.06	245,113.83	785.77

Japanese yen - JPY

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 JUN 2016 JPY / USD EX.RATE 104.4073 WITH BNP PARIBAS	571,387,805.000	20 Jun 16				0.00	5,472,680.60	5,456,599.39	-16,081.21
FX DEAL TRANSACTED ON 20 JUN 2016 USD / JPY EX.RATE 0.0095776 WITH BNP PARIBAS	-571,387,805.000	20 Jun 16				0.00	-5,472,539.08	-5,465,995.17	6,543.91
Russian ruble - RUB									
FX DEAL TRANSACTED ON 03 NOV 2016 USD / RUB EX.RATE 0.0156544 WITH BNP PARIBAS	-7,408,340.710	3 Nov 16				0.00	-115,972.77	-115,900.20	72.57
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH BNP PARIBAS	-6,441,193.370	12 Oct 16				0.00	-103,037.33	-102,248.23	789.10
FX DEAL TRANSACTED ON 12 SEP 2016 RUB / USD EX.RATE 65.285 WITH BNP PARIBAS	6,441,193.370	12 Sep 16				0.00	98,662.68	102,248.23	3,585.55
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH BNP PARIBAS	-14,297,585.120	17 Aug 16				0.00	-223,000.11	-223,229.73	-229.62
FX DEAL TRANSACTED ON 20 JUN 2016 RUB / USD EX.RATE 65.09 WITH BNP PARIBAS PARIS	14,297,585.120	20 Jun 16				0.00	219,658.71	223,229.73	3,571.02
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH BNP PARIBAS	7,408,340.710	21 Nov 16				0.00	115,268.31	115,900.20	631.89
Turkish lira - TRY									
FX DEAL TRANSACTED ON 11 MAR 2016 TRY / USD EX.RATE 2.880967 WITH BNP PARIBAS	1,339,813.610	11 Mar 16				0.00	465,056.91	473,098.03	8,041.12
FX DEAL TRANSACTED ON 11 MAR 2016 USD / TRY EX.RATE 0.3486825 WITH BNP PARIBAS	-1,339,813.610	11 Mar 16				0.00	-467,169.49	-465,771.01	1,398.48
FX DEAL TRANSACTED ON 24 FEB 2016 TRY / USD EX.RATE 2.947251 WITH BNP PARIBAS	2,303,089.890	24 Feb 16				0.00	781,436.63	786,319.29	4,882.66

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 24 FEB 2016 USD / TRY EX.RATE 0.3359875 WITH BNP PARIBAS	-2,303,089.890	24 Feb 16				0.00	-773,809.47	-813,237.96	-39,428.49
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,307.060	1 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 03 NOV 2016 USD / RUB EX.RATE 0.0156544 WITH BNP PARIBAS	115,972.770	3 Nov 16				0.00	115,972.77	115,972.77	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,307.060	5 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	-7,307.060	5 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 08 JUL 2016 INR / USD EX.RATE 67.89 WITH BNP PARIBAS PARIS	-242,073.990	8 Jul 16				0.00	-242,073.99	-242,073.99	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,395.120	10 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	-7,395.120	10 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.7 WITH BNP PARIBAS PARIS	-14,790.240	11 Feb 16				0.00	-14,790.24	-14,790.24	0.00
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.75 WITH BNP PARIBAS PARIS	-7,395.120	11 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 11 MAR 2016 TRY / USD EX.RATE 2.880967 WITH BNP PARIBAS	-465,056.910	11 Mar 16				0.00	-465,056.91	-465,056.91	0.00
FX DEAL TRANSACTED ON 11 MAR 2016 USD / TRY EX.RATE 0.3486825 WITH BNP PARIBAS	467,169.490	11 Mar 16				0.00	467,169.49	467,169.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 FEB 2016 ARS / USD EX.RATE 17.8 WITH BNP PARIBAS PARIS	-14,790.240	12 Feb 16				0.00	-14,790.24	-14,790.24	0.00
FX DEAL TRANSACTED ON 12 JAN 2016 COP / USD EX.RATE 3213.0 WITH BNP PARIBAS	-801,862.990	12 Jan 16				0.00	-801,862.99	-801,862.99	0.00
FX DEAL TRANSACTED ON 12 JAN 2016 USD / COP EX.RATE 0.0003101 WITH BNP PARIBAS	757,470.920	12 Jan 16				0.00	757,470.92	757,470.92	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH BNP PARIBAS	103,037.330	12 Oct 16				0.00	103,037.33	103,037.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 RUB / USD EX.RATE 65.285 WITH BNP PARIBAS	-98,662.680	12 Sep 16				0.00	-98,662.68	-98,662.68	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / COP EX.RATE 0.0003403 WITH BNP PARIBAS	270,481.090	13 Jul 16				0.00	270,481.09	270,481.09	0.00
FX DEAL TRANSACTED ON 14 JAN 2016 USD / COP EX.RATE 0.0003086 WITH BNP PARIBAS	795,006.580	14 Jan 16				0.00	795,006.58	795,006.58	0.00
FX DEAL TRANSACTED ON 15 AUG 2016 BRL / USD EX.RATE 3.1955 WITH BNP PARIBAS	-115,312.120	15 Aug 16				0.00	-115,312.12	-115,312.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2016 ARS / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	-44,370.720	16 Feb 16				0.00	-44,370.72	-44,370.72	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 IDR / USD EX.RATE 13635.0 WITH BNP PARIBAS	-244,328.060	16 Nov 16				0.00	-244,328.06	-244,328.06	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 BRL / USD EX.RATE 3.2315 WITH BNP PARIBAS	-249,282.710	17 Aug 16				0.00	-249,282.71	-249,282.71	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH BNP PARIBAS	223,000.110	17 Aug 16				0.00	223,000.11	223,000.11	0.00
FX DEAL TRANSACTED ON 17 FEB 2016 COP / USD EX.RATE 3391.87 WITH BNP PARIBAS	-720,093.930	17 Feb 16				0.00	-720,093.93	-720,093.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUL 2016 BRL / USD EX.RATE 3.3064 WITH BNP PARIBAS	-169,349.020	18 Jul 16				0.00	-169,349.02	-169,349.02	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / BRL EX.RATE 0.3055301 WITH BNP PARIBAS	171,077.180	18 Jul 16				0.00	171,077.18	171,077.18	0.00
FX DEAL TRANSACTED ON 19 FEB 2016 ARS / USD EX.RATE 18.2 WITH BNP PARIBAS PARIS	-7,395.120	19 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 HKD / USD EX.RATE 7.760445 WITH BNP PARIBAS	-1,057,555.260	20 Jun 16				0.00	-1,057,555.26	-1,057,555.26	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 JPY / USD EX.RATE 104.4073 WITH BNP PARIBAS	-5,472,680.600	20 Jun 16				0.00	-5,472,680.60	-5,472,680.60	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 RUB / USD EX.RATE 65.09 WITH BNP PARIBAS PARIS	-219,658.710	20 Jun 16				0.00	-219,658.71	-219,658.71	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / HKD EX.RATE 0.1288552 WITH BNP PARIBAS	1,057,527.320	20 Jun 16				0.00	1,057,527.32	1,057,527.32	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / JPY EX.RATE 0.0095776 WITH BNP PARIBAS	5,472,539.080	20 Jun 16				0.00	5,472,539.08	5,472,539.08	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	249,828.190	20 Sep 16				0.00	249,828.19	249,828.19	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	245,216.400	20 Sep 16				0.00	245,216.40	245,216.40	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.4346 WITH BNP PARIBAS	-163,027.890	21 Jun 16				0.00	-163,027.89	-163,027.89	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2934272 WITH BNP PARIBAS	164,300.350	21 Jun 16				0.00	164,300.35	164,300.35	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH BNP PARIBAS	-115,268.310	21 Nov 16				0.00	-115,268.31	-115,268.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 FEB 2016 ARS / USD EX.RATE 18.3 WITH BNP PARIBAS PARIS	-30,002.660	22 Feb 16				0.00	-30,002.66	-30,002.66	0.00
FX DEAL TRANSACTED ON 22 JAN 2016 ARS / USD EX.RATE 17.4 WITH BNP PARIBAS PARIS	-7,307.040	22 Jan 16				0.00	-7,307.04	-7,307.04	0.00
FX DEAL TRANSACTED ON 22 JUL 2016 BRL / USD EX.RATE 3.3 WITH BNP PARIBAS PARIS	-52,845.150	22 Jul 16				0.00	-52,845.15	-52,845.15	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 ARS / USD EX.RATE 18.6 WITH BNP PARIBAS PARIS	-16,356.130	24 Feb 16				0.00	-16,356.13	-16,356.13	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 TRY / USD EX.RATE 2.947251 WITH BNP PARIBAS	-781,436.630	24 Feb 16				0.00	-781,436.63	-781,436.63	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 USD / TRY EX.RATE 0.3359875 WITH BNP PARIBAS	773,809.470	24 Feb 16				0.00	773,809.47	773,809.47	0.00
FX DEAL TRANSACTED ON 25 FEB 2016 ARS / USD EX.RATE 18.75 WITH BNP PARIBAS PARIS	-8,582.390	25 Feb 16				0.00	-8,582.39	-8,582.39	0.00
FX DEAL TRANSACTED ON 26 FEB 2016 ARS / USD EX.RATE 19.0 WITH BNP PARIBAS PARIS	-8,582.390	26 Feb 16				0.00	-8,582.39	-8,582.39	0.00
FX DEAL TRANSACTED ON 27 JAN 2016 ARS / USD EX.RATE 17.5 WITH BNP PARIBAS PARIS	-7,307.060	27 Jan 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 27 OCT 2016 EUR / USD EX.RATE 0.9153318 WITH BNP PARIBAS	-9,461,658.520	27 Oct 16				0.00	-9,461,658.52	-9,461,658.52	0.00
FX DEAL TRANSACTED ON 27 OCT 2016 USD / EUR EX.RATE 1.09382 WITH BNP PARIBAS	9,473,090.460	27 Oct 16				0.00	9,473,090.46	9,473,090.46	0.00
FX DEAL TRANSACTED ON 28 JUL 2016 INR / USD EX.RATE 67.58 WITH BNP PARIBAS PARIS	-247,758.000	28 Jul 16				0.00	-247,758.00	-247,758.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2016 EUR / USD EX.RATE 0.9447331 WITH BNP PARIBAS	-8,799,900.080	28 Nov 16				0.00	-8,799,900.08	-8,799,900.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 NOV 2016 USD / EUR EX.RATE 1.06064 WITH BNP PARIBAS	8,817,691.100	28 Nov 16				0.00	8,817,691.10	8,817,691.10	0.00
FX DEAL TRANSACTED ON 29 FEB 2016 ARS / USD EX.RATE 19.5 WITH BNP PARIBAS PARIS	-9,446.650	29 Feb 16				0.00	-9,446.65	-9,446.65	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH BNP PARIBAS	53,840.380	29 Jul 16				0.00	53,840.38	53,840.38	0.00
FX DEAL TRANSACTED ON 29 SEP 2016 USD / INR EX.RATE 0.0148998 WITH BNP PARIBAS	381,109.980	29 Sep 16				0.00	381,109.98	381,109.98	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH BNP PARIBAS	-174,445.640	30 Jun 16				0.00	-174,445.64	-174,445.64	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	248,605.710	31 Aug 16				0.00	248,605.71	248,605.71	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	172,803.630	31 Aug 16				0.00	172,803.63	172,803.63	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	113,717.830	31 Aug 16				0.00	113,717.83	113,717.83	0.00
Total BNP PARIBAS PARIS							0.00	423,708.45	423,708.45

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 02 MAR 2016 BRL / USD EX.RATE 3.922 WITH GOLDMAN SACHS	874,735.920	2 Mar 16				0.00	223,033.13	244,856.03	21,822.90
FX DEAL TRANSACTED ON 06 JAN 2016 BRL / USD EX.RATE 4.0708 WITH GOLDMAN SACHS	1,088,288.850	6 Jan 16				0.00	267,340.29	273,590.64	6,250.35
FX DEAL TRANSACTED ON 07 JUN 2016 USD / BRL EX.RATE 0.2875216 WITH GOLDMAN SACHS	-776,084.110	7 Jun 16				0.00	-223,140.92	-238,776.74	-15,635.82
FX DEAL TRANSACTED ON 07 MAR 2016 USD / BRL EX.RATE 0.2621026 WITH GOLDMAN SACHS	-2,460,614.950	7 Mar 16				0.00	-644,933.54	-688,775.20	-43,841.66
FX DEAL TRANSACTED ON 09 JUN 2016 USD / BRL EX.RATE 0.2943627 WITH GOLDMAN SACHS	-456,971.840	9 Jun 16				0.00	-134,515.45	-140,595.91	-6,080.46
FX DEAL TRANSACTED ON 09 NOV 2016 USD / BRL EX.RATE 0.3070131 WITH GOLDMAN SACHS	-1,983,876.670	9 Nov 16				0.00	-609,076.13	-586,511.95	22,564.18
FX DEAL TRANSACTED ON 11 NOV 2016 BRL / USD EX.RATE 3.4613 WITH GOLDMAN SACHS	1,036,397.130	11 Nov 16				0.00	299,424.24	306,399.74	6,975.50
FX DEAL TRANSACTED ON 12 AUG 2016 USD / BRL EX.RATE 0.3150499 WITH GOLDMAN SACHS	-539,597.000	12 Aug 16				0.00	-170,000.00	-165,843.59	4,156.41
FX DEAL TRANSACTED ON 12 MAY 2016 BRL / USD EX.RATE 3.5131 WITH GOLDMAN SACHS	194,014.460	12 May 16				0.00	55,226.00	53,830.85	-1,395.15
FX DEAL TRANSACTED ON 12 SEP 2016 BRL / USD EX.RATE 3.3155 WITH GOLDMAN SACHS	839,166.720	12 Sep 16				0.00	253,104.12	259,948.80	6,844.68
FX DEAL TRANSACTED ON 13 JUN 2016 USD / BRL EX.RATE 0.2859594 WITH GOLDMAN SACHS	-186,456.450	13 Jun 16				0.00	-53,318.97	-57,366.80	-4,047.83
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	-3,273,073.490	13 Oct 16				0.00	-1,020,828.90	-1,011,222.21	9,606.69
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	-208,764.780	13 Oct 16				0.00	-65,111.01	-64,498.27	612.74

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 14 JUN 2016 USD / BRL EX.RATE 0.2853881 WITH GOLDMAN SACHS	-185,368.420	14 Jun 16				0.00	-52,901.95	-57,032.05	-4,130.10
FX DEAL TRANSACTED ON 14 MAR 2016 USD / BRL EX.RATE 0.2740852 WITH GOLDMAN SACHS	-300,341.030	14 Mar 16				0.00	-82,319.04	-84,071.44	-1,752.40
FX DEAL TRANSACTED ON 15 JUL 2016 BRL / USD EX.RATE 3.2792 WITH GOLDMAN SACHS	1,021,240.770	15 Jul 16				0.00	311,429.85	312,908.90	1,479.05
FX DEAL TRANSACTED ON 15 MAR 2016 USD / BRL EX.RATE 0.2673439 WITH GOLDMAN SACHS	-609,562.730	15 Mar 16				0.00	-162,962.90	-170,628.77	-7,665.87
FX DEAL TRANSACTED ON 16 MAR 2016 USD / BRL EX.RATE 0.2602947 WITH GOLDMAN SACHS	-186,526.220	16 Mar 16				0.00	-48,551.78	-52,212.41	-3,660.63
FX DEAL TRANSACTED ON 22 APR 2016 BRL / USD EX.RATE 3.5805 WITH GOLDMAN SACHS	966,510.650	22 Apr 16				0.00	269,937.34	275,618.29	5,680.95
FX DEAL TRANSACTED ON 22 FEB 2016 BRL / USD EX.RATE 4.00065 WITH GOLDMAN SACHS	1,096,368.000	22 Feb 16				0.00	274,047.47	306,895.27	32,847.80
FX DEAL TRANSACTED ON 22 FEB 2016 USD / BRL EX.RATE 0.2524615 WITH GOLDMAN SACHS	-1,096,368.000	22 Feb 16				0.00	-276,790.71	-275,753.41	1,037.30
FX DEAL TRANSACTED ON 22 JUN 2016 BRL / USD EX.RATE 3.4135 WITH GOLDMAN SACHS	808,582.650	22 Jun 16				0.00	236,877.88	248,775.53	11,897.65
FX DEAL TRANSACTED ON 23 JUN 2016 USD / BRL EX.RATE 0.2955782 WITH GOLDMAN SACHS	-366,834.580	23 Jun 16				0.00	-108,428.29	-112,398.38	-3,970.09
FX DEAL TRANSACTED ON 26 OCT 2016 BRL / USD EX.RATE 3.15 WITH GOLDMAN SACHS BANK	1,078,631.610	26 Oct 16				0.00	342,422.73	318,885.92	-23,536.81
FX DEAL TRANSACTED ON 27 SEP 2016 BRL / USD EX.RATE 3.238 WITH GOLDMAN SACHS	3,452,234.240	27 Sep 16				0.00	1,066,162.52	1,069,399.12	3,236.60
FX DEAL TRANSACTED ON 27 SEP 2016 USD / BRL EX.RATE 0.3063022 WITH GOLDMAN SACHS	-3,452,234.240	27 Sep 16				0.00	-1,057,426.83	-1,066,574.26	-9,147.43

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 28 JUN 2016 BRL / USD EX.RATE 3.348 WITH GOLDMAN SACHS	2,606,207.570	28 Jun 16				0.00	778,437.15	801,848.34	23,411.19
FX DEAL TRANSACTED ON 28 JUN 2016 USD / BRL EX.RATE 0.2963885 WITH GOLDMAN SACHS	-2,606,207.570	28 Jun 16				0.00	-772,449.97	-798,543.85	-26,093.88
FX DEAL TRANSACTED ON 28 MAR 2016 USD / BRL EX.RATE 0.2721088 WITH GOLDMAN SACHS	-855,393.160	28 Mar 16				0.00	-232,760.04	-243,931.09	-11,171.05
FX DEAL TRANSACTED ON 29 APR 2016 BRL / USD EX.RATE 3.4508 WITH GOLDMAN SACHS	855,393.160	29 Apr 16				0.00	247,882.57	243,931.09	-3,951.48
FX DEAL TRANSACTED ON 29 APR 2016 USD / BRL EX.RATE 0.2897879 WITH GOLDMAN SACHS	-966,510.650	29 Apr 16				0.00	-280,083.07	-275,618.29	4,464.78
FX DEAL TRANSACTED ON 29 FEB 2016 BRL / USD EX.RATE 3.9796 WITH GOLDMAN SACHS	1,096,368.000	29 Feb 16				0.00	275,497.03	275,753.41	256.38
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH GOLDMAN SACHS	-1,088,288.850	29 Jan 16				0.00	-269,191.86	-273,590.64	-4,398.78
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	2,606,207.570	29 Jul 16				0.00	804,633.40	798,543.85	-6,089.55
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	2,347,313.510	29 Jul 16				0.00	724,703.15	719,218.53	-5,484.62
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	366,834.580	29 Jul 16				0.00	113,255.50	112,398.38	-857.12
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	1,040,851.850	29 Jul 16				0.00	321,349.75	318,917.75	-2,432.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH GOLDMAN SACHS	-1,021,240.770	29 Jul 16				0.00	-315,295.08	-312,908.90	2,386.18
FX DEAL TRANSACTED ON 29 JUN 2016 USD / BRL EX.RATE 0.3049245 WITH GOLDMAN SACHS	-1,040,851.850	29 Jun 16				0.00	-317,381.26	-318,917.75	-1,536.49

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	185,368.420	30 Jun 16				0.00	57,750.77	57,032.05	-718.72
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	456,971.840	30 Jun 16				0.00	142,367.70	140,595.91	-1,771.79
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	776,084.110	30 Jun 16				0.00	241,785.82	238,776.74	-3,009.08
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	186,456.450	30 Jun 16				0.00	58,089.74	57,366.80	-722.94
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3088612 WITH GOLDMAN SACHS	-2,347,313.510	30 Jun 16				0.00	-724,994.13	-719,218.53	5,775.60
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	-2,606,207.570	30 Jun 16				0.00	-811,953.26	-801,848.34	10,104.92
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	-808,582.650	30 Jun 16				0.00	-251,910.60	-248,775.53	3,135.07
FX DEAL TRANSACTED ON 30 NOV 2016 BRL / USD EX.RATE 3.3967 WITH GOLDMAN SACHS	1,983,876.670	30 Nov 16				0.00	584,060.02	586,511.95	2,451.93
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	-1,036,397.130	30 Nov 16				0.00	-305,118.83	-306,399.74	-1,280.91
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	-1,078,631.610	30 Nov 16				0.00	-317,552.80	-318,885.92	-1,333.12
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	-3,452,234.240	30 Sep 16				0.00	-1,063,469.36	-1,069,399.12	-5,929.76
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	-839,166.720	30 Sep 16				0.00	-258,507.40	-259,948.80	-1,441.40
FX DEAL TRANSACTED ON 31 AUG 2016 BRL / USD EX.RATE 3.2403 WITH GOLDMAN SACHS	539,597.000	31 Aug 16				0.00	166,526.86	165,843.59	-683.27

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	609,562.730	31 Mar 16				0.00	171,278.41	170,628.77	-649.64
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	186,526.220	31 Mar 16				0.00	52,411.20	52,212.41	-198.79
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	2,460,614.950	31 Mar 16				0.00	691,397.61	688,775.20	-2,622.41
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	300,341.030	31 Mar 16				0.00	84,391.53	84,071.44	-320.09
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	-874,735.920	31 Mar 16				0.00	-245,788.28	-244,856.03	932.25
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	-1,096,368.000	31 Mar 16				0.00	-308,063.73	-306,895.27	1,168.46
FX DEAL TRANSACTED ON 31 MAY 2016 USD / BRL EX.RATE 0.2781564 WITH GOLDMAN SACHS	-194,014.460	31 May 16				0.00	-53,966.36	-53,830.85	135.51
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	3,273,073.490	31 Oct 16				0.00	1,028,912.48	1,011,222.21	-17,690.27
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	3,452,234.240	31 Oct 16				0.00	1,085,232.86	1,066,574.26	-18,658.60
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	208,764.780	31 Oct 16				0.00	65,626.60	64,498.27	-1,128.33
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2016 GBP / USD EX.RATE 0.7588661 WITH GOLDMAN SACHS	904,000.000	1 Aug 16				0.00	1,191,250.97	1,193,641.54	2,390.57
FX DEAL TRANSACTED ON 01 AUG 2016 USD / GBP EX.RATE 1.3183684 WITH GOLDMAN SACHS	-904,000.000	1 Aug 16				0.00	-1,191,805.03	-1,202,320.00	-10,514.97

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 15 NOV 2016 GBP / USD EX.RATE 0.8041058 WITH GOLDMAN SACHS	82,000.000	15 Nov 16				0.00	101,976.64	101,569.30	-407.34
FX DEAL TRANSACTED ON 15 NOV 2016 USD / GBP EX.RATE 1.2439122 WITH GOLDMAN SACHS	-82,000.000	15 Nov 16				0.00	-102,000.80	-102,450.80	-450.00
FX DEAL TRANSACTED ON 29 MAR 2016 GBP / USD EX.RATE 0.7002801 WITH GOLDMAN SACHS	1,070,000.000	29 Mar 16				0.00	1,527,960.00	1,518,169.58	-9,790.42
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.428105 WITH GOLDMAN SACHS	-1,070,000.000	29 Mar 16				0.00	-1,528,072.35	-1,570,010.97	-41,938.62
Euro - EUR									
FX DEAL TRANSACTED ON 13 JUN 2016 EUR / USD EX.RATE 0.8871529 WITH GOLDMAN SACHS	66,000.000	13 Jun 16				0.00	74,395.29	74,583.30	188.01
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.128126 WITH GOLDMAN SACHS	-66,000.000	13 Jun 16				0.00	-74,456.32	-73,507.50	948.82
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8974244 WITH GOLDMAN SACHS	10,876,557.000	25 May 16				0.00	12,119,747.47	12,151,833.61	32,086.14
FX DEAL TRANSACTED ON 25 MAY 2016 USD / EUR EX.RATE 1.115574 WITH GOLDMAN SACHS	-10,876,557.000	25 May 16				0.00	-12,133,604.20	-12,113,764.88	19,839.32
FX DEAL TRANSACTED ON 28 SEP 2016 EUR / USD EX.RATE 0.8920607 WITH GOLDMAN SACHS	8,660,557.000	28 Sep 16				0.00	9,708,484.40	9,715,412.80	6,928.40
FX DEAL TRANSACTED ON 28 SEP 2016 USD / EUR EX.RATE 1.1223675 WITH GOLDMAN SACHS	-8,660,557.000	28 Sep 16				0.00	-9,720,327.71	-9,564,286.42	156,041.29
FX DEAL TRANSACTED ON 30 AUG 2016 EUR / USD EX.RATE 0.8940473 WITH GOLDMAN SACHS	239,000.000	30 Aug 16				0.00	267,323.65	268,110.20	786.55
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.1167667 WITH GOLDMAN SACHS	-239,000.000	30 Aug 16				0.00	-266,907.24	-266,520.84	386.40

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 01 JUL 2016 INR / USD EX.RATE 67.29 WITH GOLDMAN SACHS	16,194,677.900	1 Jul 16				0.00	240,669.90	242,000.57	1,330.67
FX DEAL TRANSACTED ON 05 MAY 2016 INR / USD EX.RATE 66.76 WITH GOLDMAN SACHS	15,266,762.160	5 May 16				0.00	228,681.28	227,370.05	-1,311.23
FX DEAL TRANSACTED ON 13 JUL 2016 USD / INR EX.RATE 0.0148799 WITH GOLDMAN SACHS	-16,194,677.900	13 Jul 16				0.00	-240,975.74	-242,000.57	-1,024.83
FX DEAL TRANSACTED ON 25 MAY 2016 USD / INR EX.RATE 0.0148265 WITH GOLDMAN SACHS	-15,266,762.160	25 May 16				0.00	-226,352.99	-227,370.05	-1,017.06
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 05 FEB 2016 USD / IDR EX.RATE 0.0000732 WITH GOLDMAN SACHS	-652,098,366.000	5 Feb 16				0.00	-47,737.80	-48,625.96	-888.16
FX DEAL TRANSACTED ON 08 APR 2016 IDR / USD EX.RATE 13101.0 WITH GOLDMAN SACHS	70,692,310.000	8 Apr 16				0.00	5,395.95	5,364.62	-31.33
FX DEAL TRANSACTED ON 08 APR 2016 USD / IDR EX.RATE 0.0000752 WITH GOLDMAN SACHS	-70,692,310.000	8 Apr 16				0.00	-5,316.81	-5,396.36	-79.55
FX DEAL TRANSACTED ON 13 APR 2016 USD / IDR EX.RATE 0.0000764 WITH GOLDMAN SACHS	-70,692,310.000	13 Apr 16				0.00	-5,398.01	-5,364.62	33.39
FX DEAL TRANSACTED ON 13 JUL 2016 USD / IDR EX.RATE 0.0000758 WITH GOLDMAN SACHS	-1,594,778,768.000	13 Jul 16				0.00	-120,954.02	-122,392.85	-1,438.83
FX DEAL TRANSACTED ON 14 OCT 2016 USD / IDR EX.RATE 0.0000759 WITH GOLDMAN SACHS	-6,110,213,159.000	14 Oct 16				0.00	-463,773.29	-449,568.31	14,204.98
FX DEAL TRANSACTED ON 18 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	6,088,343,721.000	18 Jul 16				0.00	464,759.06	464,759.06	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / IDR EX.RATE 0.0000756 WITH GOLDMAN SACHS	-6,088,343,721.000	18 Jul 16				0.00	-460,470.71	-467,255.85	-6,785.14

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 20 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	70,692,310.000	20 Jul 16				0.00	5,396.36	5,396.36	0.00
FX DEAL TRANSACTED ON 20 JUL 2016 USD / IDR EX.RATE 0.0000763 WITH GOLDMAN SACHS	-6,088,343,721.000	20 Jul 16				0.00	-464,759.06	-464,759.06	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	6,088,343,721.000	23 Sep 16				0.00	464,830.03	467,255.85	2,425.82
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	1,594,778,768.000	23 Sep 16				0.00	121,757.43	122,392.85	635.42
FX DEAL TRANSACTED ON 24 FEB 2016 IDR / USD EX.RATE 13446.0 WITH GOLDMAN SACHS	652,098,366.000	24 Feb 16				0.00	48,497.57	48,625.96	128.39
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 DEC 2015 MXN / USD EX.RATE 17.1476 WITH GOLDMAN SACHS	1,688,000.000	10 Dec 15				0.00	98,439.43	95,280.30	-3,159.13
FX DEAL TRANSACTED ON 10 DEC 2015 USD / MXN EX.RATE 0.0585892 WITH GOLDMAN SACHS	-1,688,000.000	10 Dec 15				0.00	-98,898.52	-98,792.89	105.63
FX DEAL TRANSACTED ON 12 JUL 2016 USD / MXN EX.RATE 0.0545154 WITH GOLDMAN SACHS	-2,562,144.970	12 Jul 16				0.00	-139,676.29	-135,252.65	4,423.64
FX DEAL TRANSACTED ON 30 MAR 2016 MXN / USD EX.RATE 17.2096847 WITH GOLDMAN	4,080,941.440	30 Mar 16				0.00	237,130.52	238,125.86	995.34
Russian ruble - RUB									
FX DEAL TRANSACTED ON 07 OCT 2016 RUB / USD EX.RATE 62.2 WITH GOLDMAN SACHS BANK	40,547,518.620	7 Oct 16				0.00	651,889.37	643,655.85	-8,233.52
FX DEAL TRANSACTED ON 07 OCT 2016 USD / RUB EX.RATE 0.0159274 WITH GOLDMAN SACHS	-40,547,518.620	7 Oct 16				0.00	-645,815.38	-634,347.91	11,467.47

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 12 OCT 2016 RUB / USD EX.RATE 62.5132 WITH GOLDMAN SACHS	46,988,711.990	12 Oct 16				0.00	751,660.64	745,904.07	-5,756.57
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH GOLDMAN SACHS	-40,547,518.620	12 Oct 16				0.00	-648,623.31	-643,655.85	4,967.46
FX DEAL TRANSACTED ON 16 AUG 2016 RUB / USD EX.RATE 63.86 WITH GOLDMAN SACHS	46,988,711.990	16 Aug 16				0.00	735,808.21	733,639.80	-2,168.41
FX DEAL TRANSACTED ON 16 AUG 2016 USD / RUB EX.RATE 0.015447 WITH GOLDMAN SACHS	-46,988,711.990	16 Aug 16				0.00	-725,834.52	-745,904.07	-20,069.55
FX DEAL TRANSACTED ON 16 NOV 2016 RUB / USD EX.RATE 65.12 WITH GOLDMAN SACHS	47,955,859.330	16 Nov 16				0.00	736,422.90	750,248.11	13,825.21
FX DEAL TRANSACTED ON 16 NOV 2016 USD / RUB EX.RATE 0.0151601 WITH GOLDMAN SACHS	-47,955,859.330	16 Nov 16				0.00	-727,017.01	-734,798.95	-7,781.94
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH GOLDMAN SACHS	5,177,486.780	17 Aug 16				0.00	80,753.51	80,836.66	83.15
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH GOLDMAN SACHS	-46,988,711.990	17 Aug 16				0.00	-732,885.16	-733,639.80	-754.64
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH GOLDMAN SACHS	40,547,518.620	21 Nov 16				0.00	630,889.47	634,347.91	3,458.44
FX DEAL TRANSACTED ON 21 NOV 2016 USD / RUB EX.RATE 0.0155593 WITH GOLDMAN SACHS	-47,955,859.330	21 Nov 16				0.00	-746,157.79	-750,248.11	-4,090.32
FX DEAL TRANSACTED ON 27 JUN 2016 USD / RUB EX.RATE 0.0151149 WITH GOLDMAN SACHS	-5,177,486.780	27 Jun 16				0.00	-78,257.06	-80,836.66	-2,579.60
Turkish lira - TRY									
FX DEAL TRANSACTED ON 02 MAR 2016 TRY / USD EX.RATE 2.95766 WITH GOLDMAN SACHS	590,770.050	2 Mar 16				0.00	199,742.38	208,605.24	8,862.86

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 19 JUL 2016 TRY / USD EX.RATE 2.99358 WITH GOLDMAN SACHS	142,364.790	19 Jul 16				0.00	47,556.70	47,971.42	414.72
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2016 GBP / USD EX.RATE 0.7588661 WITH GOLDMAN SACHS	-1,191,250.970	1 Aug 16				0.00	-1,191,250.97	-1,191,250.97	0.00
FX DEAL TRANSACTED ON 01 AUG 2016 USD / GBP EX.RATE 1.3183684 WITH GOLDMAN SACHS	1,191,805.030	1 Aug 16				0.00	1,191,805.03	1,191,805.03	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 INR / USD EX.RATE 67.29 WITH GOLDMAN SACHS	-240,669.900	1 Jul 16				0.00	-240,669.90	-240,669.90	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 BRL / USD EX.RATE 3.922 WITH GOLDMAN SACHS	-223,033.130	2 Mar 16				0.00	-223,033.13	-223,033.13	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 TRY / USD EX.RATE 2.95766 WITH GOLDMAN SACHS	-199,742.380	2 Mar 16				0.00	-199,742.38	-199,742.38	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 USD / IDR EX.RATE 0.0000732 WITH GOLDMAN SACHS	47,737.800	5 Feb 16				0.00	47,737.80	47,737.80	0.00
FX DEAL TRANSACTED ON 05 MAY 2016 INR / USD EX.RATE 66.76 WITH GOLDMAN SACHS	-228,681.280	5 May 16				0.00	-228,681.28	-228,681.28	0.00
FX DEAL TRANSACTED ON 06 JAN 2016 BRL / USD EX.RATE 4.0708 WITH GOLDMAN SACHS	-267,340.290	6 Jan 16				0.00	-267,340.29	-267,340.29	0.00
FX DEAL TRANSACTED ON 07 JUN 2016 USD / BRL EX.RATE 0.2875216 WITH GOLDMAN SACHS	223,140.920	7 Jun 16				0.00	223,140.92	223,140.92	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / BRL EX.RATE 0.2621026 WITH GOLDMAN SACHS	644,933.540	7 Mar 16				0.00	644,933.54	644,933.54	0.00
FX DEAL TRANSACTED ON 07 OCT 2016 RUB / USD EX.RATE 62.2 WITH GOLDMAN SACHS BANK	-651,889.370	7 Oct 16				0.00	-651,889.37	-651,889.37	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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 OCT 2016 USD / RUB EX.RATE 0.0159274 WITH GOLDMAN SACHS	645,815.380	7 Oct 16				0.00	645,815.38	645,815.38	0.00
FX DEAL TRANSACTED ON 08 APR 2016 IDR / USD EX.RATE 13101.0 WITH GOLDMAN SACHS	-5,395.950	8 Apr 16				0.00	-5,395.95	-5,395.95	0.00
FX DEAL TRANSACTED ON 08 APR 2016 USD / IDR EX.RATE 0.0000752 WITH GOLDMAN SACHS	5,316.810	8 Apr 16				0.00	5,316.81	5,316.81	0.00
FX DEAL TRANSACTED ON 09 JUN 2016 USD / BRL EX.RATE 0.2943627 WITH GOLDMAN SACHS	134,515.450	9 Jun 16				0.00	134,515.45	134,515.45	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / BRL EX.RATE 0.3070131 WITH GOLDMAN SACHS	609,076.130	9 Nov 16				0.00	609,076.13	609,076.13	0.00
FX DEAL TRANSACTED ON 10 DEC 2015 MXN / USD EX.RATE 17.1476 WITH GOLDMAN SACHS	-98,439.430	10 Dec 15				0.00	-98,439.43	-98,439.43	0.00
FX DEAL TRANSACTED ON 10 DEC 2015 USD / MXN EX.RATE 0.0585892 WITH GOLDMAN SACHS	98,898.520	10 Dec 15				0.00	98,898.52	98,898.52	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 BRL / USD EX.RATE 3.4613 WITH GOLDMAN SACHS	-299,424.240	11 Nov 16				0.00	-299,424.24	-299,424.24	0.00
FX DEAL TRANSACTED ON 12 AUG 2016 USD / BRL EX.RATE 0.3150499 WITH GOLDMAN SACHS	170,000.000	12 Aug 16				0.00	170,000.00	170,000.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 USD / MXN EX.RATE 0.0545154 WITH GOLDMAN SACHS	139,676.290	12 Jul 16				0.00	139,676.29	139,676.29	0.00
FX DEAL TRANSACTED ON 12 MAY 2016 BRL / USD EX.RATE 3.5131 WITH GOLDMAN SACHS	-55,226.000	12 May 16				0.00	-55,226.00	-55,226.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 RUB / USD EX.RATE 62.5132 WITH GOLDMAN SACHS	-751,660.640	12 Oct 16				0.00	-751,660.64	-751,660.64	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH GOLDMAN SACHS	648,623.310	12 Oct 16				0.00	648,623.31	648,623.31	0.00

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◆ 5% Report - Part B

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 SEP 2016 BRL / USD EX.RATE 3.3155 WITH GOLDMAN SACHS	-253,104.120	12 Sep 16				0.00	-253,104.12	-253,104.12	0.00
FX DEAL TRANSACTED ON 13 APR 2016 USD / IDR EX.RATE 0.0000764 WITH GOLDMAN SACHS	5,398.010	13 Apr 16				0.00	5,398.01	5,398.01	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / IDR EX.RATE 0.0000758 WITH GOLDMAN SACHS	120,954.020	13 Jul 16				0.00	120,954.02	120,954.02	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / INR EX.RATE 0.0148799 WITH GOLDMAN SACHS	240,975.740	13 Jul 16				0.00	240,975.74	240,975.74	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 EUR / USD EX.RATE 0.8871529 WITH GOLDMAN SACHS	-74,395.290	13 Jun 16				0.00	-74,395.29	-74,395.29	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 USD / BRL EX.RATE 0.2859594 WITH GOLDMAN SACHS	53,318.970	13 Jun 16				0.00	53,318.97	53,318.97	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.128126 WITH GOLDMAN SACHS	74,456.320	13 Jun 16				0.00	74,456.32	74,456.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	1,020,828.900	13 Oct 16				0.00	1,020,828.90	1,020,828.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	65,111.010	13 Oct 16				0.00	65,111.01	65,111.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / BRL EX.RATE 0.2853881 WITH GOLDMAN SACHS	52,901.950	14 Jun 16				0.00	52,901.95	52,901.95	0.00
FX DEAL TRANSACTED ON 14 MAR 2016 USD / BRL EX.RATE 0.2740852 WITH GOLDMAN SACHS	82,319.040	14 Mar 16				0.00	82,319.04	82,319.04	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / IDR EX.RATE 0.0000759 WITH GOLDMAN SACHS	463,773.290	14 Oct 16				0.00	463,773.29	463,773.29	0.00
FX DEAL TRANSACTED ON 15 JUL 2016 BRL / USD EX.RATE 3.2792 WITH GOLDMAN SACHS	-311,429.850	15 Jul 16				0.00	-311,429.85	-311,429.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 15 MAR 2016 USD / BRL EX.RATE 0.2673439 WITH GOLDMAN SACHS	162,962.900	15 Mar 16				0.00	162,962.90	162,962.90	0.00
FX DEAL TRANSACTED ON 15 NOV 2016 GBP / USD EX.RATE 0.8041058 WITH GOLDMAN SACHS	-101,976.640	15 Nov 16				0.00	-101,976.64	-101,976.64	0.00
FX DEAL TRANSACTED ON 15 NOV 2016 USD / GBP EX.RATE 1.2439122 WITH GOLDMAN SACHS	102,000.800	15 Nov 16				0.00	102,000.80	102,000.80	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 RUB / USD EX.RATE 63.86 WITH GOLDMAN SACHS	-735,808.210	16 Aug 16				0.00	-735,808.21	-735,808.21	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 USD / RUB EX.RATE 0.015447 WITH GOLDMAN SACHS	725,834.520	16 Aug 16				0.00	725,834.52	725,834.52	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 USD / BRL EX.RATE 0.2602947 WITH GOLDMAN SACHS	48,551.780	16 Mar 16				0.00	48,551.78	48,551.78	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 RUB / USD EX.RATE 65.12 WITH GOLDMAN SACHS	-736,422.900	16 Nov 16				0.00	-736,422.90	-736,422.90	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / RUB EX.RATE 0.0151601 WITH GOLDMAN SACHS	727,017.010	16 Nov 16				0.00	727,017.01	727,017.01	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH GOLDMAN SACHS	-80,753.510	17 Aug 16				0.00	-80,753.51	-80,753.51	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH GOLDMAN SACHS	732,885.160	17 Aug 16				0.00	732,885.16	732,885.16	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	-464,759.060	18 Jul 16				0.00	-464,759.06	-464,759.06	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / IDR EX.RATE 0.0000756 WITH GOLDMAN SACHS	460,470.710	18 Jul 16				0.00	460,470.71	460,470.71	0.00
FX DEAL TRANSACTED ON 19 JUL 2016 TRY / USD EX.RATE 2.99358 WITH GOLDMAN SACHS	-47,556.700	19 Jul 16				0.00	-47,556.70	-47,556.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 20 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	-5,396.360	20 Jul 16				0.00	-5,396.36	-5,396.36	0.00
FX DEAL TRANSACTED ON 20 JUL 2016 USD / IDR EX.RATE 0.0000763 WITH GOLDMAN SACHS	464,759.060	20 Jul 16				0.00	464,759.06	464,759.06	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH GOLDMAN SACHS	-630,889.470	21 Nov 16				0.00	-630,889.47	-630,889.47	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 USD / RUB EX.RATE 0.0155593 WITH GOLDMAN SACHS	746,157.790	21 Nov 16				0.00	746,157.79	746,157.79	0.00
FX DEAL TRANSACTED ON 22 APR 2016 BRL / USD EX.RATE 3.5805 WITH GOLDMAN SACHS	-269,937.340	22 Apr 16				0.00	-269,937.34	-269,937.34	0.00
FX DEAL TRANSACTED ON 22 FEB 2016 BRL / USD EX.RATE 4.00065 WITH GOLDMAN SACHS	-274,047.470	22 Feb 16				0.00	-274,047.47	-274,047.47	0.00
FX DEAL TRANSACTED ON 22 FEB 2016 USD / BRL EX.RATE 0.2524615 WITH GOLDMAN SACHS	276,790.710	22 Feb 16				0.00	276,790.71	276,790.71	0.00
FX DEAL TRANSACTED ON 22 JUN 2016 BRL / USD EX.RATE 3.4135 WITH GOLDMAN SACHS	-236,877.880	22 Jun 16				0.00	-236,877.88	-236,877.88	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 USD / BRL EX.RATE 0.2955782 WITH GOLDMAN SACHS	108,428.290	23 Jun 16				0.00	108,428.29	108,428.29	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	-121,757.430	23 Sep 16				0.00	-121,757.43	-121,757.43	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	-464,830.030	23 Sep 16				0.00	-464,830.03	-464,830.03	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 IDR / USD EX.RATE 13446.0 WITH GOLDMAN SACHS	-48,497.570	24 Feb 16				0.00	-48,497.57	-48,497.57	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8974244 WITH GOLDMAN SACHS	-12,119,747.470	25 May 16				0.00	-12,119,747.47	-12,119,747.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 25 MAY 2016 USD / EUR EX.RATE 1.115574 WITH GOLDMAN SACHS	12,133,604.200	25 May 16				0.00	12,133,604.20	12,133,604.20	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / INR EX.RATE 0.0148265 WITH GOLDMAN SACHS	226,352.990	25 May 16				0.00	226,352.99	226,352.99	0.00
FX DEAL TRANSACTED ON 26 OCT 2016 BRL / USD EX.RATE 3.15 WITH GOLDMAN SACHS BANK	-342,422.730	26 Oct 16				0.00	-342,422.73	-342,422.73	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / RUB EX.RATE 0.0151149 WITH GOLDMAN SACHS	78,257.060	27 Jun 16				0.00	78,257.06	78,257.06	0.00
FX DEAL TRANSACTED ON 27 SEP 2016 BRL / USD EX.RATE 3.238 WITH GOLDMAN SACHS	-1,066,162.520	27 Sep 16				0.00	-1,066,162.52	-1,066,162.52	0.00
FX DEAL TRANSACTED ON 27 SEP 2016 USD / BRL EX.RATE 0.3063022 WITH GOLDMAN SACHS	1,057,426.830	27 Sep 16				0.00	1,057,426.83	1,057,426.83	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 BRL / USD EX.RATE 3.348 WITH GOLDMAN SACHS	-778,437.150	28 Jun 16				0.00	-778,437.15	-778,437.15	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / BRL EX.RATE 0.2963885 WITH GOLDMAN SACHS	772,449.970	28 Jun 16				0.00	772,449.97	772,449.97	0.00
FX DEAL TRANSACTED ON 28 MAR 2016 USD / BRL EX.RATE 0.2721088 WITH GOLDMAN SACHS	232,760.040	28 Mar 16				0.00	232,760.04	232,760.04	0.00
FX DEAL TRANSACTED ON 28 SEP 2016 EUR / USD EX.RATE 0.8920607 WITH GOLDMAN SACHS	-9,708,484.400	28 Sep 16				0.00	-9,708,484.40	-9,708,484.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2016 USD / EUR EX.RATE 1.1223675 WITH GOLDMAN SACHS	9,720,327.710	28 Sep 16				0.00	9,720,327.71	9,720,327.71	0.00
FX DEAL TRANSACTED ON 29 APR 2016 BRL / USD EX.RATE 3.4508 WITH GOLDMAN SACHS	-247,882.570	29 Apr 16				0.00	-247,882.57	-247,882.57	0.00
FX DEAL TRANSACTED ON 29 APR 2016 USD / BRL EX.RATE 0.2897879 WITH GOLDMAN SACHS	280,083.070	29 Apr 16				0.00	280,083.07	280,083.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 29 FEB 2016 BRL / USD EX.RATE 3.9796 WITH GOLDMAN SACHS	-275,497.030	29 Feb 16				0.00	-275,497.03	-275,497.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH GOLDMAN SACHS	269,191.860	29 Jan 16				0.00	269,191.86	269,191.86	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-804,633.400	29 Jul 16				0.00	-804,633.40	-804,633.40	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-724,703.150	29 Jul 16				0.00	-724,703.15	-724,703.15	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-113,255.500	29 Jul 16				0.00	-113,255.50	-113,255.50	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-321,349.750	29 Jul 16				0.00	-321,349.75	-321,349.75	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH GOLDMAN SACHS	315,295.080	29 Jul 16				0.00	315,295.08	315,295.08	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / BRL EX.RATE 0.3049245 WITH GOLDMAN SACHS	317,381.260	29 Jun 16				0.00	317,381.26	317,381.26	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 GBP / USD EX.RATE 0.7002801 WITH GOLDMAN SACHS	-1,527,960.000	29 Mar 16				0.00	-1,527,960.00	-1,527,960.00	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.428105 WITH GOLDMAN SACHS	1,528,072.350	29 Mar 16				0.00	1,528,072.35	1,528,072.35	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 EUR / USD EX.RATE 0.8940473 WITH GOLDMAN SACHS	-267,323.650	30 Aug 16				0.00	-267,323.65	-267,323.65	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.1167667 WITH GOLDMAN SACHS	266,907.240	30 Aug 16				0.00	266,907.24	266,907.24	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-58,089.740	30 Jun 16				0.00	-58,089.74	-58,089.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-57,750.770	30 Jun 16				0.00	-57,750.77	-57,750.77	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-142,367.700	30 Jun 16				0.00	-142,367.70	-142,367.70	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-241,785.820	30 Jun 16				0.00	-241,785.82	-241,785.82	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3088612 WITH GOLDMAN SACHS	724,994.130	30 Jun 16				0.00	724,994.13	724,994.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	811,953.260	30 Jun 16				0.00	811,953.26	811,953.26	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	251,910.600	30 Jun 16				0.00	251,910.60	251,910.60	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 MXN / USD EX.RATE 17.2096847 WITH GOLDMAN	-237,130.520	30 Mar 16				0.00	-237,130.52	-237,130.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 BRL / USD EX.RATE 3.3967 WITH GOLDMAN SACHS	-584,060.020	30 Nov 16				0.00	-584,060.02	-584,060.02	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	317,552.800	30 Nov 16				0.00	317,552.80	317,552.80	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	305,118.830	30 Nov 16				0.00	305,118.83	305,118.83	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	1,063,469.360	30 Sep 16				0.00	1,063,469.36	1,063,469.36	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	258,507.400	30 Sep 16				0.00	258,507.40	258,507.40	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 BRL / USD EX.RATE 3.2403 WITH GOLDMAN SACHS	-166,526.860	31 Aug 16				0.00	-166,526.86	-166,526.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-171,278.410	31 Mar 16				0.00	-171,278.41	-171,278.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-52,411.200	31 Mar 16				0.00	-52,411.20	-52,411.20	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-691,397.610	31 Mar 16				0.00	-691,397.61	-691,397.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-84,391.530	31 Mar 16				0.00	-84,391.53	-84,391.53	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	245,788.280	31 Mar 16				0.00	245,788.28	245,788.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	308,063.730	31 Mar 16				0.00	308,063.73	308,063.73	0.00
FX DEAL TRANSACTED ON 31 MAY 2016 USD / BRL EX.RATE 0.2781564 WITH GOLDMAN SACHS	53,966.360	31 May 16				0.00	53,966.36	53,966.36	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-1,028,912.480	31 Oct 16				0.00	-1,028,912.48	-1,028,912.48	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-1,085,232.860	31 Oct 16				0.00	-1,085,232.86	-1,085,232.86	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-65,626.600	31 Oct 16				0.00	-65,626.60	-65,626.60	0.00
Total GOLDMAN SACHS BANK USA.							-0.00	100,883.66	100,883.66

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
MORGAN STANLEY BANK, N A									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2016 USD / EUR EX.RATE 1.1189416 WITH MORGAN	-263,000.000	1 Jun 16				0.00	-294,281.64	-292,916.24	1,365.40
FX DEAL TRANSACTED ON 24 FEB 2016 EUR / USD EX.RATE 0.9121591 WITH MORGAN	10,943,557.000	24 Feb 16				0.00	11,997,421.54	11,884,155.85	-113,265.69
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.097355 WITH MORGAN STANLEY	-10,943,557.000	24 Feb 16				0.00	-12,008,966.99	-12,415,465.00	-406,498.01
FX DEAL TRANSACTED ON 26 AUG 2016 EUR / USD EX.RATE 0.8853475 WITH MORGAN	8,343,557.000	26 Aug 16				0.00	9,424,047.63	9,338,943.64	-85,103.99
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.13107 WITH MORGAN STANLEY	-8,343,557.000	26 Aug 16				0.00	-9,437,147.02	-9,359,802.20	77,344.82
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8935968 WITH MORGAN	2,862,000.000	27 May 16				0.00	3,202,786.93	3,187,552.37	-15,234.56
FX DEAL TRANSACTED ON 27 MAY 2016 USD / EUR EX.RATE 1.1178 WITH MORGAN STANLEY	-2,862,000.000	27 May 16				0.00	-3,199,143.60	-3,197,569.58	1,574.02
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2016 USD / EUR EX.RATE 1.1189416 WITH MORGAN	294,281.640	1 Jun 16				0.00	294,281.64	294,281.64	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 EUR / USD EX.RATE 0.9121591 WITH MORGAN	-11,997,421.540	24 Feb 16				0.00	-11,997,421.54	-11,997,421.54	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.097355 WITH MORGAN STANLEY	12,008,966.990	24 Feb 16				0.00	12,008,966.99	12,008,966.99	0.00
FX DEAL TRANSACTED ON 26 AUG 2016 EUR / USD EX.RATE 0.8853475 WITH MORGAN	-9,424,047.630	26 Aug 16				0.00	-9,424,047.63	-9,424,047.63	0.00
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.13107 WITH MORGAN STANLEY	9,437,147.020	26 Aug 16				0.00	9,437,147.02	9,437,147.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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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
MORGAN STANLEY BANK, N A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8935968 WITH MORGAN	-3,202,786.930	27 May 16				0.00	-3,202,786.93	-3,202,786.93	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 USD / EUR EX.RATE 1.1178 WITH MORGAN STANLEY	3,199,143.600	27 May 16				0.00	3,199,143.60	3,199,143.60	0.00
Total MORGAN STANLEY BANK, N A							-0.00	-539,818.01	-539,818.01

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH UBS AG STAMFORD	1,860,076.690	31 Dec 15				0.00	476,356.46	460,694.40	-15,662.06
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 NOV 2016 GBP / USD EX.RATE 0.8163732 WITH UBS AG	885,000.000	1 Nov 16				0.00	1,084,063.05	1,081,425.74	-2,637.31
FX DEAL TRANSACTED ON 01 NOV 2016 USD / GBP EX.RATE 1.225558 WITH UBS AG	-885,000.000	1 Nov 16				0.00	-1,084,618.83	-1,105,718.98	-21,100.15
FX DEAL TRANSACTED ON 03 OCT 2016 GBP / USD EX.RATE 0.7768982 WITH UBS AG	885,000.000	3 Oct 16				0.00	1,139,145.45	1,136,074.51	-3,070.94
FX DEAL TRANSACTED ON 03 OCT 2016 USD / GBP EX.RATE 1.287923 WITH UBS AG	-885,000.000	3 Oct 16				0.00	-1,139,811.86	-1,081,425.74	58,386.12
FX DEAL TRANSACTED ON 04 JUL 2016 USD / GBP EX.RATE 1.331626 WITH UBS AG	-1,483.910	4 Jul 16				0.00	-1,976.01	-1,971.97	4.04
Euro - EUR									
FX DEAL TRANSACTED ON 03 FEB 2016 EUR / USD EX.RATE 0.915047 WITH UBS AG	52,000.000	3 Feb 16				0.00	56,827.68	57,457.40	629.72
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.093524 WITH UBS AG	-52,000.000	3 Feb 16				0.00	-56,863.25	-56,469.40	393.85
FX DEAL TRANSACTED ON 07 SEP 2016 EUR / USD EX.RATE 0.889561 WITH UBS AG	409,000.000	7 Sep 16				0.00	459,777.35	459,818.24	40.89
FX DEAL TRANSACTED ON 07 SEP 2016 USD / EUR EX.RATE 1.12538 WITH UBS AG STAMFORD	-409,000.000	7 Sep 16				0.00	-460,280.42	-458,816.20	1,464.22
FX DEAL TRANSACTED ON 15 SEP 2016 EUR / USD EX.RATE 0.8888075 WITH UBS AG	67,000.000	15 Sep 16				0.00	75,381.90	75,160.60	-221.30

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 15 SEP 2016 USD / EUR EX.RATE 1.12413 WITH UBS AG STAMFORD	-67,000.000	15 Sep 16				0.00	-75,316.71	-75,334.80	-18.09
FX DEAL TRANSACTED ON 21 DEC 2015 EUR / USD EX.RATE 0.9154994 WITH UBS AG	11,351,000.000	21 Dec 15				0.00	12,398,697.30	12,264,187.74	-134,509.56
FX DEAL TRANSACTED ON 21 DEC 2015 USD / EUR EX.RATE 1.09307 WITH UBS AG STAMFORD	-11,351,000.000	21 Dec 15				0.00	-12,407,437.57	-12,365,212.00	42,225.57
FX DEAL TRANSACTED ON 25 JAN 2016 EUR / USD EX.RATE 0.9229349 WITH UBS AG	11,158,000.000	25 Jan 16				0.00	12,089,693.00	12,154,967.45	65,274.45
FX DEAL TRANSACTED ON 25 JAN 2016 USD / EUR EX.RATE 1.084252 WITH UBS AG	-11,158,000.000	25 Jan 16				0.00	-12,098,083.82	-12,117,030.23	-18,946.41
FX DEAL TRANSACTED ON 29 MAR 2016 EUR / USD EX.RATE 0.8930166 WITH UBS AG	10,876,557.000	29 Mar 16				0.00	12,179,568.53	12,339,453.51	159,884.98
FX DEAL TRANSACTED ON 29 MAR 2016 USD / EUR EX.RATE 1.120763 WITH UBS AG	-10,876,557.000	29 Mar 16				0.00	-12,190,042.65	-12,522,724.20	-332,681.55
Indian rupee - INR									
FX DEAL TRANSACTED ON 11 JUL 2016 INR / USD EX.RATE 67.8351032 WITH UBS AG	24,128,704.740	11 Jul 16				0.00	355,696.44	360,049.31	4,352.87
FX DEAL TRANSACTED ON 11 JUL 2016 USD / INR EX.RATE 0.0148932 WITH UBS AG	-24,128,704.740	11 Jul 16				0.00	-359,353.85	-360,560.44	-1,206.59
FX DEAL TRANSACTED ON 13 JUL 2016 INR / USD EX.RATE 67.2046 WITH UBS AG STAMFORD	24,128,704.740	13 Jul 16				0.00	359,033.53	360,560.44	1,526.91
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH UBS AG	-24,128,704.740	20 Sep 16				0.00	-360,022.45	-360,049.31	-26.86
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 NOV 2016 USD / MXN EX.RATE 0.0494879 WITH UBS AG	-5,331,282.860	9 Nov 16				0.00	-263,833.73	-259,740.75	4,092.98

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 17 NOV 2016 MXN / USD EX.RATE 20.34125 WITH UBS AG	5,322,935.910	17 Nov 16				0.00	261,681.85	259,334.09	-2,347.76
FX DEAL TRANSACTED ON 17 NOV 2016 USD / MXN EX.RATE 0.0488226 WITH UBS AG	-5,322,935.910	17 Nov 16				0.00	-259,879.67	-258,728.47	1,151.20
FX DEAL TRANSACTED ON 22 NOV 2016 MXN / USD EX.RATE 20.61076 WITH UBS AG	5,339,974.440	22 Nov 16				0.00	259,086.73	259,556.65	469.92
FX DEAL TRANSACTED ON 26 OCT 2016 USD / MXN EX.RATE 0.0534846 WITH UBS AG	-2,253,000.550	26 Oct 16				0.00	-120,500.79	-109,766.46	10,734.33
South African rand - ZAR									
FX DEAL TRANSACTED ON 09 NOV 2016 USD / ZAR EX.RATE 0.0737083 WITH UBS AG	-2,065,143.680	9 Nov 16				0.00	-152,218.15	-144,270.36	7,947.79
FX DEAL TRANSACTED ON 09 NOV 2016 ZAR / USD EX.RATE 13.54529 WITH UBS AG	2,065,143.680	9 Nov 16				0.00	152,462.12	151,862.76	-599.36
FX DEAL TRANSACTED ON 16 NOV 2016 USD / ZAR EX.RATE 0.0688074 WITH UBS AG	-2,065,143.680	16 Nov 16				0.00	-142,097.17	-145,488.00	-3,390.83
FX DEAL TRANSACTED ON 16 NOV 2016 ZAR / USD EX.RATE 14.31322 WITH UBS AG	2,065,143.680	16 Nov 16				0.00	144,282.26	144,270.36	-11.90
FX DEAL TRANSACTED ON 30 NOV 2016 ZAR / USD EX.RATE 14.20558 WITH UBS AG	1,835,093.160	30 Nov 16				0.00	129,181.15	129,281.09	99.94
Turkish lira - TRY									
FX DEAL TRANSACTED ON 18 OCT 2016 TRY / USD EX.RATE 3.12068 WITH UBS AG STAMFORD	713,711.630	18 Oct 16				0.00	228,703.88	207,128.09	-21,575.79
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 04 JUL 2016 AED / USD EX.RATE 3.6727034 WITH UBS AG	38,047.230	4 Jul 16				0.00	10,359.47	10,358.91	-0.56

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 NOV 2016 GBP / USD EX.RATE 0.8163732 WITH UBS AG	-1,084,063.050	1 Nov 16				0.00	-1,084,063.05	-1,084,063.05	0.00
FX DEAL TRANSACTED ON 01 NOV 2016 USD / GBP EX.RATE 1.225558 WITH UBS AG	1,084,618.830	1 Nov 16				0.00	1,084,618.83	1,084,618.83	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 EUR / USD EX.RATE 0.915047 WITH UBS AG	-56,827.680	3 Feb 16				0.00	-56,827.68	-56,827.68	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.093524 WITH UBS AG	56,863.250	3 Feb 16				0.00	56,863.25	56,863.25	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 GBP / USD EX.RATE 0.7768982 WITH UBS AG	-1,139,145.450	3 Oct 16				0.00	-1,139,145.45	-1,139,145.45	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 USD / GBP EX.RATE 1.287923 WITH UBS AG	1,139,811.860	3 Oct 16				0.00	1,139,811.86	1,139,811.86	0.00
FX DEAL TRANSACTED ON 04 JUL 2016 AED / USD EX.RATE 3.6727034 WITH UBS AG	-10,359.470	4 Jul 16				0.00	-10,359.47	-10,359.47	0.00
FX DEAL TRANSACTED ON 04 JUL 2016 USD / GBP EX.RATE 1.331626 WITH UBS AG	1,976.010	4 Jul 16				0.00	1,976.01	1,976.01	0.00
FX DEAL TRANSACTED ON 07 SEP 2016 EUR / USD EX.RATE 0.889561 WITH UBS AG	-459,777.350	7 Sep 16				0.00	-459,777.35	-459,777.35	0.00
FX DEAL TRANSACTED ON 07 SEP 2016 USD / EUR EX.RATE 1.12538 WITH UBS AG STAMFORD	460,280.420	7 Sep 16				0.00	460,280.42	460,280.42	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / MXN EX.RATE 0.0494879 WITH UBS AG	263,833.730	9 Nov 16				0.00	263,833.73	263,833.73	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / ZAR EX.RATE 0.0737083 WITH UBS AG	152,218.150	9 Nov 16				0.00	152,218.15	152,218.15	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 ZAR / USD EX.RATE 13.54529 WITH UBS AG	-152,462.120	9 Nov 16				0.00	-152,462.12	-152,462.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 JUL 2016 INR / USD EX.RATE 67.8351032 WITH UBS AG	-355,696.440	11 Jul 16				0.00	-355,696.44	-355,696.44	0.00
FX DEAL TRANSACTED ON 11 JUL 2016 USD / INR EX.RATE 0.0148932 WITH UBS AG	359,353.850	11 Jul 16				0.00	359,353.85	359,353.85	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 INR / USD EX.RATE 67.2046 WITH UBS AG STAMFORD	-359,033.530	13 Jul 16				0.00	-359,033.53	-359,033.53	0.00
FX DEAL TRANSACTED ON 15 SEP 2016 EUR / USD EX.RATE 0.8888075 WITH UBS AG	-75,381.900	15 Sep 16				0.00	-75,381.90	-75,381.90	0.00
FX DEAL TRANSACTED ON 15 SEP 2016 USD / EUR EX.RATE 1.12413 WITH UBS AG STAMFORD	75,316.710	15 Sep 16				0.00	75,316.71	75,316.71	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / ZAR EX.RATE 0.0688074 WITH UBS AG	142,097.170	16 Nov 16				0.00	142,097.17	142,097.17	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 ZAR / USD EX.RATE 14.31322 WITH UBS AG	-144,282.260	16 Nov 16				0.00	-144,282.26	-144,282.26	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 MXN / USD EX.RATE 20.34125 WITH UBS AG	-261,681.850	17 Nov 16				0.00	-261,681.85	-261,681.85	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 USD / MXN EX.RATE 0.0488226 WITH UBS AG	259,879.670	17 Nov 16				0.00	259,879.67	259,879.67	0.00
FX DEAL TRANSACTED ON 18 OCT 2016 TRY / USD EX.RATE 3.12068 WITH UBS AG STAMFORD	-228,703.880	18 Oct 16				0.00	-228,703.88	-228,703.88	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH UBS AG	360,022.450	20 Sep 16				0.00	360,022.45	360,022.45	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 EUR / USD EX.RATE 0.9154994 WITH UBS AG	-12,398,697.300	21 Dec 15				0.00	-12,398,697.30	-12,398,697.30	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 USD / EUR EX.RATE 1.09307 WITH UBS AG STAMFORD	12,407,437.570	21 Dec 15				0.00	12,407,437.57	12,407,437.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 22 NOV 2016 MXN / USD EX.RATE 20.61076 WITH UBS AG	-259,086.730	22 Nov 16				0.00	-259,086.73	-259,086.73	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 EUR / USD EX.RATE 0.9229349 WITH UBS AG	-12,089,693.000	25 Jan 16				0.00	-12,089,693.00	-12,089,693.00	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 USD / EUR EX.RATE 1.084252 WITH UBS AG	12,098,083.820	25 Jan 16				0.00	12,098,083.82	12,098,083.82	0.00
FX DEAL TRANSACTED ON 26 OCT 2016 USD / MXN EX.RATE 0.0534846 WITH UBS AG	120,500.790	26 Oct 16				0.00	120,500.79	120,500.79	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 EUR / USD EX.RATE 0.8930166 WITH UBS AG	-12,179,568.530	29 Mar 16				0.00	-12,179,568.53	-12,179,568.53	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / EUR EX.RATE 1.120763 WITH UBS AG	12,190,042.650	29 Mar 16				0.00	12,190,042.65	12,190,042.65	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 ZAR / USD EX.RATE 14.20558 WITH UBS AG	-129,181.150	30 Nov 16				0.00	-129,181.15	-129,181.15	0.00
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH UBS AG STAMFORD	-476,356.460	31 Dec 15				0.00	-476,356.46	-476,356.46	0.00
Total UBS AG STAMFORD BRANCH							0.00	-199,327.24	-199,327.24

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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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
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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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

**Generated by Northern Trust from periodic data on 13 Jun 17 C0700*

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,375	187,058,902.76			0.00	187,058,902.76	187,058,902.76
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total dispositions	933		191,424,622.65		0.00	191,424,622.65	191,424,622.65
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-27-2016 TO 07-28-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/BNP PARIB .32% FROM 11-23-2016 TO 11-25-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,700,000.00			0.00	32,700,000.00	32,700,000.00
	Total dispositions	1		32,700,000.00		0.00	32,700,000.00	32,700,000.00
BUY TO OPEN REPO W/BNP PARIB .44% FROM 06-07-2016 TO 06-08-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-25-2016 TO 07-26-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0073

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-28-2016 TO 07-29-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-09-2016 TO 08-10-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-10-2016 TO 08-11-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-13-2016 TO 07-14-2016 CUSIP: 77799JUL3	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-24-2016 TO 08-25-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-30-2016 TO 08-31-2016 CUSIP: 77799AUG3	Total acquisitions	1	33,900,000.00			0.00	33,900,000.00	33,900,000.00
	Total dispositions	1		33,900,000.00		0.00	33,900,000.00	33,900,000.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-29-2016 TO 08-30-2016 CUSIP: 77799AUG3	Total acquisitions	1	33,400,000.00			0.00	33,400,000.00	33,400,000.00
	Total dispositions	1		33,400,000.00		0.00	33,400,000.00	33,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-06-2016 TO 09-07-2016 CUSIP: 77799SEP2	Total acquisitions	1	34,700,000.00			0.00	34,700,000.00	34,700,000.00
	Total dispositions	1		34,700,000.00		0.00	34,700,000.00	34,700,000.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-07-2016 TO 09-08-2016 CUSIP: 77799SEP2	Total acquisitions	1	35,400,000.00			0.00	35,400,000.00	35,400,000.00
	Total dispositions	1		35,400,000.00		0.00	35,400,000.00	35,400,000.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total acquisitions	1	35,200,000.00			0.00	35,200,000.00	35,200,000.00
	Total dispositions	1		35,200,000.00		0.00	35,200,000.00	35,200,000.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-26-2016 TO 08-29-2016 CUSIP: 77799AUG3	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-02-2016 TO 09-06-2016 CUSIP: 77799SEP2	Total acquisitions	1	34,100,000.00			0.00	34,100,000.00	34,100,000.00
	Total dispositions	1		34,100,000.00		0.00	34,100,000.00	34,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-02-2016 TO 08-03-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-08-2016 TO 08-09-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-08-2016 TO 09-09-2016 CUSIP: 77799SEP2	Total acquisitions	1	35,200,000.00			0.00	35,200,000.00	35,200,000.00
	Total dispositions	1		35,200,000.00		0.00	35,200,000.00	35,200,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-13-2016 TO 09-14-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 09-12-2016 TO 09-13-2016 CUSIP: 77799SEP2	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/BNP PARIB .54% FROM 08-04-2016 TO 08-05-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-31-2016 TO 09-01-2016 CUSIP: 77799AUG3	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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .54% FROM 09-01-2016 TO 09-02-2016 CUSIP: 77799SEP2	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
BUY TO OPEN REPO W/BNP PARIB .56% FROM 07-29-2016 TO 08-01-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/BNP PARIB .56% FROM 09-09-2016 TO 09-12-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/BNP PARIB .57% FROM 09-15-2016 TO 09-16-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-01-2016 TO 08-02-2016 CUSIP: 77799AUG3	Total acquisitions	1	34,900,000.00			0.00	34,900,000.00	34,900,000.00
	Total dispositions	1		34,900,000.00		0.00	34,900,000.00	34,900,000.00
BUY TO OPEN REPO W/CITIGROUP .25% FROM 11-22-2016 TO 11-23-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CITIGROUP .28% FROM 11-21-2016 TO 11-22-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-26-2016 TO 05-27-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .31% FROM 11-18-2016 TO 11-21-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00
	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00
BUY TO OPEN REPO W/CITIGROUP .31% FROM 12-23-2015 TO 12-24-2015 CUSIP: 77799DEC4	Total acquisitions	1	33,600,000.00			0.00	33,600,000.00	33,600,000.00
	Total dispositions	1		33,600,000.00		0.00	33,600,000.00	33,600,000.00
BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-25-2016 TO 05-26-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,100,000.00			0.00	36,100,000.00	36,100,000.00
	Total dispositions	1		36,100,000.00		0.00	36,100,000.00	36,100,000.00
BUY TO OPEN REPO W/CITIGROUP .36% FROM 11-17-2016 TO 11-18-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-24-2016 TO 05-25-2016 CUSIP: 77799MAY0	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/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016 CUSIP: 77799JUL3	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .4% FROM 06-06-2016 TO 06-07-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .4% FROM 07-19-2016 TO 07-20-2016 CUSIP: 77799JUL3	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/CITIGROUP .4% FROM 08-23-2016 TO 08-24-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-31-2016 TO 06-01-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-01-2016 TO 06-02-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-02-2016 TO 06-03-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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				
BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-02-2016 TO 11-03-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,900,000.00			0.00	35,900,000.00	35,900,000.00
	Total dispositions	1		35,900,000.00		0.00	35,900,000.00	35,900,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-16-2016 TO 11-17-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-19-2016 TO 09-20-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-21-2016 TO 09-22-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 06-03-2016 TO 06-06-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 09-20-2016 TO 09-21-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-01-2016 TO 11-02-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-08-2016 TO 11-09-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-21-2016 TO 07-22-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-27-2016 TO 07-28-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 06-08-2016 TO 06-09-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-25-2016 TO 07-26-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,200,000.00			0.00	38,200,000.00	38,200,000.00
	Total dispositions	1		38,200,000.00		0.00	38,200,000.00	38,200,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-28-2016 TO 07-29-2016 CUSIP: 77799JUL3	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/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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				
BUY TO OPEN REPO W/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016 CUSIP: 77799SEP2	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 11-07-2016 TO 11-08-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 06-09-2016 TO 06-10-2016 CUSIP: 77799JUN9	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-09-2016 TO 08-10-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-22-2016 TO 08-23-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 10-28-2016 TO 10-31-2016 CUSIP: 77799OCT5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 12-28-2015 TO 12-29-2015 CUSIP: 77799DEC4	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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .47% FROM 06-20-2016 TO 06-21-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,000,000.00			0.00	36,000,000.00	36,000,000.00
	Total dispositions	1		36,000,000.00		0.00	36,000,000.00	36,000,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 07-13-2016 TO 07-14-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,700,000.00			0.00	37,700,000.00	37,700,000.00
	Total dispositions	1		37,700,000.00		0.00	37,700,000.00	37,700,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 08-10-2016 TO 08-11-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-09-2016 TO 11-10-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-14-2016 TO 11-15-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-15-2016 TO 11-16-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-13-2016 TO 06-14-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-14-2016 TO 06-15-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 07-18-2016 TO 07-19-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,800,000.00			0.00	37,800,000.00	37,800,000.00
	Total dispositions	1		37,800,000.00		0.00	37,800,000.00	37,800,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-25-2016 TO 08-26-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-30-2016 TO 08-31-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 12-29-2015 TO 12-30-2015 CUSIP: 77799DEC4	Total acquisitions	1	33,800,000.00			0.00	33,800,000.00	33,800,000.00
	Total dispositions	1		33,800,000.00		0.00	33,800,000.00	33,800,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-10-2016 TO 06-13-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,400,000.00			0.00	35,400,000.00	35,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016 CUSIP: 77799JUN9	Total dispositions	1		35,400,000.00		0.00	35,400,000.00	35,400,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-21-2016 TO 06-22-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,300,000.00			0.00	36,300,000.00	36,300,000.00
	Total dispositions	1		36,300,000.00		0.00	36,300,000.00	36,300,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-05-2016 TO 07-06-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-06-2016 TO 07-07-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-12-2016 TO 07-13-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,400,000.00			0.00	37,400,000.00	37,400,000.00
	Total dispositions	1		37,400,000.00		0.00	37,400,000.00	37,400,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-14-2016 TO 07-15-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,700,000.00			0.00	37,700,000.00	37,700,000.00
	Total dispositions	1		37,700,000.00		0.00	37,700,000.00	37,700,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-22-2016 TO 07-25-2016 CUSIP: 77799JUL3	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

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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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				
BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-01-2016 TO 08-02-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,200,000.00			0.00	38,200,000.00	38,200,000.00
	Total dispositions	1		38,200,000.00		0.00	38,200,000.00	38,200,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-19-2016 TO 08-22-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-06-2016 TO 09-07-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-07-2016 TO 09-08-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 10-11-2016 TO 10-12-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,000,000.00			0.00	32,000,000.00	32,000,000.00
	Total dispositions	1		32,000,000.00		0.00	32,000,000.00	32,000,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-26-2016 TO 08-29-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-29-2016 TO 08-30-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-03-2016 TO 11-04-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,700,000.00			0.00	35,700,000.00	35,700,000.00
	Total dispositions	1		35,700,000.00		0.00	35,700,000.00	35,700,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-04-2016 TO 11-07-2016 CUSIP: 77799NOV9	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/CITIGROUP .51% FROM 06-16-2016 TO 06-17-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,100,000.00			0.00	35,100,000.00	35,100,000.00
	Total dispositions	1		35,100,000.00		0.00	35,100,000.00	35,100,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-22-2016 TO 06-23-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 07-07-2016 TO 07-08-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-02-2016 TO 08-03-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-17-2016 TO 08-18-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-02-2016 TO 09-06-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-16-2016 TO 09-19-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-26-2016 TO 09-27-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-08-2016 TO 07-11-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-11-2016 TO 07-12-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00
	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-15-2016 TO 07-18-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00
	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-12-2016 TO 08-15-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-16-2016 TO 08-17-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-08-2016 TO 09-09-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-13-2016 TO 09-14-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-14-2016 TO 09-15-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 06-15-2016 TO 06-16-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,300,000.00			0.00	35,300,000.00	35,300,000.00
	Total dispositions	1		35,300,000.00		0.00	35,300,000.00	35,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-08-2016 TO 08-09-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-15-2016 TO 08-16-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-18-2016 TO 08-19-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 09-12-2016 TO 09-13-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-07-2016 TO 10-11-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,400,000.00			0.00	32,400,000.00	32,400,000.00
	Total dispositions	1		32,400,000.00		0.00	32,400,000.00	32,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-27-2016 TO 10-28-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-31-2016 TO 09-01-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-01-2016 TO 09-02-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-23-2016 TO 09-26-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,400,000.00			0.00	37,400,000.00	37,400,000.00
	Total dispositions	1		37,400,000.00		0.00	37,400,000.00	37,400,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-31-2016 TO 11-01-2016 CUSIP: 77799OCT5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 11-10-2016 TO 11-14-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .55% FROM 07-29-2016 TO 08-01-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-04-2016 TO 08-05-2016 CUSIP: 77799AUG3	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/CITIGROUP .55% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	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/CITIGROUP .55% FROM 09-09-2016 TO 09-12-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .57% FROM 09-15-2016 TO 09-16-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .58% FROM 10-03-2016 TO 10-04-2016 CUSIP: 77799OCT5	Total acquisitions	1	33,300,000.00			0.00	33,300,000.00	33,300,000.00
	Total dispositions	1		33,300,000.00		0.00	33,300,000.00	33,300,000.00
BUY TO OPEN REPO W/CITIGROUP .58% FROM 12-31-2015 TO 01-04-2016 CUSIP: 77799DEC4	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
BUY TO OPEN REPO W/CITIGROUP .59% FROM 06-23-2016 TO 06-24-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .6% FROM 06-29-2016 TO 06-30-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .65% FROM 07-01-2016 TO 07-05-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .66% FROM 10-06-2016 TO 10-07-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,100,000.00			0.00	32,100,000.00	32,100,000.00
	Total dispositions	1		32,100,000.00		0.00	32,100,000.00	32,100,000.00
BUY TO OPEN REPO W/CITIGROUP .67% FROM 06-28-2016 TO 06-29-2016 CUSIP: 77799JUN9	Total acquisitions	1	34,700,000.00			0.00	34,700,000.00	34,700,000.00
	Total dispositions	1		34,700,000.00		0.00	34,700,000.00	34,700,000.00
BUY TO OPEN REPO W/CITIGROUP .69% FROM 09-27-2016 TO 09-28-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CITIGROUP .76% FROM 10-04-2016 TO 10-05-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,600,000.00			0.00	32,600,000.00	32,600,000.00
	Total dispositions	1		32,600,000.00		0.00	32,600,000.00	32,600,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016 CUSIP: 77799JUN9	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-27-2016 TO 06-28-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,300,000.00			0.00	35,300,000.00	35,300,000.00
	Total dispositions	1		35,300,000.00		0.00	35,300,000.00	35,300,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-30-2016 TO 07-01-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,200,000.00			0.00	36,200,000.00	36,200,000.00
	Total dispositions	1		36,200,000.00		0.00	36,200,000.00	36,200,000.00
BUY TO OPEN REPO W/CITIGROUP .83% FROM 09-28-2016 TO 09-29-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,600,000.00			0.00	32,600,000.00	32,600,000.00
	Total dispositions	1		32,600,000.00		0.00	32,600,000.00	32,600,000.00
BUY TO OPEN REPO W/CITIGROUP .94% FROM 09-29-2016 TO 09-30-2016 CUSIP: 77799SEP2	Total acquisitions	1	33,300,000.00			0.00	33,300,000.00	33,300,000.00
	Total dispositions	1		33,300,000.00		0.00	33,300,000.00	33,300,000.00
BUY TO OPEN REPO W/CITIGROUP 1.3% FROM 09-30-2016 TO 10-03-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016 CUSIP: 77799MAY0	Total acquisitions	1	35,800,000.00			0.00	35,800,000.00	35,800,000.00
	Total dispositions	1		35,800,000.00		0.00	35,800,000.00	35,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/DEUTSCHE .26% FROM 11-29-2016 TO 11-30-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/DEUTSCHE .3% FROM 11-28-2016 TO 11-29-2016 CUSIP: 77799NOV9	Total acquisitions	1	33,100,000.00			0.00	33,100,000.00	33,100,000.00
	Total dispositions	1		33,100,000.00		0.00	33,100,000.00	33,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/MLPFS INC .44% FROM 07-26-2016 TO 07-27-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00
BUY TO OPEN REPO W/MLPFS INC .5% FROM 10-11-2016 TO 10-25-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,000,000.00			0.00	32,000,000.00	32,000,000.00
	Total dispositions	1		32,000,000.00		0.00	32,000,000.00	32,000,000.00
BUY TO OPEN REPO W/MLPFS INC .65% FROM 09-27-2016 TO 10-11-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/WACHOVIA .4% FROM 10-25-2016 TO 10-26-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 5% Report - Part C Summary

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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				
BUY TO OPEN REPO W/WACHOVIA .44% FROM 07-26-2016 TO 07-27-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00		0.00	38,100,000.00	38,100,000.00
	Total dispositions	1	38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/WACHOVIA .46% FROM 10-26-2016 TO 10-27-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,000,000.00		0.00	37,000,000.00	37,000,000.00
	Total dispositions	1	37,000,000.00		0.00	37,000,000.00	37,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0073

◆ 5% Report - Part C Summary

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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				

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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
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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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
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Non-Interest Bearing Cash - USD

ARS - Argentine peso	36,205.290	36,205.29	36,205.29
AUD - Australian dollar	48,823.980	48,823.98	48,823.98
BRL - Brazilian real	43,989.290	43,989.29	43,989.29
GBP - British pound sterling	98,952.210	98,952.21	98,952.21
CAD - Canadian dollar	22,540.460	22,540.46	22,540.46
COP - Colombian peso	40,085.020	40,085.02	40,085.02
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	6,469.020	6,469.02	6,469.02
HKD - Hong Kong dollar	25,859.740	25,859.74	25,859.74
IDR - Indonesian rupiah	5,914.550	5,914.55	5,914.55
JPY - Japanese yen	179,565.550	179,565.55	179,565.55
MXN - Mexican peso	60,725.770	60,725.77	60,725.77
TWD - New Taiwan dollar	5.130	5.13	5.13
PLN - Polish zloty	202.050	202.05	202.05
RUB - Russian ruble	21,826.940	21,826.94	21,826.94
SGD - Singapore dollar	8,649.820	8,649.82	8,649.82
ZAR - South African rand	18,617.310	18,617.31	18,617.31
KRW - South Korean won	400.330	400.33	400.33
SEK - Swedish krona	18,088.990	18,088.99	18,088.99
CHF - Swiss franc	44,593.540	44,593.54	44,593.54
THB - Thai baht	12,694.680	12,694.68	12,694.68
USD - United States dollar	375,189.300	375,375.97	375,375.97

Total - all currencies**1,069,585.64****1,069,585.64****Total Non-Interest Bearing Cash - USD****1,069,585.64****1,069,585.64***Receivables - Other - USD*

Pending foreign exchange purchases: Argentine peso	0.000	213,037.18	230,484.17
Pending foreign exchange purchases: Brazilian real	0.000	5,268,180.40	5,272,992.86

** 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
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: British pound sterling	0.000	68,980.08	68,941.45
Pending foreign exchange purchases: Colombian peso	0.000	437,795.82	446,739.97
Pending foreign exchange purchases: Euro	0.000	9,233,838.31	9,245,648.25
Pending foreign exchange purchases: Indian rupee	0.000	846,666.07	835,726.35
Pending foreign exchange purchases: Indonesian rupiah	0.000	270,379.05	271,099.10
Pending foreign exchange purchases: Japanese yen	0.000	171,114.40	169,321.66
Pending foreign exchange purchases: Mexican peso	0.000	259,086.73	259,556.65
Pending foreign exchange purchases: Russian ruble	0.000	209,681.00	210,278.84
Pending foreign exchange purchases: South African rand	0.000	129,181.15	129,281.09
Pending foreign exchange purchases: United States dollar	0.000	30,707,889.66	30,707,889.66
Total - all currencies		47,815,829.85	47,847,960.05
Pending trade sales: Australian dollar	0.000	26,747.05	26,469.41
Pending trade sales: Brazilian real	0.000	7,267.08	7,326.16
Pending trade sales: British pound sterling	0.000	52,504.81	52,710.02
Pending trade sales: Danish krone	0.000	8,646.21	8,636.47
Pending trade sales: Euro	0.000	23,964.97	23,939.02
Pending trade sales: Japanese yen	0.000	16,664.22	16,490.00
Pending trade sales: South African rand	0.000	13,428.83	13,299.91
Pending trade sales: Swedish krona	0.000	2,586.46	2,576.78
Pending trade sales: United States dollar	0.000	43,637,781.97	43,637,781.97
Total - all currencies		43,789,591.60	43,789,229.74
Total Receivables - Other - USD		91,605,421.45	91,637,189.79
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	9,265,823.540	9,265,823.54	9,265,823.54
Total - all currencies		9,265,823.54	9,265,823.54

** 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
Total Interest Bearing Cash - USD		9,265,823.54	9,265,823.54
<i>Certificates of Deposit</i>			
France - USD			
NATIXIS N Y BRH INSTL CTF DEP PROGRAM 3/TRANCHE # TR 725 DTD 09-23-2016 VAR RT CUSIP : 63873FU63	700,000.000	700,000.00	702,839.20
Total France - USD		700,000.00	702,839.20
Japan - USD			
MITSUBISHI UFJ TR & BKG CORP INSTL CTF DEP 766 DTD 09-19-2016 FLTG 09-19-2017 CUSIP : 60682AZ74	300,000.000	300,000.00	300,989.40
NORINCHUKIN BANK INSTL CTF DEP 00113 DTD10-12-2016 VAR RT DUE 10-12-2017 CUSIP : 65602UES3	300,000.000	300,000.00	301,252.50
NORINCHUKIN BK NEW YORK BRH INSTL CTF DEDTD 10-12-2016 VAR RT DUE 10-10-2017 CUSIP : 65602UEQ7	100,000.000	100,000.00	100,414.80
NORINCHUKIN BK NEW YORK BRH INSTL CTF DEP DTD 10-12-2016 VAR RT DUE 10-11-2017 CUSIP : 65602UER5	100,000.000	100,000.00	100,416.00
SUMITOMO MITSUI BKG CORP N Y BRH INSTL CDTD 09-15-2016 1.55222 C/D 09-15-2017 CUSIP : 86563YED1	600,000.000	600,000.00	601,189.20
SUMITOMO MITSUI TR BK LTD NY BRH INSTL CCTF DEP DTD 09-16-2016 VAR RT 9-18-2017 CUSIP : 86564EGU4	700,000.000	700,000.00	701,526.00
Total Japan - USD		2,100,000.00	2,105,787.90
United Kingdom - USD			
BARCLAYS BK PLC NEW YORK BRH DEP DTD 10-06-2016 1.77085% 11-06-2017 CUSIP : 06741X4W5	300,000.000	300,000.00	300,432.30
Total United Kingdom - USD		300,000.00	300,432.30
Total Certificates of Deposit		3,100,000.00	3,109,059.40

*U.S. Government Securities***United States - USD**

7.43 05-01-2023 CUSIP : 99V000N86	3,067.620	3,117.15	3,002.75
FED NATL MTG ASSN GTD MTG POOL #AL1637 ADJ RT DUE 01-01-2037 BEO CUSIP : 3138EHZB1	185,069.440	196,057.94	195,338.94
FEDERAL HOME LN MTG CORP POOL #84-8651 FLTG RATE DUE 09-01-2035 CUSIP : 31300LTG0	131,953.110	139,787.81	139,222.40

** 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
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #848716 FLTG RATE DUE 01-01-2037 CUSIP : 31300LVH5	258,951.000	274,649.91	274,076.32
FEDERAL HOME LN MTG CORP POOL #G30892 5.5% 04-01-2030 BEO CUSIP : 3132J4GA1	429,003.390	483,232.10	477,326.33
FEDERAL HOME LN MTG CORP POOL #G60059 3.5% 02-01-2044 BEO CUSIP : 31335AB49	591,913.970	620,307.33	607,875.52
FEDERAL HOME LN MTG CORP POOL #G60199 4.5% 05-01-2042 BEO CUSIP : 31335AGG7	284,373.730	311,389.23	307,251.88
FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO CUSIP : 31335ATV0	386,232.100	430,166.00	422,731.42
FEDERAL HOME LN MTG CORP POOL #G60587 4%02-01-2046 BEO CUSIP : 31335AUL0	616,360.140	659,505.35	648,675.90
FEDERAL HOME LN MTG CORP POOL #Q27914 3.5% 08-01-2044 BEO CUSIP : 3132M8N77	190,262.430	195,539.23	197,450.54
FEDERAL HOME LN MTG CORP POOL #Q29863 3.5% 11-01-2044 BEO CUSIP : 3132MATU5	0.010	0.01	0.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP : 3138ABXR5	200,538.380	211,677.65	210,440.97
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1971 5% 05-01-2041 BEO CUSIP : 3138AFFM7	211,311.500	234,423.71	232,115.11
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3000 3.5% 12-01-2042 BEO CUSIP : 3138EKKN4	291,995.520	306,777.80	301,126.22
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3433 4% 10-01-2041 BEO CUSIP : 3138EKY74	536,839.470	572,153.44	566,338.79
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4388 ADJ RT DUE 05-01-2039 BEO CUSIP : 3138EL2W2	215,182.840	227,488.60	227,665.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5788 5% 05-01-2042 BEO CUSIP : 3138ENNE5	161,201.650	178,757.51	177,208.81
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5955 5% 01-01-2042 BEO CUSIP : 3138ENTM1	204,494.440	227,148.60	224,713.82
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6663 4% 03-01-2039 BEO CUSIP : 3138EPM3	488,032.010	520,821.65	516,381.78
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7359 4% 05-01-2029 BEO CUSIP : 3138EQE99	222,523.260	240,046.96	235,592.05
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP : 99V0006T9	31,186.980	31,159.56	30,542.96
FHLMC GOLD 3.5% MBS 01/12/2045 USD'V8-2084' V82084 3.5 12-01-2045 CUSIP : 3132L7J59	405,208.580	426,165.47	416,274.42
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP : 3128MJMW7	179,866.790	192,260.74	194,232.03
FHLMC GOLD Q36815 4 10-01-2045 CUSIP : 3132QTSD9	795,745.900	850,702.10	837,466.85
FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040 SEDOL : B8GC4J2	51,839.630	51,904.42	52,491.25

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG CUSIP : 3137A7VH0	2,985.410	3,067.51	4,200.79
FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042 CUSIP : 3137AKEE7	276,743.820	276,700.60	277,564.09
FHLMC MULTICLASS SER 4532 CL YA 3.5 10-15-2041 CUSIP : 3137BMK62	209,939.010	214,662.64	215,844.09
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 CUSIP : 3133TCE95	54,378.900	54,081.34	56,855.13
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 SEDOL : BYT4K11	81,065.030	80,555.02	80,954.54
FNMA FLTG SER 2010-141 CL FB 12-25-2040 CUSIP : 31398SXN8	568,618.780	568,441.07	569,045.81
FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP : 31396VX29	31,715.600	31,666.04	31,855.12
FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041 CUSIP : 3136A0ZP5	435,158.570	435,294.56	436,204.69
FNMA POOL #254903 5% 10-01-2033 BEO CUSIP : 31371LDG1	469,682.360	523,537.40	517,107.59
FNMA POOL #725027 5% 11-01-2033 BEO CUSIP : 31402CPL0	288,540.640	313,713.64	319,020.05
FNMA POOL #890143 5% 02-01-2039 BEO CUSIP : 31410K5C4	451,285.480	504,366.03	494,024.92
FNMA POOL #890738 3.5% 09-01-2043 BEO CUSIP : 31410LS37	341,469.740	364,572.30	352,717.75
FNMA POOL #995203 5% DUE 07-01-2035 BEO CUSIP : 31416BRY6	253,269.720	280,654.50	279,871.39
FNMA POOL #995240 4.5% 08-01-2037 BEO CUSIP : 31416BS58	431,755.970	472,705.31	467,431.96
FNMA POOL #AB6022 3.5% 08-01-2042 BEO CUSIP : 31417CVQ5	389,850.320	407,576.32	400,552.88
FNMA POOL #AB6802 3.5% 11-01-2042 BEO CUSIP : 31417DRY1	345,368.320	366,845.90	356,181.80
FNMA POOL #AD6431 4.5% 06-01-2040 BEO CUSIP : 31418UED2	335,091.730	366,611.29	365,162.86
FNMA POOL #AE0113 4% 07-01-2040 BEO CUSIP : 31419ADT1	290,448.680	313,094.60	306,057.68
FNMA POOL #AE7685 4% DUE 10-01-2040 BEO CUSIP : 31419JRF7	120,461.620	128,404.57	127,062.91
FNMA POOL #AL8191 4% 12-01-2045 BEO CUSIP : 3138ETC53	488,390.560	532,479.25	517,825.37
FNMA POOL #AP0548 3.5% 07-01-2042 BEO CUSIP : 3138M3TE4	290,814.090	303,446.32	300,361.51
FNMA POOL #AP2422 3.5% 08-01-2042 BEO CUSIP : 3138M5VQ9	247,746.730	259,882.45	255,504.42
FNMA POOL #AY3377 3.5% DUE 04-01-2045 REG CUSIP : 3138YGXF4	422,889.900	444,100.47	434,545.16
FNMA POOL #BD8997 3.5% 11-01-2046 BEO CUSIP : 3140FG7K9	228,000.000	234,804.38	235,519.44
FNMA POOL #MA1689 4% 12-01-2033 BEO CUSIP : 31418A2X5	404,578.400	432,700.70	430,095.16
FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041 SEDOL : BDHDDHC3	111,042.540	111,216.05	111,247.97
FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041 SEDOL : BYT4MM6	210,339.670	210,273.93	212,332.85
FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043 CUSIP : 3136AEDS3	322,869.390	323,272.96	319,867.03
FNMA REMIC TR 2010-117 CL-FE VAR RATE 1.42356 10-25-2040 CUSIP : 31398NQ80	43,730.810	43,901.63	43,678.68

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2010-135 CL-LF VAR RATE 1.47356 12-25-2040 CUSIP : 31398SD83	94,586.710	95,251.76	94,580.37
FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042 CUSIP : 3136AAAN5	293,025.560	293,300.25	290,920.46
FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO CUSIP : 31397SWJ9	1,008.470	1,022.34	1,216.32
FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041 SEDOL : BDHDB2	177,134.220	178,371.41	177,682.45
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY CUSIP : 01F030611	5,400,000.000	5,555,250.00	5,367,724.20
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4	11,400,000.000	11,930,375.00	11,686,778.40
GNMA POOL #5055 4.5% 05-20-2041 BEO CUSIP : 36202FTL0	617,793.630	674,746.48	671,987.10
GNMA POOL #5334 5% 03-20-2042 BEO CUSIP : 36202F4T0	83,968.970	92,575.78	93,763.36
GNMA POOL #698370 4.5% 07-15-2039 BEO CUSIP : 36296Q2B4	252,226.020	279,754.11	277,849.40
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL : 2384241	14,157.800	14,444.72	14,667.55
GNMAII POOL #8942 SER 2026 1.875% DUE 08-20-2026 REG CUSIP : 36202K5B7	11,113.020	11,325.28	11,112.35
GNMAII POOL #8966 SER 2026 1.875% DUE 09-20-2026 REG CUSIP : 36202K6B6	2,456.840	2,511.68	2,456.08
I/O FNMA 2007-15 CL AI VAR 03-25-2037 SEDOL : BDHDL2	183,865.130	27,579.75	31,258.73
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL : B2NXL95	72,282.730	8,267.32	14,727.24
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP : 83162CNR0	139,965.230	147,488.36	147,848.63
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP : 83162CPA5	96,720.570	99,425.72	103,281.61
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP : 83162CPR8	114,702.850	114,702.85	121,983.04
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP : 83162CVR1	329,971.600	329,971.60	341,932.08
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP : 83162CRL9	224,764.500	231,156.23	242,519.09
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP : 83162CNM1	82,999.930	86,631.17	88,030.55
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP : 83162CPX5	87,482.300	87,482.30	94,302.59
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP : 83162CPN7	112,272.890	112,272.89	119,356.18
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP : 83162CUY7	703,743.040	703,743.04	703,540.36

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP : 83162CVB6	328,411.930	328,411.93	322,730.40
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP : 83162CVN0	259,823.580	259,823.58	253,876.21
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP : 83162CPL1	104,328.170	104,384.23	112,143.39
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP : 83162CWD1	637,492.570	637,492.57	659,137.35
SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89 01-01-31 CUSIP : 83162CTU7	564,022.190	587,288.11	596,859.56
UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 SEDOL : BVFD6V3	350,000.000	362,236.04	351,678.48
** UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP : 912810RS9	913,000.000	864,806.44	817,063.78
UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024 SEDOL : BZ56VY8	2,100,000.000	2,085,888.04	2,101,389.95
UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026 SEDOL : BD211D1	410,000.000	415,866.28	401,442.11
** UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP : 912810RM2	1,941,000.000	2,153,773.78	1,930,992.20
** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP : 912810RC4	304,000.000	318,285.70	340,194.84
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	2,456,000.000	3,190,397.72	3,128,042.64
** UNITED STATES TREAS BILLS 01-19-2017 DTD07/21/2016 CUSIP : 912796KD0	769,000.000	768,412.74	768,647.79
UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022 SEDOL : B8DFZ68	400,000.000	413,655.53	421,368.02
UNITED STATES TREAS NTS 1.375 BDS 31/08/23 USD100 1.375 DUE 08-31-2023 REG SEDOL : BZ1N767	2,200,000.000	2,179,640.63	2,090,946.00
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026 SEDOL : BDHLRC7	750,000.000	798,657.51	772,692.41
UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG CUSIP : 912828Q37	2,492,000.000	2,505,990.78	2,437,195.93
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG SEDOL : BM7S9P8	2,800,000.000	2,787,099.21	2,850,313.20
UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG SEDOL : BD59XC5	250,000.000	251,320.31	238,193.25
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG SEDOL : BYVVV84	3,600,000.000	3,648,234.37	3,595,219.20
UNITED STATES TREAS NTS DTD 11/15/2016 1% DUE 11-15-2019 REG SEDOL : BZ1BQ08	380,000.000	375,784.38	375,695.36
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG SEDOL : BJT0TY0	3,100,000.000	3,137,194.46	3,211,649.60
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG SEDOL : BZ56W01	5,500,000.000	5,509,683.32	5,540,821.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG CUSIP : 912828P46	662,000.000	631,946.21	621,116.20
UNITED STATES TREAS NTS TIPS .375 07-15-2023 SEDOL : BCDZ135	1,800,000.000	1,800,073.01	1,887,495.05
UNITED STATES TREAS NTS TREASURY NOTE 1.625% DUE 10-31-2023 REG SEDOL : BDR0DB5	3,580,000.000	3,582,527.33	3,455,258.48
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG SEDOL : BYYRSN3	7,500,000.000	7,315,978.70	7,256,542.50
UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG SEDOL : BDR0D71	4,115,000.000	4,107,284.38	3,997,014.72
US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG SEDOL : BYQLTT6	200,000.000	292,873.71	282,342.81
** UTD STATES TREAS 1.125% DUE 09-30-2021 CUSIP : 912828T34	2,952,000.000	2,905,304.42	2,852,600.25
Total United States - USD		91,585,834.51	90,384,417.12
Total U.S. Government Securities		91,585,834.51	90,384,417.12
<i>Corporate Debt Instruments - Preferred</i>			
France - USD			
SANOFI S A 1.25% DUE 04-10-2018 SEDOL : BBMT982	620,000.000	615,640.79	621,929.44
Total France - USD		615,640.79	621,929.44
Japan - USD			
TOYOTA MTR CR CORP 1.45% DUE 01-12-2018 SEDOL : BYZ64R5	965,000.000	963,677.95	964,901.57
Total Japan - USD		963,677.95	964,901.57
United States - USD			
AMERN HONDA FIN 2.125% DUE 10-10-2018 SEDOL : BFPMV91	530,000.000	537,123.20	535,045.60
BANK OF AMERICA CORP 1.75% DUE 06-05-2018 SEDOL : BYYTD01	1,459,000.000	1,451,320.67	1,461,153.48
BOEING CO 1.875% DUE 06-15-2023 SEDOL : BD723Z5	775,000.000	763,537.75	740,689.20
CHARLES SCHWAB CORP 1.5% DUE 03-10-2018 SEDOL : BVW27D2	1,010,000.000	1,008,727.40	1,011,832.14
CHEVRON CORP NEW 1.344% DUE 11-09-2017 SEDOL : BYQKJM6	690,000.000	690,000.00	690,655.50
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL : BK3NZJ9	720,000.000	729,417.60	728,878.32
HOME DEPOT INC 3.35% DUE 09-15-2025 SEDOL : BZ0V2D4	190,000.000	189,728.30	194,359.17
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL : B5BG4V0	720,000.000	801,180.00	765,487.44
INTERCONTINENTAL 2.75% DUE 12-01-2020 SEDOL : BZ1MWW5	977,000.000	975,905.76	987,275.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL : BYZ6550	740,000.000	737,808.27	740,159.10
MEDTRONIC INC 2.5% DUE 03-15-2020 SEDOL : BYZ6583	450,000.000	449,277.92	454,392.45
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL : BYZ6594	1,325,000.000	1,321,608.09	1,360,994.95
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL : BVG7BT7	350,000.000	349,422.50	343,749.00
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL : BWTM323	365,000.000	363,715.20	361,456.58
PEPSICO INC 1.7% DUE 10-06-2021 SEDOL : BYQ4111	475,000.000	474,363.50	462,780.15
SIMON PPTY GROUP L 2.5% DUE 07-15-2021 SEDOL : BDFY6H6	555,000.000	554,544.90	554,977.25
U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL : BRK0053	920,000.000	941,644.70	926,000.24
UNION PAC CORP 2.75% DUE 03-01-2026 SEDOL : BD31BF2	760,000.000	752,840.80	743,599.96
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL : B433C30	810,000.000	906,940.80	880,457.04
VISA INC 2.8% DUE 12-14-2022 SEDOL : BYPHGM7	590,000.000	589,179.90	594,325.88
VISA INC BNDS 2.2% DUE 12-14-2020 SEDOL : BYPHFD1	705,000.000	704,400.75	705,666.23
WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL : BG48MS3	720,000.000	725,184.00	723,645.36
WELLS FARGO & CO MTN 2.15% 01-30-2020 SEDOL : BXVMD84	730,000.000	729,007.20	725,292.96
Total United States - USD		16,746,879.21	16,692,873.11
Total Corporate Debt Instruments - Preferred		18,326,197.95	18,279,704.12
<i>Corporate Debt Instruments - Other</i>			
Austria - USD			
JBS INVTS GMBH 7.75% DUE 10-28-2020 CUSIP : 46611DAA3	300,000.000	313,934.48	312,750.00
Total Austria - USD		313,934.48	312,750.00
Azerbaijan - USD			
STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030 SEDOL : BWC9V05	272,000.000	266,016.00	274,529.60
Total Azerbaijan - USD		266,016.00	274,529.60
Belgium - USD			
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL : B9NM5N3	245,000.000	237,338.85	241,302.95
ANHEUSER-BUSCH 2.65% DUE 02-01-2021 SEDOL : BYW89Z7	675,000.000	680,190.75	677,342.93
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL : BYMLHV8	1,275,000.000	1,283,795.25	1,288,082.78

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 CUSIP : 035242AP1	373,000.000	394,999.65	375,914.24
KBC BANK NV 8%-STP SUB 25/01/2023 USD SEDOL : B9FJWG4	400,000.000	440,800.00	420,036.40
Total Belgium - USD		3,037,124.50	3,002,679.30
Brazil - USD			
BANCO DO BRASIL 9 DUE 12-31-2049 CUSIP : P3772WAF9	200,000.000	178,000.00	183,500.00
DEFAULTED SAMARCO MINERACAO SA 4.125% 11-01-2022 CUSIP : P84050AA4	200,000.000	74,500.00	85,000.00
ELDORADO INTL FIN 8.625% DUE 06-16-2021 CUSIP : 284697AA7	475,000.000	450,903.00	382,375.00
** JBS USA LLC / JBS 7.25% DUE 06-01-2021 CUSIP : 466112AF6	125,000.000	128,832.50	128,750.00
MINERVA LUXEMBOURG 6.5% DUE 09-20-2026 CUSIP : 603374AD1	200,000.000	198,192.00	188,000.00
ODEBRECHT FIN LTD 7.125% DUE 06-26-2042 CUSIP : G6710EAL4	200,000.000	79,500.00	108,000.00
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL : B99J925	200,000.000	167,526.00	176,300.00
PETROBRAS GLOBAL 8.375% DUE 05-23-2021 SEDOL : BD96MN6	1,450,000.000	1,435,529.00	1,555,125.00
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL : BF2H6B6	258,000.000	211,366.50	211,160.10
PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO CUSIP : 56656UAH5	200,000.000	197,380.00	200,500.00
PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO CUSIP : 89031RAF3	207,250.000	206,277.80	10,362.50
PVTPL U S J-ACUCAR E ALCOOL S A 144A 9.875% DUE 11-09-2021/05-17-2016 BEO CUSIP : 90346JAB8	173,402.000	241,190.95	137,421.09
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL : B1HMKF0	110,000.000	95,041.83	105,921.20
Total Brazil - USD		3,664,239.58	3,472,414.89
British Virgin Islands - USD			
SINOPEC GROUP 3.25% DUE 04-28-2025 CUSIP : 82938BAC4	200,000.000	198,044.00	191,590.00
Total British Virgin Islands - USD		198,044.00	191,590.00
Canada - USD			
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP : 13645RAX2	211,000.000	211,000.00	243,713.01
CDP FINL INC 3.15% DUE 07-24-2024 CUSIP : 125094AQ5	960,000.000	956,409.60	975,277.44
** EMERA INC 6.75% DUE 06-15-2076 CUSIP : 290876AD3	310,000.000	309,687.50	330,925.00
PVTPL AIR CANADA 2015-1A PTT 144A 3.6% DUE 03-15-2027 CUSIP : 009090AA9	369,693.790	369,693.79	370,433.17

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.75% DUE 05-15-2019 BEO CUSIP : 13643EAF2	260,000.000	271,375.00	287,192.62
** PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 7% DUE 02-15-2021/02-12-2014 BEO CUSIP : 335934AF2	610,000.000	466,606.12	600,850.00
Total Canada - USD		2,584,772.01	2,808,391.24
Cayman Islands - USD			
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP : 92824BAA4	205,000.000	218,038.00	14,288.50
** PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE 05-04-2020/05-04-2017 BEO CUSIP : 56656PAB9	350,000.000	355,743.18	360,850.00
PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35% DUE 06-30-2022 BEO CUSIP : 675757AA6	225,000.000	224,590.50	98,437.50
Total Cayman Islands - USD		798,371.68	473,576.00
Chile - USD			
CODELCO INC 4.25 DUE 07-17-2042 CUSIP : P3143NAQ7	250,000.000	219,732.50	218,191.50
ENERSIS AMERICAS S A 4.0% 10-25-2026 SEDOL : BD0RY76	39,000.000	38,361.96	37,418.94
PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL : BYMYNF3	425,000.000	418,446.50	427,492.63
PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP : 29246QAA3	200,000.000	198,492.00	210,270.00
Total Chile - USD		875,032.96	893,373.07
China - USD			
SINOPEC GROUP 3.5% DUE 05-03-2026 CUSIP : 82939CAD9	200,000.000	198,332.00	195,013.40
Total China - USD		198,332.00	195,013.40
Colombia - USD			
ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL : BYSLBC1	365,000.000	363,775.00	351,312.50
ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL : BDV82X0	72,000.000	73,160.64	74,412.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL : BMQXLW5	159,000.000	152,625.60	130,141.50
** PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO CUSIP : 19533PAB6	350,000.000	350,000.00	304,500.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Colombia - USD			
PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021 SEDOL : B5ZPT52	225,000.000	219,600.00	229,612.50
Total Colombia - USD		1,159,161.24	1,089,978.50
Finland - USD			
** NOKIA CORP 6.625% DUE 05-15-2039 CUSIP : 654902AC9	560,000.000	544,443.62	579,600.00
Total Finland - USD		544,443.62	579,600.00
France - EUR			
CRED AGRICOLE SA 6.5% 23/12/2049 SEDOL : BLBP8B7	700,000.000	808,496.30	753,624.12
Total France - EUR		808,496.30	753,624.12
France - GBP			
CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS' SEDOL : BLBP8L7	100,000.000	157,450.16	122,602.12
Total France - GBP		157,450.16	122,602.12
France - USD			
** ARCELORMITTAL 6.25 DUE 02-25-2022 CUSIP : 03938LAX2	365,000.000	387,478.12	410,625.00
PVTPL NUMERICABLE-SFR S A SR SECD NT 144A 7.375 DUE 05-01-2026/04-11-2016 BEO CUSIP : 67054KAA7	890,000.000	890,700.00	887,775.00
SOCIETE GENERALE FLTG RT 7.375% DUE 12-29-2049 CUSIP : 83368JGK4	200,000.000	200,000.00	192,500.00
Total France - USD		1,478,178.12	1,490,900.00
Germany - USD			
BMW US CAP LLC 1.5% DUE 04-11-2019 SEDOL : BD073H9	485,000.000	484,786.60	480,641.31
DEUTSCHE BK AG 4.25% DUE 10-14-2021 CUSIP : 251541AN8	650,000.000	649,516.50	640,091.40
PVTPL BAYER US FIN LLC NT 144A 1.5% DUE 10-06-2017 BEO SEDOL : BTN2759	775,000.000	778,061.25	774,021.18
PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO CUSIP : 05565EAH8	0.000	0.00	0.00
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO CUSIP : 82620KAD5	951,000.000	951,000.00	962,687.79
SIEMENS 1.7% DUE 09-15-2021 CUSIP : 82620KAJ2	1,135,000.000	1,133,967.15	1,092,840.43
Total Germany - USD		3,997,331.50	3,950,282.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Greece - USD			
PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO CUSIP : 30257WAA4	425,000.000	430,375.00	425,000.00
Total Greece - USD		430,375.00	425,000.00
Hong Kong - USD			
PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO CUSIP : 00131LAB1	268,000.000	267,659.64	259,342.79
STUDIO CITY CO LTD 7.25% DUE 11-30-2021 CUSIP : 86400GAB5	0.000	0.00	0.00
Total Hong Kong - USD		267,659.64	259,342.79
Hungary - USD			
MAGYAR IMPORT-EXPT 4% DUE 01-30-2020 CUSIP : 55977W2B7	200,000.000	198,588.00	204,960.00
Total Hungary - USD		198,588.00	204,960.00
India - USD			
PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO CUSIP : 30216JAA3	220,000.000	219,852.60	207,260.24
Total India - USD		219,852.60	207,260.24
Indonesia - USD			
PERTAMINA PT 5.625% SNR 20/5/43 USD'REGS SEDOL : B99BSP7	200,000.000	185,500.00	189,520.40
PERUSAHAAN GAS 5.125 DUE 05-16-2024 CUSIP : Y7136YAA8	385,000.000	417,243.75	394,838.29
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP : 71568PAA7	205,000.000	225,397.50	220,887.50
Total Indonesia - USD		828,141.25	805,246.19
Ireland - USD			
** AERCAP GLOBAL FLTG RT 6.5% DUE 06-15-2045 CUSIP : 00773HAA5	325,000.000	331,500.00	322,968.75
PVTPL ARD FIN S A SR SECD TOGGLE NT USD 144A 7.125 DUE 09-15-2023/09-16-2016 BEO CUSIP : 00191AAB2	750,000.000	753,506.25	743,437.50
SMURFIT CAP FDG 7.5% DUE 11-20-2025 CUSIP : 832724AB4	670,000.000	767,170.68	773,850.00
Total Ireland - USD		1,852,176.93	1,840,256.25
Israel - USD			
ISRAEL ELEC CORP 144A 5.0% 12/11/2024 SEDOL : BSKPFS3	200,000.000	198,062.00	205,944.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Israel - USD			
TEVA 2.2% DUE 07-21-2021 SEDOL : BD3GP11	890,000.000	888,531.50	854,917.98
TEVA 2.8% DUE 07-21-2023 SEDOL : BD3GP22	870,000.000	867,094.20	819,943.68
** TEVA 3.15% DUE 10-01-2026 SEDOL : BD3GT31	909,000.000	905,109.65	838,477.96
Total Israel - USD		2,858,797.35	2,719,283.62
Jamaica - USD			
DIGICEL GROUP LTD 8.25 DUE 09-30-2020 SEDOL : B8K3F98	200,000.000	176,400.00	167,500.00
** PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO CUSIP : 25380QAH2	370,000.000	321,737.50	318,200.00
PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022 CUSIP : 25380WAF3	535,000.000	527,082.48	397,237.50
Total Jamaica - USD		1,025,219.98	882,937.50
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BND5 09-13-2021 SEDOL : BYW4290	450,000.000	450,000.00	437,269.50
MIZUHO FINL GROUP FLTG RT 2.25956% DUE 09-13-2021 CUSIP : 60687YAF6	400,000.000	400,000.00	400,805.20
PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO CUSIP : 471105AA4	815,000.000	826,312.20	818,856.58
Total Japan - USD		1,676,312.20	1,656,931.28
Kazakhstan - USD			
JSC NATIONAL COMPANY KAZMUNAYGAS 4.4 04-30-2023 CUSIP : Y44709AA4	200,000.000	180,000.00	192,000.00
PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP : 25159XAB9	255,000.000	253,594.95	241,041.30
TENGIZCHEVROIL FIN 4% DUE 08-15-2026 CUSIP : 88034QAA5	200,000.000	198,570.00	185,500.00
Total Kazakhstan - USD		632,164.95	618,541.30
Kuwait - USD			
EQUATE 4.25% DUE 11-03-2026 CUSIP : 29441WAC9	200,000.000	197,562.00	188,750.00
Total Kuwait - USD		197,562.00	188,750.00
Luxembourg - USD			
ANDRADE GUTIERREZ 4% DUE 04-30-2018 SEDOL : B907NR1	200,000.000	198,880.00	159,000.00
INTELSAT 6.75% DUE 06-01-2018 CUSIP : 458204AN4	375,000.000	333,000.00	271,875.00
PVTPL WIND ACQSTN FIN S A GTD SR NT144A 7.375 DUE 04-23-2021/04-23-2017 BEO CUSIP : 97314XAK0	460,000.000	474,218.18	469,200.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Luxembourg - USD		1,006,098.18	900,075.00
Mexico - USD			
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG SEDOL : B8GJW66	365,000.000	362,908.55	357,832.86
PETROLEOS 4.625% DUE 09-21-2023 SEDOL : BDHDPY1	1,559,000.000	1,559,000.00	1,463,105.91
SERVICIOS 9.875% DUE 04-06-2021 SEDOL : B5NV220	74,000.000	68,074.80	74,518.00
TELEFONOS DE MEX S 5.5 DUE 11-15-2019 SEDOL : B45Z4N8	1,020,000.000	1,165,513.20	1,110,487.26
Total Mexico - USD		3,155,496.55	3,005,944.03
Mongolia - USD			
TRADE & DEV BK 9.375% DUE 05-19-2020 SEDOL : BXRTM48	200,000.000	200,000.00	186,722.00
Total Mongolia - USD		200,000.00	186,722.00
Morocco - USD			
OCP S A 5.625% DUE 04-25-2024 CUSIP : 67091TAA3	200,000.000	198,118.00	206,010.00
Total Morocco - USD		198,118.00	206,010.00
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL : BJBQCW5	200,000.000	259,253.06	238,688.48
Total Netherlands - EUR		259,253.06	238,688.48
Netherlands - USD			
ALTICE FING S A 7.5% DUE 05-15-2026 CUSIP : 02154CAE3	500,000.000	497,750.00	506,875.00
COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG CUSIP : 21684AAA4	1,200,000.000	1,261,313.56	1,256,630.40
** PVTPAL ALTICE S A BD 7.75 DUE 05-15-2022 CUSIP : 02154VAA9	575,000.000	575,221.06	602,312.50
PVTPAL MYRIAD INTL HLDGS B V GTD NT 6 DUE 07-18-2020 SEDOL : BCBV6D0	200,000.000	200,000.00	215,660.00
PVTPAL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024 CUSIP : 918370AB3	310,000.000	306,125.00	314,650.00
PVTPAL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO CUSIP : 98954NAA7	425,000.000	425,000.00	408,000.00
RABOBANK 8.4%-STP T1 PERP USD100000 SEDOL : 6A39AEU	300,000.000	329,250.00	309,248.10
RABOBANK NEDERLAND TRANCHE # TR 00078 3.95% BD DUE 11-09-2022 REG CUSIP : 21685WDF1	250,000.000	257,135.00	255,866.00
SHELL INTL FIN B V 1.375% DUE 05-10-2019 SEDOL : BDB2XQ2	1,070,000.000	1,067,624.60	1,057,056.21
** SHELL INTL FIN B V 1.75% DUE 09-12-2021 CUSIP : 822582BW1	533,000.000	531,150.49	515,257.49

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
SHELL INTL FIN B V 1.875% DUE 05-10-2021 SEDOL : BDB2XL7	715,000.000	711,103.25	696,716.02
Total Netherlands - USD		6,161,672.96	6,138,271.72
Nigeria - USD			
PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO CUSIP : 44963LAA4	200,000.000	200,000.00	200,255.80
Total Nigeria - USD		200,000.00	200,255.80
Peru - USD			
PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL : B9JFKY2	200,000.000	193,000.00	199,000.00
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	260,000.000	321,230.00	298,367.68
Total Peru - USD		514,230.00	497,367.68
Poland - USD			
#REORG/CEDC FIN PLAN OF REORG CEDC FIN 3X29AMH 02-17-2017 CUSIP : 15080BAD8	1.000	3.48	0.30
Total Poland - USD		3.48	0.30
South Africa - USD			
MTN MAURITIUS 6.5% DUE 10-13-2026 CUSIP : 55377XAB2	200,000.000	200,000.00	193,000.00
Total South Africa - USD		200,000.00	193,000.00
Spain - EUR			
TELEFONICA MTN 4.75% 07/02/2017 SEDOL : B5MD6Z8	200,000.000	271,820.13	214,064.13
Total Spain - EUR		271,820.13	214,064.13
Sweden - USD			
ERICSSON 4.125% DUE 05-15-2022 CUSIP : 294829AA4	386,000.000	383,077.64	389,277.91
PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS BOOK ENTRY 1.625% 05-15-2018 CUSIP : 65557FAG1	790,000.000	786,729.40	788,482.41
** PVTPL STENA AB 144A 7% DUE 02-01-2024 BEO CUSIP : 858577AR0	350,000.000	347,429.69	281,750.00
PVTPL STENA INTL S A GTD SR SECD NT 144A5.75% DUE 03-01-2024 BEO CUSIP : 85858EAA1	200,000.000	193,991.67	162,500.00
Total Sweden - USD		1,711,228.40	1,622,010.32
Switzerland - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
CONS ENERGY FIN S 6.75% DUE 10-15-2019 CUSIP : 20914UAB2	200,000.000	196,500.00	198,000.00
PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO CUSIP : 90351DAA5	565,000.000	564,033.85	566,502.34
TRANSCOCEAN INC SR NT 2.5 10-15-2017 CUSIP : 893830BD0	265,000.000	241,749.31	264,867.50
UBS AG STAMFORD 1.375% DUE 08-14-2017 SEDOL : BYXSHB8	465,000.000	464,102.55	464,923.28
Total Switzerland - USD		1,466,385.71	1,494,293.12
Trinidad and Tobago - USD			
TRINIDAD 5.25% DUE 11-04-2027 CUSIP : 89636DAA4	200,000.000	196,640.00	196,500.00
Total Trinidad and Tobago - USD		196,640.00	196,500.00
Turkey - USD			
TURKIYE VAKIFLAR 6% SUB 01/11/2022 USD'REGS' SEDOL : B8W5RZ2	200,000.000	200,376.00	186,086.20
Total Turkey - USD		200,376.00	186,086.20
United Kingdom - EUR			
BARCLAYS PLC 8.0% 15/12/2049 SEDOL : BH4P3B1	400,000.000	481,826.81	432,063.82
Total United Kingdom - EUR		481,826.81	432,063.82
United Kingdom - GBP			
LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 SEDOL : BKX5B08	900,000.000	1,469,371.59	1,149,681.62
Total United Kingdom - GBP		1,469,371.59	1,149,681.62
United Kingdom - USD			
** #REORG/AVANTI COMMUNICATIONS MANDATORY EXCHANGE AVANTI 4711A1B 01-26-2017 CUSIP : 05351LAE7	695,500.000	544,228.75	531,188.12
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL : B8FPM87	600,000.000	702,400.00	658,650.00
BP CAP MKTS P L C 1.375% DUE 11-06-2017 SEDOL : BG48QJ2	965,000.000	961,747.95	965,107.12
HBOS PLC FRN LT2 09/17 USD1000'0031' SEDOL : B1YKFG3	400,000.000	340,000.00	399,591.60
HSBC HLDGS PLC 2.65% DUE 01-05-2022 SEDOL : BDCVWX8	200,000.000	199,812.00	194,920.80
HSBC HLDGS PLC FLTGT RT 2.64983% DUE 01-05-2022 SEDOL : BDCVX46	200,000.000	200,000.00	202,474.60
LEEK FIN NO 18 PLC FLTGT RT 1.12067% DUE 09-21-2038 CUSIP : 52426KAC6	378,520.000	386,658.18	407,775.43
PVTP L B A T INTL FIN PLC 1.85% DUE 06-15-2018 BEO CUSIP : 05530QAM2	785,000.000	784,544.70	785,092.63

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP : 05523RAB3	515,000.000	566,603.00	554,786.84
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO SEDOL : B89X2P4	630,000.000	787,500.00	778,776.39
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO CUSIP : 05530QAG5	1,075,000.000	1,073,301.50	1,082,224.00
PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO CUSIP : 453140AD7	50,000.000	51,549.50	50,426.25
** PVTPL INMARSAT FIN PLC GTD SR NT 144A 6.5% DUE 10-01-2024/09-22-2016 BEO CUSIP : 45763PAF3	325,000.000	326,750.00	325,812.50
PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO CUSIP : 539473AE8	200,000.000	200,000.00	267,500.00
STD CHARTERED PLC FLTG RT 2.30839% DUE 08-19-2019 CUSIP : 853254BD1	400,000.000	400,000.00	401,614.00
Total United Kingdom - USD		7,525,095.58	7,605,940.28
United States - EUR			
MORGAN STANLEY FRN SNR MTN 01/17 EUR50000 SEDOL : B1N3M95	100,000.000	121,815.41	106,125.61
Total United States - EUR		121,815.41	106,125.61
United States - USD			
#REORG/ CHAPARRAL BANKRUPCY CHAPARRAL 2F13A22 2F15A82 03-21-2017 CUSIP : 15942RAD1	600,000.000	402,140.71	498,000.00
** #REORG/CATALYST PAPER WORTHLESS 05-25-2017 CUSIP : 14889BAB8	435,000.000	361,749.11	278,400.00
1ST UN CORP BD STEP UP 08-01-2026 CUSIP : 337358BH7	54,000.000	62,979.66	67,476.02
21ST CENTY FOX 7.9% DUE 12-01-2095 CUSIP : 90131HBS3	205,000.000	285,140.45	251,543.61
21ST CENTY FOX 8.25% DUE 10-17-2096 CUSIP : 90131HBT1	225,000.000	317,385.00	288,273.82
5TH 3RD BK CIN OH 2.3% DUE 03-15-2019 SEDOL : BYSXRL8	750,000.000	749,827.50	755,272.50
ABBOTT LABS 2.35% DUE 11-22-2019 SEDOL : BYQHX47	970,000.000	969,049.40	970,792.49
ABBVIE INC 2% DUE 11-06-2018 SEDOL : BCZZRL3	1,500,000.000	1,501,065.00	1,503,114.00
ABBVIE INC 2.5% 05-14-2020 SEDOL : BXDZFW8	100,000.000	99,590.00	99,766.30
ABBVIE INC 3.2% 11-06-2022 SEDOL : BXDZFW9	415,000.000	414,182.45	415,033.20
ABBVIE INC 3.2% DUE 05-14-2026 CUSIP : 00287YAY5	281,000.000	279,926.58	266,950.00
ABBVIE INC 3.6% 05-14-2025 SEDOL : BXDZFX0	100,000.000	99,825.00	98,803.30
ABBVIE INC FIXED 1.8% DUE 05-14-2018 SEDOL : BXC32H8	200,000.000	199,796.00	199,874.80
ACE INA HLDGS INC 2.875% DUE 11-03-2022 SEDOL : BYSRN89	600,000.000	599,244.00	605,328.00
ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP : 007903AX5	500,000.000	452,292.08	535,000.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AECOM 5.75% DUE 10-15-2022 CUSIP : 00766TAB6	345,000.000	358,800.00	361,387.50
** AES CORP 6% DUE 05-15-2026 CUSIP : 00130HBX2	65,000.000	65,000.00	63,862.50
** AES CORP NT FLTG RATE DUE 06-01-2019/06-01-2016 REG CUSIP : 00130HBV6	89,000.000	88,777.50	88,332.50
AETNA INC NEW 2.4% DUE 06-15-2021 SEDOL : BDD0JL1	903,000.000	902,909.70	895,763.35
AK STL CORP 7.5% DUE 07-15-2023 CUSIP : 001546AT7	460,000.000	471,812.50	500,250.00
AK STL CORP FIXED 7.625% DUE 10-01-2021 CUSIP : 001546AS9	395,000.000	378,706.25	410,800.00
ALLY FINL INC GTD NT 6.25 DUE 12-01-2017 SEDOL : B6R31L1	200,000.000	195,250.00	207,250.00
ALTA MESA HLDGS LP / ALTA MESA FIN SVCS CORP SR NT SER B 9.625 10-15-2018 CUSIP : 021332AC5	385,000.000	362,037.50	381,150.00
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL : BYN6819	270,000.000	279,358.20	285,191.55
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 CUSIP : 023770AA8	342,884.680	342,884.68	339,455.83
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP : 026874DF1	321,000.000	318,627.81	329,686.26
AMERIGAS PARTNERS 5.625% DUE 05-20-2024 CUSIP : 030981AH7	315,000.000	318,675.00	311,062.50
AMERISOURCEBERGEN 1.15% DUE 05-15-2017 SEDOL : BMSSLQ2	725,000.000	722,970.00	724,873.85
AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025 CUSIP : 023772AB2	214,323.140	214,323.14	220,752.83
AMGEN INC 1.85% DUE 08-19-2021 CUSIP : 031162CG3	550,000.000	549,400.50	528,830.50
ANADARKO PETE CORP 4.85% DUE 03-15-2021 SEDOL : BD5FGF7	340,000.000	339,911.60	362,001.40
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL : BD1DGJ9	295,000.000	294,085.50	322,623.21
ANADARKO PETE CORP 6.95% DUE 06-15-2019 SEDOL : B96B2C5	910,000.000	1,082,900.00	1,004,221.40
ANADARKO PETE CORP ZERO CPN 0% DUE 10-10-2036 CUSIP : 032511BB2	2,000,000.000	705,000.00	787,500.00
ANTERO RESOURCES COR 5.125% 12-01-2022 CUSIP : 03674XAC0	350,000.000	315,290.63	355,250.00
APPLE INC 2.85% DUE 05-06-2021 CUSIP : 037833AR1	150,000.000	153,288.00	153,342.90
APPLE INC 3.25% DUE 02-23-2026 CUSIP : 037833BY5	1,030,000.000	1,027,734.00	1,036,470.46
** AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP : 00209TAB1	431,000.000	609,072.97	583,844.66
AT&T INC 2.45% DUE 06-30-2020 SEDOL : BX2K4H3	745,000.000	744,620.05	737,839.06
AT&T INC 3.4% DUE 05-15-2025 CUSIP : 00206RCN0	169,000.000	161,231.07	162,356.10
AT&T INC 3.95% DUE 01-15-2025 SEDOL : BD20MK2	245,000.000	257,808.60	244,834.14
AT&T INC 4.125% DUE 02-17-2026 SEDOL : BYMLXJ8	740,000.000	739,511.60	745,382.76
AT&T INC SR NT 144A ZERO CPN CORP BD DUE 11-27-2022 CUSIP : 00206RAE2	1,000,000.000	773,750.00	796,275.00
BANC AMER 6% DUE 03-25-2036 CUSIP : 05948K3J6	142,788.460	87,009.15	117,484.77
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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL : BD5FYQ4	670,000.000	670,000.00	638,494.59
BANK AMER CORP 3.5% DUE 04-19-2026 CUSIP : 06051GFX2	400,000.000	399,940.26	394,945.60
BANK AMER CORP 4% DUE 01-22-2025 SEDOL : BVV2M05	710,000.000	714,280.19	709,977.99
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL : BZ013F3	760,000.000	760,000.00	758,327.24
BANK AMER CORP 5.625% DUE 07-01-2020 SEDOL : B60SJP3	675,000.000	771,977.25	743,669.10
BANK AMER CORP 5.7% DUE 01-24-2022 SEDOL : B93Q397	620,000.000	719,627.80	698,066.06
BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023 SEDOL : BDGM1G3	550,000.000	549,043.00	523,906.90
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL : BWX8CJ7	395,000.000	391,776.80	391,540.59
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL : BG49KX7	690,000.000	698,797.50	696,078.90
BANK ONE CAP III 8.75% DUE 09-01-2030 CUSIP : 06423KAA9	200,000.000	292,387.50	284,837.80
BARRETT BILL CORP 7 DUE 10-15-2022 REG CUSIP : 06846NAD6	365,000.000	291,412.50	318,462.50
BECTON DICKINSON & 2.675% DUE 12-15-2019 SEDOL : BTDFTZ2	360,000.000	360,000.00	366,449.04
BERKSHIRE HATHAWAY 1.7% DUE 03-15-2019 SEDOL : BZ58809	455,000.000	454,654.20	454,794.80
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023 SEDOL : BDB5JF2	910,000.000	907,524.80	906,988.81
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 CUSIP : 084659AD3	361,000.000	377,216.12	367,396.55
BEVERAGES & MORE 10% DUE 11-15-2018 CUSIP : 08782TAG8	475,000.000	469,870.53	446,500.00
BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO CUSIP : 09256BAA5	508,000.000	562,101.97	566,475.37
** BLUE CUBE SPINCO 10% DUE 10-15-2025 CUSIP : 095370AD4	315,000.000	372,881.25	374,850.00
BMC SOFTWARE, INC BMC SOFTWARE 8/13 TERMLOAN DUE 09-10-2020 BEO CUSIP : 05578NAD2	0.000	0.00	0.00
BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019 CUSIP : 103186AA0	100,000.000	90,500.00	91,250.00
** BRINKER INTL INC 5% DUE 10-01-2024 CUSIP : 109641AH3	290,000.000	290,187.50	290,000.00
BRUCE MANSFIELD 6.85% DUE 06-01-2034 SEDOL : B290VL2	670,689.020	726,847.25	214,620.49
BSTN PPTYS LTD 2.75% DUE 10-01-2026 CUSIP : 10112RAY0	471,000.000	467,566.41	434,557.31
BSTN SCIENTIFIC 2.65% DUE 10-01-2018 SEDOL : BCZTLF7	660,000.000	665,583.60	668,623.56
CAESARS ENTMT OPER CO INC 12.75% DUE 04-15-2018 IN DEFAULT CUSIP : 12768RAA5	375,000.000	285,484.91	244,687.50
CAESARS GROWTH 9.375% DUE 05-01-2022 CUSIP : 12768WAB2	300,000.000	321,000.00	321,000.00
CALIFORNIA RESOURCES CORPORATION TERM LOAN SR SECD 1ST LIEN DUE 08-02-2023 BEO CUSIP : LX1541981	210,000.000	207,900.00	222,600.00
CAP 1 BK USA NATL 2.3% DUE 06-05-2019 SEDOL : BN7ZYX9	600,000.000	599,334.00	602,202.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARROLS RESTAURANT 8% DUE 05-01-2022 CUSIP : 14574XAD6	325,000.000	343,687.50	351,812.50
CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B CUSIP : 15134NAE6	224,437.500	222,193.12	215,299.75
CHASE ISSUANCE TR 1.06% DUE 09-16-2019 CUSIP : 161571HH0	549,000.000	548,952.68	548,509.19
** CHEMOURS CO 7% DUE 05-15-2025 CUSIP : 163851AD0	370,000.000	321,049.00	364,450.00
CHES ENERGY SR NT 6.625 DUE 08-15-2020 CUSIP : 165167CF2	210,000.000	180,075.00	203,175.00
CHINOS INTER HLDGS A INC SR PIK TOGGLE NT 144A 7.75 DUE 05-01-2019/11-04-2013 CUSIP : 16961UAA4	467,326.000	359,450.00	147,207.69
CHS / CMNTY HEALTH SYS INC SR SECD NT 5.125 DUE 08-15-2018 CUSIP : 12543DAR1	125,000.000	124,375.00	121,875.00
** CHS / CMNTY HLTH 8% DUE 11-15-2019 CUSIP : 12543DAL4	425,000.000	379,125.00	334,687.50
CISCO SYS INC 2.2% BNDS 09-20-2016 CUSIP : 17275RBH4	780,000.000	778,393.20	749,649.42
CISCO SYS INC 2.2% DUE 02-28-2021 CUSIP : 17275RBD3	765,000.000	763,531.20	760,936.32
** CITIGROUP INC 2.7% DUE 03-30-2021 CUSIP : 172967KK6	323,000.000	322,616.13	322,605.94
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4	815,000.000	814,519.15	781,105.78
CITIGROUP INC 3.4% DUE 05-01-2026 CUSIP : 172967KN0	213,000.000	212,586.54	207,166.14
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69	145,000.000	146,925.60	146,087.94
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	590,000.000	591,152.84	598,195.10
CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL : BZ57VQ3	805,000.000	813,155.32	829,738.46
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL : BDT7Y00	440,000.000	497,525.60	481,003.16
CITIGROUP INC SR NT FLTG RATE DUE 09-01-2023/09-01-2022 REG CUSIP : 172967KX8	195,000.000	194,383.80	195,872.62
CITIZENS BK MEDIUM 2.55% DUE 05-13-2021 SEDOL : BZ6VPH3	560,000.000	559,479.20	557,254.32
CLEAR CHANNEL 10% DUE 01-15-2018 CUSIP : 184502BT8	475,000.000	369,096.59	345,562.50
** CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP : 18451QAL2	600,000.000	623,970.37	588,000.00
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP : 18600TAA0	413,000.000	381,996.04	398,762.23
CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL : B1FH615	507,344.930	340,396.02	486,614.82
CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 SEDOL : BD60P98	200,399.280	162,386.05	194,813.55
CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG CUSIP : 07388QAE9	470,953.120	548,807.56	480,063.70
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG SEDOL : BZ0C3Q7	115,461.290	114,703.59	117,827.55

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL : B7M9252	11,682.970	10,410.65	12,033.49
CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG CUSIP : 19075DAE1	664,635.310	732,116.15	674,162.85
CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049/04-10-2017 BEO CUSIP : 20047RAE3	640,453.750	704,664.14	649,469.41
CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046 CUSIP : 20048EAV3	800,000.000	823,973.87	802,318.40
CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG SEDOL : B2Q9059	319,206.110	316,649.96	326,367.18
CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO CUSIP : 22544QAE9	388,524.120	407,525.38	390,860.70
CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG CUSIP : 22546BAF7	342,493.790	370,155.85	348,487.77
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL : B7XY5G8	39,694.030	23,028.69	34,260.95
CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRU CTF 2A-1 DUE 07-19-2044 REG CUSIP : 23332UBF0	115,897.960	117,491.37	114,679.06
CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG CUSIP : 20173VAE0	888,899.670	993,042.60	904,482.08
CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP : 36228FNB8	2,717.950	2,768.04	2,768.88
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	783,598.810	690,721.05	784,003.93
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP : 362341XG9	51,290.900	46,373.90	50,614.27
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL : B0MTJR4	12,833.860	11,845.23	13,257.36
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL : B0MDV36	159,937.630	116,804.45	160,051.99
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG SEDOL : B3K7Y43	343,163.350	394,101.64	346,273.44
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL : B3CCK26	31,990.540	22,393.24	27,481.83
CMO INDMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP : 45660UAQ2	30,932.980	31,486.47	26,947.08
CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO CUSIP : 46646GAA5	1,300,000.000	1,326,660.40	1,264,976.70

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United States - USD			
CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49 CUSIP : 46631BAE5	609,612.070	674,258.02	614,670.02
CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47 SEDOL : B7JMN28	38,769.420	39,057.28	38,720.30
CMO JPMBB COML MTG SECS TR 2013-C15 CL A-4 4.096% DUE 11-15-2045 BEO CUSIP : 46640NAD0	320,000.000	362,312.50	344,664.64
CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG CUSIP : 55312TAD5	560,915.770	587,534.77	563,249.18
CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL : B82N347	178,889.850	140,830.95	172,549.46
CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045 SEDOL : B5LF6Y4	160,214.330	184,265.24	160,742.08
CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG CUSIP : 12623SAE0	1,038,000.000	1,055,602.30	1,050,434.20
CMO RALI SER 2006-QQ6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL : B3D07Z1	71,869.420	59,651.64	30,772.47
CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP : 76113MAB1	594,794.700	273,938.61	277,630.54
CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP : 83162CRG0	147,121.760	147,121.76	161,492.61
CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG SEDOL : B8KCX02	125,026.020	89,198.27	120,756.01
CMO WACHOVIA BK COML MTG TR COML MTG 5.5DUE 04-15-2047 REG CUSIP : 92978TAF8	665,000.000	726,531.25	670,092.57
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL : B3VLSB9	80,292.530	48,275.89	77,445.76
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP : 929227LE4	96,663.900	82,941.74	94,498.15
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP : 949803AA8	54,146.900	45,144.94	53,824.62
CNH EQUIP TR 1.63% DUE 08-15-2021 CUSIP : 12594DAD0	328,000.000	327,917.80	327,675.28
COCA COLA CO 1.55% DUE 09-01-2021 SEDOL : BZCGNN4	770,000.000	769,153.00	748,040.37
COLUMBIA PIPELN 2.45% DUE 06-01-2018 SEDOL : BZ6VTF9	770,000.000	769,815.20	774,140.29
COLUMBIA PIPELN 3.3% DUE 06-01-2020 SEDOL : BD05TJ7	400,000.000	399,280.00	405,620.40
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP : 20030NBS9	910,000.000	908,289.20	904,181.46
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP : 20030NAX9	156,000.000	195,109.20	199,050.38
COMMUNICATIONS 8.25% DUE 10-15-2023 CUSIP : 20341WAD7	180,000.000	162,900.00	189,000.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMMUNICATIONS SALES & LEASING INC TERM LOAN BANK DUE 10-24-2022 BEO CUSIP : 20341UAC3	505,000.000	507,525.00	507,403.80
CONOCOPHILLIPS CO 4.2% DUE 03-15-2021 SEDOL : BZ78LB9	820,000.000	819,590.00	870,135.62
CONSTELLATION 3.7% DUE 12-06-2026 SEDOL : BDDWHX5	300,000.000	299,727.00	297,375.00
CONTL AIRLINES 2012-A 4.15% 04-11-2024 CUSIP : 210795PZ7	417,178.260	422,932.36	442,208.95
CONTL RES INC 4.5 DUE 04-15-2023 CUSIP : 212015AL5	135,000.000	99,586.61	131,287.50
** COVANTA HLDG CORP 5.875% DUE 03-01-2024 CUSIP : 22282EAF9	325,000.000	324,751.08	316,875.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL : BRK8CH3	685,000.000	683,924.55	687,262.56
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER VAR RT DUE 01-29-2018 CUSIP : 22546QAU1	1,200,000.000	1,200,000.00	1,203,492.00
CST BRANDS INC 5% DUE 05-01-2023 CUSIP : 12646RAB1	255,000.000	253,697.71	263,925.00
CVS HEALTH CORP 4.75% DUE 12-01-2022 SEDOL : BD3JDL6	1,055,000.000	1,141,910.47	1,147,683.86
DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 CUSIP : 23311VAD9	370,000.000	332,325.11	355,015.00
** DEFAULTED CAESARS ENTERTAINMENT OPERATING CO 0.0% DUE 12-31-2040 CUSIP : 413627BL3	475,000.000	495,485.75	477,375.00
DEFAULTED MAGNETATION LLC/FIXED 0% DUE 12-31-2040 CUSIP : 559417AA8	251,000.000	215,081.47	25.10
DELL INTERNATIONAL LLC TERM LOAN B DUE 09-07-2023 BEO CUSIP : 24702NAL4	325,000.000	327,437.50	327,640.62
DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP : 247358AA2	228,921.330	248,951.94	242,656.61
DELTA AIR LINES 5.3% DUE 10-15-2020 CUSIP : 24736WAA8	185,725.380	187,350.49	196,868.90
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 SEDOL : BD96MF8	775,000.000	774,806.25	789,381.68
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL : BD96MQ9	50,000.000	49,985.50	51,449.65
DISH DBS CORP 7.75% DUE 07-01-2026 CUSIP : 25470XAY1	775,000.000	824,406.25	855,406.25
DOLLAR TREE INC 5.75% DUE 03-01-2023 CUSIP : 256746AB4	305,000.000	327,112.50	325,587.50
DOMINION RES INC 1.6% DUE 08-15-2019 SEDOL : BDBYBX1	480,000.000	479,956.80	473,838.24
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP : 257469AJ5	280,000.000	309,246.37	298,507.72
DUE 08-17-2021 BEO CUSIP : 16516FAF6	285,000.000	287,375.00	301,957.50
DUKE ENERGY CORP 2.65% DUE 09-01-2026 CUSIP : 26441CAS4	361,000.000	359,888.12	335,063.95
** DYNEGY INC NEW DEL 7.625% DUE 11-01-2024 CUSIP : 26817RAP3	360,000.000	379,800.00	331,200.00
EDISON INTL 2.95% DUE 03-15-2023 SEDOL : BZB2D77	740,000.000	739,696.10	736,764.72
ENERGY TRANSFER 4.05% DUE 03-15-2025 SEDOL : BWC4XX7	765,000.000	764,372.70	739,440.59
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL : BDWGT0	725,000.000	747,569.25	748,265.25

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United States - USD			
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL : BYQ2KJ6	500,000.000	496,375.00	503,725.00
ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO CUSIP : 29276MAG2	261,101.770	255,994.38	263,060.03
ENGILITY CORP 8.875% DUE 09-01-2024 CUSIP : 29285XAC6	120,000.000	120,925.00	123,300.00
ENTERGY GULF STS 3.95% DUE 10-01-2020 SEDOL : B4R1Z64	865,000.000	928,516.95	904,226.02
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL : BRKFLN3	410,000.000	415,945.00	409,840.51
** ENTERPRISE PRODS 4.05% DUE 02-15-2022 CUSIP : 29379VAU7	219,000.000	223,581.48	229,944.52
EXELON CORP 2.85% DUE 06-15-2020 SEDOL : BZ0C8V7	425,000.000	424,919.25	429,753.63
EXELON CORP 5.1% DUE 06-15-2045 CUSIP : 30161NAS0	288,000.000	326,044.80	304,408.51
EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 SEDOL : BYZ5JF5	590,000.000	589,887.90	597,723.10
EXPRESS SCRIPTS 3% DUE 07-15-2023 SEDOL : BZ5YJZ9	755,000.000	754,328.05	732,561.40
EXPRESS SCRIPTS 3.4% DUE 03-01-2027 CUSIP : 30219GAN8	639,000.000	638,738.01	605,030.12
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 CUSIP : 316773CT5	337,000.000	336,565.27	340,370.00
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL : B02FN14	135,000.000	196,403.40	182,089.49
FORD MTR CR CO LLC 1.461% DUE 03-27-2017 SEDOL : BYZ5JT9	690,000.000	690,000.00	690,171.12
FORD MTR CR CO LLC 4.25% DUE 09-20-2022 SEDOL : B8L4S57	675,000.000	713,718.00	698,313.15
** FRONTIER 11% DUE 09-15-2025 CUSIP : 35906AAZ1	865,000.000	885,543.75	867,162.50
GE CAP INTL FDG CO 3.373% DUE 11-15-2025 SEDOL : BYNKFJ8	655,000.000	678,652.05	662,937.29
GEN DYNAMICS CORP 1.875% DUE 08-15-2023 SEDOL : BZC0XC5	865,000.000	859,083.40	824,360.57
GEN MTRS FINL CO 3.1% DUE 01-15-2019 SEDOL : BYWM3L3	375,000.000	374,827.50	378,292.13
GEN MTRS FINL CO 3.7% DUE 05-09-2023 SEDOL : BD8BSG7	705,000.000	703,188.15	693,381.60
GEN MTRS FINL CO 4.2% DUE 03-01-2021 CUSIP : 37045XBF2	605,000.000	604,570.45	621,915.80
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL : BJT3FD0	680,000.000	689,390.80	682,444.60
** GENESIS ENERGY L P 5.75% DUE 02-15-2021 CUSIP : 37185LAE2	265,000.000	266,088.37	266,325.00
** GENWORTH FINL INC 6.5% DUE 06-15-2034 CUSIP : 37247DAB2	375,000.000	298,675.00	300,000.00
** GENWORTH FINL INC 7.7% DUE 06-15-2020 CUSIP : 37247DAM8	275,000.000	284,466.35	264,000.00
GEO GROUP INC NEW 6% DUE 04-15-2026 CUSIP : 36162JAB2	365,000.000	368,227.37	350,400.00
GEORGIA PWR CO 1.95% DUE 12-01-2018 SEDOL : BDGV245	1,390,000.000	1,388,790.70	1,398,027.25
GILEAD SCIENCES 1.95% DUE 03-01-2022 SEDOL : BD87JT5	355,000.000	354,179.95	344,435.20
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP : 375558BB8	715,000.000	713,713.00	720,004.29
GILEAD SCIENCES 3.25% DUE 09-01-2022 CUSIP : 375558BC6	545,000.000	544,231.55	557,329.54

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United States - USD			
GOLDMAN SACHS 2.6% DUE 04-23-2020 SEDOL : BVV3N50	535,000.000	532,276.85	535,765.05
** GOLDMAN SACHS 2.625% DUE 04-25-2021 CUSIP : 38141GVU5	286,000.000	285,814.10	284,344.06
GOLDMAN SACHS 3.5% DUE 01-23-2025 SEDOL : BVL8RW0	850,000.000	880,923.00	846,359.45
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL : BZ12537	470,000.000	468,782.70	461,837.04
GOLDMAN SACHS 5.3% DUE 12-29-2049 CUSIP : 38148BAC2	100,000.000	100,000.00	96,550.00
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL : B94Q103	620,000.000	716,453.40	700,201.34
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO CUSIP : 38143VAA7	150,000.000	173,473.15	175,003.35
GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018 SEDOL : BB0RD42	1,330,000.000	1,491,023.10	1,389,755.57
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 CUSIP : 38141EA25	208,000.000	248,609.92	231,615.69
GOODYEAR TIRE & 5% DUE 05-31-2026 CUSIP : 382550BF7	175,000.000	175,000.00	173,687.50
HALLIBURTON CO 3.8% DUE 11-15-2025 SEDOL : BYNR4P8	570,000.000	568,398.30	569,779.98
HALYARD HEALTH INC 6.25% DUE 10-15-2022 CUSIP : 40650VAB6	325,000.000	322,750.00	332,312.50
HARLEY DAVIDSON 2.4% DUE 09-15-2019 SEDOL : BQFJ4R8	740,000.000	751,289.80	745,851.92
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL : B9K8PW3	315,000.000	357,884.10	345,068.01
HCA INC 7.5% DUE 11-06-2033 CUSIP : 404119AJ8	800,000.000	860,474.13	848,000.00
** HCP INC FIXED 4% DUE 06-01-2025 CUSIP : 40414LAN9	270,000.000	267,640.20	267,929.37
HEALTHSOUTH CORP 5.75% DUE 09-15-2025 CUSIP : 421924BT7	250,000.000	255,000.00	249,375.00
HILL-ROM HLDGS INC 5.75% DUE 09-01-2023 CUSIP : 431475AA0	375,000.000	388,330.75	386,250.00
HLTH CARE REIT INC 4% DUE 06-01-2025 SEDOL : BYMSY74	430,000.000	436,265.80	439,676.29
HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP : 42217KBC9	378,000.000	374,061.24	397,867.30
** HORIZON PHARMA INC 8.75% DUE 11-01-2024 CUSIP : 44053FAA8	225,000.000	227,968.75	228,105.00
HSBC FIN CORP 6.676% DUE 01-15-2021 SEDOL : B55NY95	255,000.000	302,358.60	286,493.78
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL : BYZ5LW6	800,000.000	799,216.00	792,108.80
HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP : 44328BAD0	5,264,236.940	1,798,770.98	2,191,359.70
INTEL CORP 3.3 DUE 10-01-2021 CUSIP : 458140AJ9	705,000.000	736,189.20	734,043.89
INTELSAT 7.75% DUE 06-01-2021 CUSIP : 458204AP9	800,000.000	656,037.50	277,000.00
** INTELSAT JACKSON 7.25% DUE 04-01-2019 CUSIP : 45824TAE5	550,000.000	486,000.00	431,750.00
INTERNATIONAL GAME TECHNOLOGY PLC 6.25% DUE 02-15-2022 BEO CUSIP : 460599AB9	325,000.000	321,343.75	345,312.50
J CREW GROUP INC TERM LOAN B DUE 03-05-2021 BEO CUSIP : 46613BAE7	198,473.270	134,800.55	126,692.03

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United States - USD			
J P MORGAN CHASE & CO 2.295% 08-15-2021 SEDOL : BYZDKL2	790,000.000	790,000.00	775,723.91
J P MORGAN CHASE 1.6769% DUE 12-15-2047 CUSIP : 46639EAB7	608,657.950	623,872.57	609,754.14
J P MORGAN CHASE 4.7171% DUE 02-15-2046 CUSIP : 46635TCG5	479,000.000	523,101.45	516,554.55
** JACK OH FIN LLC / 10.25% DUE 11-15-2022 CUSIP : 46647DAB9	700,000.000	700,000.00	693,000.00
JACK OH FIN LLC / 6.75% DUE 11-15-2021 CUSIP : 46647DAA1	150,000.000	150,000.00	150,375.00
JO-ANN STORES, INC. TERM LOAN DUE 09-29-2023 BEO CUSIP : 47759DAB1	340,000.000	336,268.75	337,875.00
JPMORGAN CHASE & 2.7% DUE 05-18-2023 SEDOL : BDGLCJ0	570,000.000	568,483.80	555,374.37
JPMORGAN CHASE & 3.2% DUE 06-15-2026 SEDOL : BYZ2G99	695,000.000	694,701.15	676,961.97
JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL : BYMJ596	385,000.000	384,333.95	374,922.63
JPMORGAN CHASE & 4.625 DUE 05-10-2021 SEDOL : BFN0LQ4	1,570,000.000	1,731,270.40	1,691,599.64
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL : BR17VT4	235,000.000	236,694.06	237,801.44
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL : BZ027V0	195,000.000	194,327.25	200,379.86
JPMORGAN CHASE & CO NT FLTG DUE 01-23-2020 REG SEDOL : BVVM4N2	2,100,000.000	2,100,000.00	2,119,716.90
JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017 SEDOL : B9KBCV0	910,000.000	1,019,809.70	942,810.96
JUNIPER NETWORKS 3.125% DUE 02-26-2019 CUSIP : 48203RAL8	191,000.000	190,852.93	194,579.72
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL : BYV3CH6	540,000.000	539,416.80	540,502.74
KEYBANK NATL ASSN 2.35% DUE 03-08-2019 SEDOL : BDGSFT2	755,000.000	754,630.05	761,293.68
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL : BZ14XY0	475,000.000	472,572.75	454,848.60
KINDER MORGAN 4.15% DUE 02-01-2024 CUSIP : 494550BS4	621,000.000	612,044.86	620,291.43
KINDER MORGAN INC/DELAWARE 3.05% DUE 12-01-2019 SEDOL : BST7892	1,005,000.000	1,008,869.78	1,014,988.70
KRAFT HEINZ FOODS 1.6% DUE 06-30-2017 SEDOL : BD60372	100,000.000	99,937.00	100,107.50
KRAFT HEINZ FOODS 2% DUE 07-02-2018 SEDOL : BD079Y8	100,000.000	99,800.00	100,200.70
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP : 50077LAD8	825,000.000	821,386.50	779,565.60
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 SEDOL : BD7YG41	860,000.000	857,970.40	880,867.90
KRAFT HEINZ FOODS 5% DUE 07-15-2035 SEDOL : BZ4V7B3	400,000.000	396,196.00	422,744.80
L3 TECHNOLOGIES 1.5% DUE 05-28-2017 SEDOL : BMN2GX1	305,000.000	303,670.02	305,379.42
LAMB WESTON HLDGS 4.875% DUE 11-01-2026 CUSIP : 513272AB0	475,000.000	477,733.00	472,625.00
LOCKHEED MARTIN 1.85% DUE 11-23-2018 SEDOL : BDB6P80	400,000.000	399,316.00	401,398.80
LOCKHEED MARTIN 3.1% DUE 01-15-2023 SEDOL : BD869B4	400,000.000	397,444.00	404,912.00
LOWES COS INC 3.375% DUE 09-15-2025 SEDOL : BYMYMY5	390,000.000	387,741.90	399,031.62

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MAGNETATION LLC DIP LOAN DUE 10-14-2016 BEO CUSIP : LX1450399	108,868.010	99,220.30	48,990.60
MCKESSON CORP NEW 2.284% DUE 03-15-2019 SEDOL : BKRCD54	725,000.000	726,080.25	728,780.15
MCKESSON CORP NEW 3.796% DUE 03-15-2024 SEDOL : BKKMXM8	295,000.000	301,714.20	302,850.54
** METLIFE INC 3% DUE 03-01-2025 CUSIP : 59156RBM9	311,000.000	309,221.08	308,955.17
** MGIC INVT CORP WIS 5.75% DUE 08-15-2023 CUSIP : 552848AF0	300,000.000	304,988.50	311,250.00
MICROSOFT CORP 1.55% DUE 08-08-2021 SEDOL : BDCBCQ1	380,000.000	379,601.00	368,286.12
MICROSOFT CORP 2% DUE 08-08-2023 CUSIP : 594918BQ6	700,000.000	697,907.00	667,018.80
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP : 594918BR4	735,000.000	733,632.90	697,919.99
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP : 59562VAM9	141,000.000	159,792.48	175,328.56
MOLSON COORS 2.1% DUE 07-15-2021 SEDOL : BYT4Q57	500,000.000	499,810.00	487,259.50
MOODYS CORP 2.75 07-15-2019 SEDOL : BP8G1P6	475,000.000	482,129.75	482,276.53
MORGAN STANLEY 2.625% DUE 11-17-2021 SEDOL : BZ3FFF6	1,085,000.000	1,079,455.65	1,073,070.43
MORGAN STANLEY 2.8% DUE 06-16-2020 SEDOL : BYNCYZ3	1,385,000.000	1,383,338.00	1,396,940.09
MORGAN STANLEY 3.875% DUE 04-29-2024 CUSIP : 61746BDQ6	263,000.000	275,926.45	269,417.98
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL : BYTCKF9	490,000.000	489,598.20	501,987.36
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	65,000.000	68,984.50	66,466.73
MORGAN STANLEY 7.3% DUE 05-13-2019 CUSIP : 61747YCG8	230,000.000	274,921.30	256,876.42
MORGAN STANLEY BK 3.15% DUE 03-15-2048 CUSIP : 61764XBG9	300,000.000	308,003.91	306,503.40
MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 CUSIP : 6174466Q7	275,000.000	323,334.00	291,829.17
MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 SEDOL : BBPRDT2	600,000.000	570,864.00	609,973.80
MORGAN STANLEY SR NT 2.45% DUE 02-01-2019 SEDOL : BDCRXT9	750,000.000	749,497.50	755,772.75
MPT OPER 5.25% DUE 08-01-2026 CUSIP : 55342UAG9	475,000.000	490,175.00	445,312.50
NATL CINEMEDIA LLC 5.75% DUE 08-15-2026 CUSIP : 63530QAH2	525,000.000	542,062.50	538,125.00
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL : BMH0QZ3	515,000.000	523,610.80	525,891.74
NAVIENT STUDENT LN TR 2015-1 STUDENT LN BKD NT CL A-1 09-26-2022 REG CUSIP : 63939FAA8	283,025.080	283,025.08	281,861.00
NAVISTAR INTERNATIONAL CORP TERM LOAN LIEN 1 DUE 08-07-2020 BEO CUSIP : 63937YAB7	339,143.580	339,567.51	341,581.34
NCR CORP NEW 6.375% DUE 12-15-2023 CUSIP : 62886EAS7	450,000.000	446,926.32	473,625.00

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United States - USD			
NEPTUNE FINCO CORP 10.125% DUE 01-15-2023 CUSIP : 64072TAE5	700,000.000	741,500.00	806,750.00
NEWELL BRANDS INC 3.85% DUE 04-01-2023 SEDOL : BD3J3K5	475,000.000	474,852.75	487,816.93
NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024 CUSIP : 65341XAA6	500,000.000	503,062.50	495,000.00
NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017 SEDOL : BWWC557	230,000.000	230,839.50	230,289.34
NOBLE ENERGY INC 3.9% DUE 11-15-2024 SEDOL : BYVDJN1	355,000.000	359,703.75	352,688.24
NORFOLK SOUTHN 6% DUE 05-23-2111 CUSIP : 655844BD9	191,000.000	191,000.00	206,951.36
ONCOR ELEC 5% DUE 09-30-2017 SEDOL : B3LM458	720,000.000	788,889.60	740,755.44
ORACLE CORP 2.4% DUE 09-15-2023 SEDOL : BY7RCY9	1,455,000.000	1,454,752.65	1,405,569.29
PANHANDLE EASTN 7% DUE 06-15-2018 SEDOL : B3C8S86	1,285,000.000	1,466,185.00	1,361,447.22
PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026 CUSIP : 70959WAG8	325,000.000	325,812.50	313,244.75
PEPSICO INC 1.5% DUE 02-22-2019 SEDOL : BD3DYL5	290,000.000	289,915.90	288,968.76
PNC BK N A PITT PA 1.95% DUE 03-04-2019 SEDOL : BZB25D7	505,000.000	504,489.95	506,308.96
PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018 SEDOL : BYNHY36	1,025,000.000	1,024,313.25	1,023,683.90
PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021 SEDOL : BDGKYW4	740,000.000	739,548.60	730,285.28
** PRESTIGE BRANDS 6.375% DUE 03-01-2024 CUSIP : 74112BAK1	325,000.000	329,225.00	339,625.00
PULTEGROUP INC 5% DUE 01-15-2027 CUSIP : 745867AX9	315,000.000	315,000.00	296,493.75
PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024 CUSIP : 019736AD9	340,000.000	341,281.25	342,550.00
** PVTPL AMC ENTMT HLDGS INC SR SUB NT 144A5.875% DUE 11-15-2026/11-08-2016 BEO CUSIP : 00165CAA2	525,000.000	527,718.75	528,937.50
** PVTPL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO CUSIP : 02376RAA0	360,000.000	371,700.00	367,650.00
PVTPL ASCENTUM EQUIP RECEIVABLES 2016-2TR NT CL A-2 144A 1.46 DUE 04-10-2019 CUSIP : 04364UAB1	227,000.000	226,992.55	226,634.07
PVTPL AVAYA INC SR SECD NT 10.5% DUE 03-01-2021/03-07-2013 BEO IN DEFAULT CUSIP : 053499AJ8	450,000.000	342,371.25	203,625.00
PVTPL AVAYA INC SR SECD NT 144A 9% DUE 04-01-2019/04-01-2016 BEO IN DEALT CUSIP : 053499AH2	595,000.000	572,897.18	526,575.00
PVTPL BMC SOFTWARE FIN INC SR NT 144A 8.125% DUE 07-15-2021/07-15-2016 BEO CUSIP : 05578MAA0	425,000.000	249,103.12	382,500.00
PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO CUSIP : 13323AAA8	300,000.000	307,500.00	306,750.00

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United States - USD			
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO CUSIP : 14310FAA0	433,000.000	407,528.26	427,551.56
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.5 DUE 05-01-2026/04-21-2016 CUSIP : 1248EPBR3	300,000.000	314,250.00	303,000.00
** PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-07-2016 BEO CUSIP : 15137NAA1	485,000.000	489,475.00	423,162.50
PVTPL CENVEO CORP JR PRIORITY SECD NT 144A 8.5% DUE 09-15-2022/06-26-2014 BEO CUSIP : 15671BAL5	400,000.000	385,363.64	278,000.00
PVTPL CENVEO CORP SR PRIORITY SECD NT 144A 6% DUE 08-01-2019/06-26-2014 BEO CUSIP : 15671BAK7	450,000.000	387,325.00	399,375.00
PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.908% 07-23-2025 CUSIP : 161175AT1	388,000.000	413,220.00	405,013.80
PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.464% 07-23-2022 SEDOL : BD97433	720,000.000	734,465.15	747,795.60
PVTPL CMO AGATE BAY MTG TR 2016-3 MTG PASSTHRU CTF VAR RT DUE 08-25-2046 BEO CUSIP : 00842VAE3	219,309.390	224,929.19	223,854.79
PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO CUSIP : 12638UAA6	65,006.140	74,942.43	64,962.13
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19 CUSIP : 233050AB9	202,154.770	207,745.61	208,171.50
PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO CUSIP : 46646BAE8	385,600.610	396,566.13	389,880.77
PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO CUSIP : 50116WAC9	493,000.000	492,879.26	489,391.24
PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045 CUSIP : 61758FAB8	560,000.000	583,085.02	564,304.72
PVTPL CMO N CENT AREA SCHS MICH PASSTHURCTF CL I-A1 144A 6.5 DUE 07-17-2040 BEO CUSIP : 07330TAA0	78,344.260	94,368.11	78,285.42
PVTPL CORTES NP ACQUISITION CORP SR NT 144A 9.25% DUE 10-15-2024/10-17-2016 BEO CUSIP : 220517AA4	350,000.000	350,000.00	352,843.75
PVTPL CSC HLDGS LLC SR NT 144A 5.5% DUE 04-15-2027/09-23-2016 BEO CUSIP : 126307AQ0	350,000.000	350,875.00	345,406.25
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF 5-15-19 BEO CUSIP : 126659AA9	469,004.140	616,946.82	617,768.50
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP : 126650BS8	211,346.750	270,496.35	258,730.05
** PVTPL DEAN FOODS CO NEW SR NT 144A 6.5% DUE 03-15-2023 BEO CUSIP : 242370AD6	350,000.000	352,320.83	364,000.00

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United States - USD			
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL : BD96MH0	235,000.000	234,887.20	247,223.76
** PVTPL EP ENERGY LLC/EVEREST ACQSTN FIN INC SR SECD NT 8% 11-29-2024 CUSIP : 268787AE8	330,000.000	331,275.00	339,900.00
PVTPL EXTRACTION OIL & GAS HLDGS LLC/EXTRACT 7.875% DUE 07-15-2021 BEO CUSIP : 30227LAA5	155,000.000	155,000.00	163,137.50
PVTPL FORTIVE CORP SR NT 144A 2.35% DUE 06-15-2021/06-20-2016 BEO SEDOL : BZBZ097	350,000.000	349,919.50	344,128.05
PVTPL GUITAR CTR INC SR SECD NT 6.5 DUE 04-15-2019 CUSIP : 402040AH2	365,000.000	319,800.00	322,112.50
** PVTPL HANESBRANDS INC SR NT 144A 4.875% DUE 05-15-2026/05-06-2016 BEO CUSIP : 410345AL6	315,000.000	330,425.00	314,149.50
** PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO CUSIP : 435765AG7	310,000.000	313,875.00	322,400.00
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO SEDOL : B4V2W62	200,000.000	199,992.00	216,500.00
PVTPL IPAYMENT INC 9.5% DUE 12-15-2019 BEO CUSIP : 46262EAF2	400,000.000	400,000.00	409,500.00
PVTPL J P MORGAN MTG TR 2016-4 MTG PASS THRU CTF CL A-5 VAR RT 10-25-2046 CUSIP : 46647JAE0	217,000.000	221,340.00	221,340.00
PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625 SEDOL : BD2BT59	200,000.000	200,000.00	187,500.00
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 CUSIP : 48249DAA9	266,000.000	276,579.02	260,579.18
PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO CUSIP : 48248NAA8	287,000.000	307,561.13	324,366.25
PVTPL LG FINANCE SR NT 144A 5.875% DUE 11-01-2024/10-27-2016 BEO CUSIP : 535919AL8	275,000.000	277,250.00	273,625.00
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP : 53079EBE3	525,000.000	540,524.25	551,883.67
PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO CUSIP : 54910HAA6	375,000.000	373,318.47	382,500.00
PVTPL MEDNAX INC SR 144A 5.25% DUE 12-01-2023/12-08-2015 BEO CUSIP : 58502BAA4	375,000.000	378,087.50	380,625.00
PVTPL MICRON TECHNOLOGY INC SR NT 144A 5.25% DUE 08-01-2023/02-03-2015 BEO CUSIP : 595112BD4	500,000.000	453,300.00	493,750.00
PVTPL MMAF EQUIP FIN LLC 2014-A AST BKD NT CL A-5 144A 2.33 DUE 12-8-25 BEO CUSIP : 55315CAE7	535,000.000	534,736.99	539,086.86
PVTPL MMAF EQUIP FIN LLC 2015-A CL A3 1.39% DUE 10-16-2019 BEO CUSIP : 55315GAC2	1,169,000.000	1,168,754.28	1,169,049.09

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United States - USD			
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SER 2015-2 CL A 144A 2.38% 10-15-2020 CUSIP : 65341KAG1	476,000.000	475,957.59	480,223.07
PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO CUSIP : 62912XAB0	365,000.000	356,577.27	378,687.50
PVTPL NGPL PIPECO LLC SR SECD NT 9.625 DUE 06-01-2019 BEO CUSIP : 62912XAD6	230,000.000	242,362.50	240,350.00
** PVTPL NRG ENERGY INC SR NT 144A 7.25% DUE 05-15-2026/05-23-2016 BEO CUSIP : 629377BZ4	330,000.000	334,581.25	322,575.00
PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL : BNJZV25	219,000.000	219,000.00	120,450.00
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026 CUSIP : 68268EAA1	1,300,000.000	1,299,586.86	1,310,268.70
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO SEDOL : BZ77NN2	50,000.000	50,000.00	53,750.00
PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 1.5% DUE 04-18-2019 REG SEDOL : BD0SD50	515,000.000	513,393.20	508,502.76
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO CUSIP : 74840LAA0	500,000.000	479,562.50	480,000.00
PVTPL RANGE RESOURCES CORP SR NT 144A 5.75% DUE 06-01-2021/09-16-2016 BEO CUSIP : 75281AAV1	25,000.000	25,812.50	25,250.00
** PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO CUSIP : 75508EAA6	600,000.000	487,988.43	553,500.00
PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.875 CUSIP : 785592AP1	320,000.000	320,000.00	338,000.00
** PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022 CUSIP : 785712AE0	400,000.000	396,788.00	415,000.00
PVTPL SCOTTRADE FINL SVCS INC SR NT 144A6.125% DUE 07-11-2021 BEO CUSIP : 81014AAA9	380,000.000	380,000.00	431,100.88
PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23 CUSIP : 82088KAC2	350,000.000	354,706.25	340,375.00
PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025 CUSIP : 82967NAU2	500,000.000	500,317.12	498,755.00
PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP : 78428JAA6	475,000.000	454,375.00	296,875.00
** PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP : 86737NAA6	850,000.000	739,143.75	588,625.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL : B7V9MC0	650,000.000	586,075.05	630,624.15
** PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO CUSIP : 887228AA2	400,000.000	380,600.00	404,000.00
PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 5% DUE 06-01-2026/06-03-2016 BEO CUSIP : 913903AT7	165,000.000	165,000.00	163,350.00
PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO CUSIP : 92890HAB8	475,000.000	474,708.00	480,510.00

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United States - USD			
** PVTPL WEATHERFORD INTL LTD SR NT 144A 9.875% DUE 02-15-2024/11-18-2016 BEO CUSIP : 947075AL1	180,000.000	181,900.00	185,400.00
PVTPL WMG ACQUISITION CORP SR SECD NT 144A 5% DUE 08-01-2023/07-27-2016 BEO CUSIP : 92933BAK0	500,000.000	505,512.50	500,000.00
PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-14-2016 BEO CUSIP : 98932KAA0	305,000.000	309,550.00	327,112.50
PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022 CUSIP : 826700AA4	250,000.000	247,352.01	251,875.00
** QUAD / GRAPHICS 7% DUE 05-01-2022 CUSIP : 747301AC3	500,000.000	459,107.14	476,250.00
QUALCOMM INC 4.8% DUE 05-20-2045 SEDOL : BXS2XQ5	100,000.000	99,464.00	106,119.80
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 SEDOL : BWX4CX9	100,000.000	99,562.00	105,384.40
REGENCY ENERGY 5.875% DUE 03-01-2022 CUSIP : 75886AAL2	210,000.000	208,258.57	232,178.73
RESOLUTE ENERGY CORP 8.5 05-01-2020 CUSIP : 76116AAB4	650,000.000	442,494.49	651,625.00
** RUBY TUESDAY INC SR NT 7.625 05-15-2020 CUSIP : 781182AB6	550,000.000	548,937.50	523,875.00
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021 CUSIP : 785592AE6	310,000.000	311,550.00	328,600.00
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP : 81377EAA2	204,172.500	204,188.43	113,430.28
** SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023 CUSIP : 79970YAD7	250,000.000	194,380.12	218,750.00
SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO CUSIP : 806851AC5	400,000.000	399,096.00	407,455.20
SCIENTIFIC GAMES 6.625% DUE 05-15-2021 CUSIP : 80874Yaq3	825,000.000	617,807.50	664,125.00
SCIENTIFIC GAMES INTL INC INITIAL TERM LN DUE 10-18-2020 BEO CUSIP : 80875AAJ0	350,000.000	351,750.00	353,135.30
** SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023 CUSIP : 81180WAH4	185,000.000	149,850.00	179,681.25
SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP : 816851AK5	320,000.000	451,699.20	372,568.32
SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO CUSIP : LX1555247	360,000.000	354,600.00	358,200.00
SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP : 817565BT0	625,000.000	693,138.46	725,000.00
SHIRE ACQUISITIONS 1.9% DUE 09-23-2019 SEDOL : BD1XH52	780,000.000	779,368.20	769,742.22
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL : BD1XH63	965,000.000	962,136.20	933,248.61
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL : BD1XH85	515,000.000	514,387.15	483,029.83
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP : 83162CTL7	314,438.980	339,446.71	329,843.34
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL : BYXK0R1	470,000.000	467,917.90	476,248.18
SOUTHERN CO 3.25% DUE 07-01-2026 CUSIP : 842587CV7	482,000.000	480,255.16	469,676.70

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP : 842400GF4	608,928.580	613,952.23	599,168.67
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL : BZBFK42	355,000.000	354,520.75	336,989.43
SPECTRUM BRANDS 5.75% DUE 07-15-2025 CUSIP : 84762LAU9	460,000.000	469,200.00	477,250.00
SPRINGS INDS INC 6.25 DUE 06-01-2021 REG CUSIP : 851783AB6	305,000.000	305,000.00	313,296.00
SUNOCO LOGISTICS 3.45% DUE 01-15-2023 CUSIP : 86765BAL3	314,000.000	273,058.89	306,075.58
SUNTRUST BKS INC 2.9% DUE 03-03-2021 SEDOL : BYYK3C6	425,000.000	424,077.75	431,006.95
SYNCHRONY FINL FLTGT RT 2.58039% DUE 11-09-2017 SEDOL : BD8BSB2	400,000.000	402,740.00	403,095.20
TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR NT 144A 5.5% 09-15-2024 CUSIP : 87470LAA9	350,000.000	353,012.50	346,500.00
TARGA RES PARTNERS 6.375% DUE 08-01-2022 CUSIP : 87612BAK8	375,000.000	403,450.00	386,250.00
TARGET CORP 2.5% DUE 04-15-2026 SEDOL : BD07368	370,000.000	369,966.70	351,700.17
** TAYLOR MORRISON 5.875% DUE 04-15-2023 CUSIP : 87724LAA3	340,000.000	340,000.00	342,550.00
** TENET HEALTHCARE 6.875% DUE 11-15-2031 CUSIP : 88033GAV2	275,000.000	228,500.00	204,531.25
** TENET HEALTHCARE 8% DUE 08-01-2020 CUSIP : 88033GBM1	475,000.000	473,806.42	455,109.37
TENET HEALTHCARE CORP 8.125 DUE 04-01-2022 CUSIP : 88033GCE8	175,000.000	181,898.01	160,125.00
THERMO FISHER 3.3% DUE 02-15-2022 SEDOL : BSL17L7	275,000.000	278,030.50	279,419.53
TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG CUSIP : 887315BH1	177,000.000	221,727.90	218,003.82
TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG CUSIP : 887315AM1	382,000.000	512,049.28	493,090.56
TIME WARNER INC 3.8% DUE 02-15-2027 SEDOL : BDDN1V4	250,000.000	249,037.50	248,799.25
T-MOBILE USA INC 6.5% DUE 01-15-2026 CUSIP : 87264AAP0	195,000.000	195,000.00	210,600.00
T-MOBILE USA INC 6.633 DUE 04-28-2021 CUSIP : 87264AAD7	370,000.000	389,321.46	386,187.50
TMX FIN LLC / 8.5% DUE 09-15-2018 CUSIP : 87261NAG5	425,000.000	412,083.98	348,500.00
** TRANSDIGM INC 6% DUE 07-15-2022 CUSIP : 893647AW7	310,000.000	312,325.00	319,300.00
TRANSDIGM INC 6.375% DUE 06-15-2026 CUSIP : 893647BA4	150,000.000	150,000.00	152,625.00
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024 SEDOL : BYMJY7	200,000.000	197,000.00	199,750.00
U S CONCRETE INC 6.375% DUE 06-01-2024 CUSIP : 90333LAP7	285,000.000	296,400.00	297,112.50
UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG SEDOL : BF23LX1	400,000.000	415,060.00	413,604.00
** UNITED RENTALS NORTH AM 4.625% DUE 07-15-2023 CUSIP : 911365BC7	320,000.000	327,987.50	329,600.00
UNITEDHEALTH GROUP 1.4% DUE 12-15-2017 CUSIP : 91324PCF7	730,000.000	728,992.60	730,313.90
UNIVISION 5.125% DUE 02-15-2025 CUSIP : 914906AS1	365,000.000	370,018.75	345,837.50

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP : 90346WAA1	214,801.830	214,801.83	221,503.64
UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP : 90932PAA6	288,292.680	288,292.68	298,276.25
** UTD RENTALS N AMER 5.5% DUE 05-15-2027 CUSIP : 911365BFO	130,000.000	130,275.00	129,974.00
VENTAS RLTY LTD 3.125% DUE 06-15-2023 CUSIP : 92277GAH0	549,000.000	545,393.07	538,538.25
VENTAS RLTY LTD 4% DUE 04-30-2019 SEDOL : B8198J6	445,000.000	474,588.05	462,333.64
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 CUSIP : 92277GAG2	264,000.000	261,935.52	270,372.16
VERIZON 3.65% DUE 09-14-2018 SEDOL : BF32104	300,000.000	299,988.00	309,347.10
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	311,000.000	268,031.93	296,554.05
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL : BF320C9	1,420,000.000	1,601,394.00	1,572,140.22
VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020 SEDOL : BF320Z2	1,075,000.000	1,175,544.75	1,150,748.80
VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG CUSIP : 92343VBM5	100,000.000	100,000.00	102,383.60
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL : BCZYK11	570,000.000	576,788.70	574,371.33
VIACOM INC NEW 3.45% DUE 10-04-2026 SEDOL : BDGL609	875,000.000	870,458.75	836,213.00
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP : 92553PAT9	475,000.000	488,836.75	488,505.20
WALGREENS BOOTS 1.75% DUE 05-30-2018 CUSIP : 931427AM0	790,000.000	789,707.70	791,440.96
WALGREENS BOOTS 2.6% DUE 06-01-2021 CUSIP : 931427AN8	545,000.000	544,694.80	542,367.11
WALGREENS BOOTS 3.1% DUE 06-01-2023 CUSIP : 931427AP3	720,000.000	718,020.00	710,899.92
WEA FIN LLC / 1.75% DUE 09-15-2017 CUSIP : 92890HAA0	645,000.000	646,677.00	646,806.00
WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042 CUSIP : 94707VAD2	120,000.000	81,000.00	88,824.00
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL : BYT2BY5	680,000.000	679,843.60	678,047.04
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL : BYQXN34	70,000.000	74,870.60	72,369.57
** WPX ENERGY INC 6% DUE 01-15-2022 CUSIP : 98212BAD5	396,000.000	424,601.95	405,777.24
ZIMMER BIOMET 1.45% DUE 04-01-2017 SEDOL : BWCH466	620,000.000	619,628.00	620,083.70
ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	200,000.000	199,530.00	195,450.20
Total United States - USD		203,667,167.95	201,373,089.63
Total Corporate Debt Instruments - Other		259,274,377.86	255,366,003.26

*Corporate Stock - Preferred***Brazil - BRL**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Preferred</i>			
Brazil - BRL			
ITAU UNIBANCO HOLD PRF NPV SEDOL : B037HR3	17,570.000	193,821.49	183,985.04
ITAUSA INV ITAU SA PRF NPV SEDOL : 2458771	108,700.000	232,180.65	276,690.91
TELEFONICA BRASIL PRF NPV SEDOL : B3ZCNF7	24,300.000	293,825.87	324,431.04
Total Brazil - BRL		719,828.01	785,106.99
Germany - EUR			
SARTORIUS AG NON VTG PRF NPV SEDOL : 5843329	712.000	57,721.82	52,945.80
Total Germany - EUR		57,721.82	52,945.80
Total Corporate Stock - Preferred		777,549.83	838,052.79
<i>Corporate Stock - Common</i>			
Australia - AUD			
ASALEO CARE LTD NPV SEDOL : BNKVHC4	164,000.000	260,543.11	186,603.96
AUST & NZ BANK GRP NPV SEDOL : 6065586	35,400.000	819,969.57	743,071.79
CSR LIMITED NPV SEDOL : 6238645	67,000.000	186,208.09	201,477.01
DOMINOS PIZZA ENT NPV SEDOL : B07SFG7	1,089.000	55,412.86	54,536.31
** JB HI-FI NPV SEDOL : 6702623	3,543.000	63,082.20	72,459.20
MACQUARIE GP LTD NPV SEDOL : B28YTC2	20,429.000	1,137,510.37	1,266,383.79
METCASH LIMITED NPV SEDOL : B0744W4	181,300.000	283,179.73	275,944.22
QANTAS AIRWAYS NPV SEDOL : 6710347	99,700.000	214,546.93	243,089.04
** RIO TINTO LIMITED NPV SEDOL : 6220103	16,825.000	639,040.27	717,898.98
SPOTLESS GROUP NPV SEDOL : BMJJMM7	222,700.000	191,706.65	151,378.54
ST BARBARA LIMITED NPV SEDOL : 6317072	69,800.000	150,683.95	113,973.52
Total Australia - AUD		4,001,883.73	4,026,816.36
Austria - EUR			
OMV AG NPV SEDOL : 4651459	10,800.000	302,926.13	349,370.22
VOESTALPINE AG NPV SEDOL : 4943402	8,600.000	328,144.79	326,188.56
Total Austria - EUR		631,070.92	675,558.78
Belgium - EUR			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Belgium - EUR			
BPOST SA/NV NPV SEDOL : BBH7K66	8,900.000	235,189.98	200,151.74
D'IETEREN NV NPV SEDOL : 4247494	5,300.000	250,031.32	208,894.32
ETABLISSEMENTEN COLRUYT ORDSHR SEDOL : 5806225	1,532.000	90,263.42	77,495.07
KBC GROEP NV NPV SEDOL : 4497749	4,945.000	299,799.88	296,799.21
Total Belgium - EUR		875,284.60	783,340.34
Belgium - USD			
** EURONAV EURONAV S A COM STK CUSIP : B38564108	51,811.000	634,260.21	367,858.10
Total Belgium - USD		634,260.21	367,858.10
Brazil - BRL			
BB SEGURIDADE PART COM NPV SEDOL : B9N3SQ0	20,600.000	180,318.81	172,290.91
BM&FBOVESPA SA COM NPV SEDOL : B2RHN9V	27,300.000	155,654.46	134,058.54
EDP ENERGIAS BR COM NPV SEDOL : B0D7494	54,500.000	205,918.16	228,473.02
ENGIE BRASIL COM NPV SEDOL : BD1WX84	4,400.000	53,224.71	46,634.15
MRV ENGENHARIA COM NPV SEDOL : B235JN1	62,700.000	192,129.72	214,282.93
QUALICORP SA EQUITY SEDOL : B4LHBQ0	40,100.000	350,487.73	217,541.76
SABESP CIA SANEAME COM NPV SEDOL : B1YCHL8	35,900.000	291,709.90	317,979.01
Total Brazil - BRL		1,429,443.49	1,331,260.32
Canada - CAD			
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL : 2011646	2,755.000	85,899.69	127,013.57
** BANK OF MONTREAL COM NPV SEDOL : 2076009	4,500.000	288,403.77	296,285.14
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL : 2172286	3,600.000	392,496.29	374,618.47
CDN NATL RAILWAYS COM NPV SEDOL : 2180632	4,600.000	298,798.61	307,248.25
CDN NATURAL RESOURCES COMMON STOCK SEDOL : 2171573	9,135.000	257,410.27	307,964.86
CGI GROUP INC 'A'SUB-VTG NPV SEDOL : 2159740	4,882.000	229,106.32	231,029.05
CONSTELLATION SOFT COM STK NPV SEDOL : B15C4L6	303.000	109,343.60	141,165.64
DOLLARAMA INC COM STK NPV SEDOL : B4TP9G2	2,879.000	158,121.90	213,923.02
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL : 2314000	18,700.000	312,329.10	253,672.47
ENBRIDGE INC COM NPV SEDOL : 2466149	7,554.000	331,667.90	317,418.56

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - CAD			
INTACT FINL CORP COM NPV SEDOL : B04YJV1	1,661.000	120,994.90	115,501.64
INTERTAPE POLYMER COM NPV SEDOL : 2459901	15,000.000	230,602.01	275,323.52
LINAMAR CORP COMMON STOCK SEDOL : 2516022	6,600.000	265,697.48	253,966.98
LUCARA DIAMOND COM NPV SEDOL : 2862565	53,500.000	159,944.44	129,711.44
MAGNA INTL INC COM NPV SEDOL : 2554475	9,900.000	514,876.72	399,651.94
METRO INC COM NPV SEDOL : 2583952	5,442.000	193,289.77	165,575.06
OPEN TEXT CO COM NPV SEDOL : 2260824	5,800.000	345,988.62	369,196.79
TELUS CORPORATION COM NPV(NON CANADIAN) SEDOL : B2R9BG6	17,800.000	575,354.75	555,472.26
TORONTO-DOMINION COM NPV SEDOL : 2897222	24,713.000	1,072,762.15	1,168,381.24
TRANSFORCE INC COMSTK SEDOL : B2RM477	15,200.000	295,560.07	386,726.16
Total Canada - CAD		6,238,648.36	6,389,846.06
Canada - USD			
** AIMIA INC COM CUSIP : 00900Q103	39,800.000	703,327.36	246,799.80
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A SEDOL : 2092555	9,594.000	292,082.60	319,480.20
** COLLIERS INTL GROUP INC COMMON STOCK CUSIP : 194693107	4,562.000	190,192.61	161,038.60
FIRSTSERVICE CORP COMMON STOCK CUSIP : 33767E103	6,777.000	166,691.68	294,189.57
** NOVADAQ TECHNOLOGIES INC COM CUSIP : 66987G102	23,690.000	257,489.02	188,335.50
** RITCHIE BROS AUCTIONEERS INC COM CUSIP : 767744105	17,413.000	391,777.29	665,698.99
Total Canada - USD		2,001,560.56	1,875,542.66
China - HKD			
AIR CHINA LTD 'H'CNY1 SEDOL : B04KNF1	466,000.000	315,009.92	319,612.20
ANHUI CONCH CEMENT 'H'CNY1 SEDOL : 6080396	19,500.000	57,031.13	56,438.67
BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES SEDOL : B688XD1	660,000.000	203,286.22	205,062.75
BYD ELECTRONIC INT NPV SEDOL : B29SHS5	438,000.000	294,167.02	389,626.97
CHINA EVERBRIGHT INTERNATIONAL LTD SEDOL : 6630940	41,000.000	56,847.46	49,686.40
CHINA HIGH SPEED T USD0.01 SEDOL : B1YC2B3	307,000.000	226,354.23	410,829.42
** CHINA HONGQIAO GRO USD0.01 SEDOL : B44ZV94	303,500.000	204,719.46	281,719.56
CHINA OVERSEAS LAND & INVESTMNT HKD0.10 SEDOL : 6192150	80,000.000	251,302.50	231,027.57
** CHINA RAILWAY CONS 'H'CNY1 SEDOL : B2PFVH7	278,500.000	338,568.85	395,669.52
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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
China - HKD			
COUNTRY GARDEN HLD HKD0.10 SEDOL : B1VKYN6	573,000.000	228,568.12	320,604.90
ENN ENERGY COMSTK SEDOL : 6333937	20,000.000	114,119.01	92,050.05
GEELY AUTOMOBILE H HKD0.02 SEDOL : 6531827	230,000.000	123,994.56	237,808.85
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL : B1G1QD8	621,000.000	392,107.03	380,286.59
PICC PROPERTY & CA 'H' CNY1 SEDOL : 6706250	378,000.000	651,799.20	633,520.91
PING AN INSURANCE GROUP 'H' CNY1 SEDOL : B01FLR7	72,500.000	401,715.31	400,978.52
TENCENT HLDGS LIMITED COMMON STOCK SEDOL : BMMV2K8	6,800.000	118,222.13	169,810.42
XINYI SOLAR HLDGS HKD0.10 SEDOL : BGQYNN1	124,000.000	52,328.53	42,363.65
XTEP INTERNATIONAL HKD0.01 SEDOL : B2RJYH8	428,000.000	229,970.01	192,021.04
Total China - HKD		4,260,110.69	4,809,117.99
China - USD			
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL : 2606440	0.000	0.00	0.00
** ADR TENCENT HLDGS LTD ADR CUSIP : 88032Q109	28,286.000	469,833.55	705,452.84
Total China - USD		469,833.55	705,452.84
Colombia - USD			
PACIFIC EXPL & PRODTN CORP COM NO PAR CUSIP : 69423W889	2,301.000	97,980.72	89,926.76
Total Colombia - USD		97,980.72	89,926.76
Denmark - DKK			
DANSKE BANK A/S DKK10 SEDOL : 4588825	15,600.000	410,434.33	456,193.68
DSV DKK1 SEDOL : B1WT5G2	4,750.000	204,570.29	213,945.05
ISS A/S DKK1 SEDOL : BKJ9RT5	3,147.000	118,914.56	107,687.92
PANDORA A/S DKK0.01 SEDOL : B44XTX8	1,723.000	195,939.02	205,253.58
VESTAS WIND SYSTEM DKK1 SEDOL : 5964651	3,609.000	259,557.66	238,349.61
Total Denmark - DKK		1,189,415.86	1,221,429.84
Finland - EUR			
CRAMO NPV SEDOL : 4722667	11,000.000	245,157.05	275,967.11
HUHTAMAKI OYJ NPV'I' SEDOL : 4447476	2,204.000	88,906.26	82,999.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Finland - EUR			
KONE CORPORATION NPV ORD 'B' SEDOL : B09M9D2	6,460.000	280,189.27	284,801.03
NESTE OYJ NPV SEDOL : B06YV46	8,700.000	296,926.34	357,622.19
UPM-KYMMENE CORP NPV SEDOL : 5051252	16,400.000	312,664.11	375,777.78
Total Finland - EUR		1,223,843.03	1,377,167.22
France - EUR			
ARKEMA EUR10 SEDOL : B0Z5YZ2	2,370.000	223,423.23	227,223.99
ATOS SE SEDOL : 5654781	9,244.000	751,303.21	956,382.57
AXA EUR2.29 SEDOL : 7088429	42,327.000	1,027,322.39	998,137.67
BIOMERIEUX NPV SEDOL : B01MJR4	407.000	56,948.47	56,623.43
BNP PARIBAS EUR2 SEDOL : 7309681	16,718.000	875,122.34	971,493.37
EUROFINS SCIENTIFI EUR0.10 SEDOL : 5972643	171.000	36,649.39	74,907.81
HERMES INTL NPV SEDOL : 5253973	319.000	104,998.79	131,771.09
IPSEN EUR1 SEDOL : B0R7JF1	895.000	57,066.86	60,715.15
MICHELIN (CGDE) EUR2 SEDOL : 4588364	2,900.000	259,110.45	310,708.31
NEXITY EUR5 SEDOL : B037JC2	1,037.000	53,770.62	47,978.67
ORANGE EUR4 SEDOL : 5176177	27,400.000	434,633.88	399,801.72
ORPEA EUR1.25 SEDOL : 7339451	722.000	56,780.58	55,833.93
PLASTIC OMNIUM EUR0.06 SEDOL : B08V9H4	2,817.000	90,091.08	85,868.04
RENAULT SA EUR3.81 SEDOL : 4712798	3,200.000	283,925.04	252,351.58
RUBIS EUR2.50 SEDOL : 4713100	713.000	55,734.71	58,299.49
SANOFI EUR2 SEDOL : 5671735	13,900.000	1,096,898.50	1,122,251.04
SCHNEIDER ELECTRIC EUR4.00 SEDOL : 4834108	8,001.000	540,075.98	533,182.27
SEB SA EUR1.00 SEDOL : 4792132	535.000	52,739.48	71,905.80
SOCIETE GENERALE EUR1.25 SEDOL : 5966516	7,800.000	258,901.25	335,810.02
SODEXHO EUR4 SEDOL : 7062713	1,632.000	172,459.91	178,662.48
TECHNICOLOR EUR1 SEDOL : B4MMD80	6,973.000	52,833.36	34,395.86
THALES SA EUR3 SEDOL : 4162791	4,666.000	406,074.84	456,015.18
TOTAL EUR2.5 SEDOL : B15C557	24,183.000	1,203,755.43	1,153,245.25
VALEO EUR1 SEDOL : BDC5ST8	10,250.000	493,906.77	572,039.03

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
VINCI EUR2.50 SEDOL : B1XH026	7,303.000	512,049.87	474,350.16
Total France - EUR		9,156,576.43	9,619,953.91
Germany - EUR			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL : 5231485	3,000.000	456,585.27	476,723.50
AURUBIS AG NPV SEDOL : 5485527	4,400.000	217,034.13	233,212.63
BASF - ORD SHS COMSTK SEDOL : 5086577	5,100.000	400,315.62	438,162.36
BAYERISCHE MOTOREN WERKE A G COM SEDOL : 5756029	3,200.000	257,984.22	272,956.56
BECHTLE AG NPV SEDOL : 5932409	502.000	57,676.52	46,792.67
DAIMLER AG COM SEDOL : 5529027	5,400.000	350,949.02	359,509.35
** DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) SEDOL : 5287488	18,100.000	287,048.49	234,725.86
DEUTSCHE POST AG NPV(REGD) SEDOL : 4617859	13,000.000	414,598.35	406,678.88
EVONIK INDUSTRIES NPV SEDOL : B5ZQ9D3	3,256.000	113,872.01	90,873.81
GERRESHEIMER AG NPV (BR) SEDOL : B1Y47Y7	713.000	56,225.63	52,074.72
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL : 5889505	5,244.000	87,807.17	87,781.54
** K + S AG -REG.SHS- SHS SEDOL : B54C017	10,600.000	248,422.72	215,275.56
KION GROUP AG NPV SEDOL : BB22L96	1,082.000	59,129.68	61,383.57
METRO AG ORD NPV SEDOL : 5041413	8,700.000	275,264.65	260,210.52
MTU AERO ENGINES A NPV (REGD) SEDOL : B09DHL9	1,258.000	129,508.61	132,341.01
MUENCHENER RUECKVE NPV(REGD) SEDOL : 5294121	1,900.000	332,377.45	346,367.10
RHEINMETALL AG NPV SEDOL : 5334588	4,800.000	307,939.95	342,680.82
RTL GROUP NPV SEDOL : B1BK209	496.000	42,653.79	33,731.91
SIEMENS AG NPV(REGD) SEDOL : 5727973	6,500.000	693,914.11	735,028.29
TALANX AG NPV SEDOL : B8F0TD6	8,800.000	278,642.52	279,724.46
TUI AG ORD REG SHS NPV SEDOL : 5666292	10,607.000	189,596.77	139,523.62
WIRECARD AG NPV SEDOL : 7508927	1,516.000	76,957.74	67,696.03
Total Germany - EUR		5,334,504.42	5,313,454.77
Germany - USD			
** ADIDAS AG CUSIP : 00687A107	5,490.000	401,965.78	403,240.50
** ADR BASF AKTIENGESELLSCHAFT - LEVEL I CUSIP : 055262505	3,000.000	291,780.00	257,070.00
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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Germany - USD		693,745.78	660,310.50
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL : B4TX8S1	99,400.000	579,900.90	606,140.54
CLP HOLDINGS NPV SEDOL : 6097017	29,000.000	282,891.97	283,582.47
** DAH SING FINANCIAL NPV SEDOL : 6249799	31,200.000	196,391.57	208,961.34
NEW WORLD DEVELOPMENT CO HKD1 SEDOL : 6633767	232,000.000	219,952.15	258,420.84
PCCW LIMITED NPV SEDOL : 6574071	466,000.000	298,857.31	270,949.44
TRULY INTL HLDGS HKD0.02 SEDOL : 6905745	412,000.000	200,440.01	164,127.56
WH GROUP LIMITED COMSTK SEDOL : BLLHKZ1	536,000.000	415,397.63	445,707.88
XINYI AUTOMOBILE G HKD0.01 SEDOL : BDC73M2	42,000.000	14,483.03	7,580.59
XINYI GLASS HLDGS HKD0.1 SEDOL : B05NXN7	336,000.000	234,285.06	250,376.13
Total Hong Kong - HKD		2,442,599.63	2,495,846.79
Hungary - HUF			
MOL HUNGARIAN OIL HUF1000 SEDOL : 4742494	6,200.000	369,294.18	387,485.36
Total Hungary - HUF		369,294.18	387,485.36
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648	5,340.000	280,150.72	344,536.80
ADR TATA MTRS LTD SPONSORED ADR SEDOL : B02ZP96	7,737.000	280,818.28	255,862.59
ADR WNS HLDGS LTD SPONSORED ADR CUSIP : 92932M101	8,479.000	193,044.35	212,229.37
INFOSYS LIMITED ADR SEDOL : 2398822	3,971.000	73,473.51	57,500.08
Total India - USD		827,486.86	870,128.84
Indonesia - IDR			
BK CENTRAL ASIA IDR62.50 SEDOL : B01C1P6	266,200.000	274,668.49	280,882.49
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375) SEDOL : 6727121	631,100.000	222,643.68	240,984.50
Total Indonesia - IDR		497,312.17	521,866.99
Ireland - EUR			
CRH ORD EUR0.32 SEDOL : 4182249	10,918.000	320,690.56	364,769.23
KINGSPAN GROUP ORD EUR0.13 SEDOL : 4491235	3,064.000	61,786.80	81,907.34

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<i>Corporate Stock - Common</i>			
Ireland - EUR			
SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL : B1RR828	14,200.000	333,386.33	323,862.23
Total Ireland - EUR		715,863.69	770,538.80
Ireland - USD			
ICON PLC COM SEDOL : B94G471	1,721.000	115,252.50	130,176.44
Total Ireland - USD		115,252.50	130,176.44
Israel - USD			
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL : 2181334	3,431.000	255,092.66	282,474.23
** MOBILEYE NV EUR0.01 CUSIP : N51488117	3,387.000	149,950.00	126,098.01
Total Israel - USD		405,042.66	408,572.24
Italy - EUR			
AZIMUT HLDG S.P.A NPV SEDOL : B019M65	3,645.000	84,742.10	54,441.95
BANCA GENERALI EUR1 SEDOL : B1HKSV6	4,717.000	115,621.60	99,325.30
** BREMBO SPA NPV SEDOL : 4419011	912.000	51,188.83	52,339.02
ENEL SPA EUR1 SEDOL : 7144569	131,800.000	520,883.15	533,248.44
INTERPUMP GROUP EUR0.52 SEDOL : 5161407	5,066.000	82,410.51	81,631.25
INTESA SANPAOLO EUR0.52 SEDOL : 4076836	79,849.000	191,234.19	177,539.19
RECORDATI EUR0.125 SEDOL : B07DRZ5	2,062.000	56,976.83	56,193.52
Total Italy - EUR		1,103,057.21	1,054,718.67
Japan - JPY			
ADEKA CORPORATION NPV SEDOL : 6054904	22,500.000	287,794.51	303,896.62
AIN HOLDINGS INC SEDOL : 6249120	1,000.000	52,518.53	70,121.55
ALPS ELECTRIC CO NPV SEDOL : 6021500	4,500.000	119,760.83	113,462.64
ASAHI INTECC CO LT NPV SEDOL : B019MQ5	1,100.000	53,447.04	42,911.05
ASAHI KASEI CORP NPV SEDOL : 6054603	31,000.000	274,909.41	276,822.15
ASTELLAS PHARMA NPV SEDOL : 6985383	42,300.000	622,125.48	586,360.52
BROTHER INDUSTRIES NPV SEDOL : 6146500	20,900.000	233,927.90	358,773.09
CALSONIC KANSEI NPV SEDOL : 6639840	35,000.000	301,271.79	538,768.70
CENTRAL GLASS CO NPV SEDOL : 6184306	59,000.000	276,352.92	234,042.74

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<i>Corporate Stock - Common</i>			
Japan - JPY			
DAIFUKU CO LTD NPV SEDOL : 6250025	3,600.000	59,772.37	69,823.16
DAIKIN INDUSTRIES NPV SEDOL : 6250724	5,800.000	388,599.50	545,412.26
DAITO TRUST CONST NPV SEDOL : 6250508	600.000	86,587.10	93,597.79
DAIWA HOUSE INDS NPV SEDOL : 6251363	5,300.000	149,843.98	151,262.45
FANUC CORP NPV SEDOL : 6356934	2,500.000	452,486.06	423,559.61
FUJI ELECTRIC HOLINDGS CO Y50 SEDOL : 6356365	13,000.000	57,612.68	64,118.65
FUJI OIL HOLDINGS NPV SEDOL : 6356848	15,700.000	278,854.39	297,341.70
FUJITSU GENERAL NPV SEDOL : 6364283	2,000.000	44,936.95	39,527.84
FUJITSU Y50 SEDOL : 6356945	27,000.000	162,881.61	159,898.20
HASEKO CORPORATION NPV SEDOL : 6414401	7,100.000	77,405.12	73,775.94
HEIWADO CO LTD NPV SEDOL : 6419611	9,200.000	204,557.17	182,716.22
HITACHI HIGH-TECH NPV SEDOL : 6642804	3,900.000	109,773.49	154,363.95
ISUZU MOTORS NPV SEDOL : 6467104	32,800.000	409,980.09	388,320.68
ITOCHU CORP NPV SEDOL : 6467803	10,700.000	145,976.81	146,679.54
JAPAN AIRLINES CO NPV SEDOL : B8BRV46	11,200.000	363,883.76	332,721.93
KANEMATSU CORP NPV SEDOL : 6483467	154,000.000	249,285.11	255,439.03
KEYENCE CORP NPV SEDOL : 6490995	600.000	284,491.18	411,935.58
LION CORP NPV SEDOL : 6518808	4,000.000	66,546.63	65,294.66
M3 INC NPV SEDOL : B02K2M3	3,800.000	64,203.67	98,480.85
MAKITA CORP NPV SEDOL : 6555805	1,800.000	99,689.47	122,427.49
MISUMI GROUP INC NPV SEDOL : 6595179	2,700.000	50,966.09	48,481.28
MITSUBISHI UFJ FIN NPV SEDOL : 6335171	66,400.000	372,284.74	390,317.43
MIZUHO FINANCIAL GROUP NPV SEDOL : 6591014	202,900.000	310,865.84	360,766.51
MS&AD INS GP HLDGS NPV SEDOL : B2Q4CS1	10,400.000	283,935.30	323,924.70
NIHON M&A CENTER I NPV SEDOL : B1DN466	1,600.000	49,563.63	43,810.61
NIPPON SIGNAL CO NPV SEDOL : 6642525	19,200.000	160,289.28	154,685.16
NIPPON SODA CO LTD NPV SEDOL : 6640585	44,000.000	198,459.12	191,531.00
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL : 6641373	20,300.000	853,053.03	823,972.09
NISSAN CHEMICAL IN NPV SEDOL : 6641588	2,800.000	60,944.30	93,501.25
NITORI HOLDINGS NPV SEDOL : 6644800	1,600.000	137,041.83	167,659.84

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<i>Corporate Stock - Common</i>			
Japan - JPY			
NOMURA RL EST INC NPV SEDOL : B1CWJM5	19,700.000	338,338.88	320,193.08
ORACLE CORP JAPAN NPV SEDOL : 6141680	1,000.000	56,087.61	50,024.13
ORIX CORP NPV SEDOL : 6661144	33,500.000	462,401.84	523,763.66
PARK 24 CO LTD NPV SEDOL : 6667733	3,000.000	96,512.49	85,567.60
POLA ORBIS HLDG IN NPV SEDOL : B5N4QN8	1,100.000	80,523.64	85,629.03
PRIMA MEAT PACKERS NPV SEDOL : 6703400	73,000.000	216,609.89	254,982.67
RESONA HOLDINGS NPV SEDOL : 6421553	61,500.000	232,666.87	296,907.72
SAWAI PHARMACEUTICAL CO. LTD NPV SEDOL : 6784955	4,600.000	329,226.32	247,470.27
SCSK CORP NPV SEDOL : 6858474	2,000.000	57,120.29	69,770.50
SEIKO EPSON CORP NPV SEDOL : 6616508	12,800.000	219,767.05	257,583.92
SHIMAMURA CO NPV SEDOL : 6804035	400.000	47,738.98	47,812.54
SHIONOGI & CO LTD NPV SEDOL : 6804682	6,000.000	253,663.98	284,874.28
SHIP HEALTHCARE HOLDINGS INC NPV SEDOL : B05MTR0	6,200.000	184,985.15	162,529.29
SKY PERFECT JSAT HOLDINGS INC NPV SEDOL : B1TK234	35,900.000	162,270.34	172,025.10
SOJITZ CORPORATION SEDOL : 6594143	123,100.000	289,714.36	313,300.28
SUBARU CORPORATION NPV SEDOL : 6356406	14,500.000	484,761.08	591,096.58
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL : 6563024	21,300.000	706,187.38	786,237.22
SUMITOMO RUBBER NPV SEDOL : 6858991	20,000.000	283,485.13	331,563.47
TAISEI CORP NPV SEDOL : 6870100	20,000.000	131,042.52	145,333.27
TEIJIN LTD NPV SEDOL : 6880507	13,400.000	227,551.16	249,078.06
TEMP HOLDINGS CO NPV SEDOL : B3CY709	3,800.000	46,353.88	58,761.68
TIS INC SEDOL : B2Q4CR0	2,400.000	54,884.43	50,656.02
TOKIO MARINE HOLDINGS INC NPV SEDOL : 6513126	8,700.000	368,733.55	374,051.52
TOKYO CENTURY CORPORATION SEDOL : 6679794	7,900.000	269,045.12	256,180.61
TSUMURA & CO NPV SEDOL : 6906919	5,900.000	145,379.01	160,257.14
TSURUHA HOLDINGS NPV SEDOL : B0MKZN5	1,100.000	64,643.11	112,756.15
UBE INDUSTRIES NPV SEDOL : 6910705	165,000.000	273,757.95	344,639.96
VALOR HOLDINGS NPV SEDOL : 6926553	11,700.000	312,529.68	280,524.81
YAMAHA MOTOR CO NPV SEDOL : 6985264	14,100.000	233,822.86	325,570.23
ZENKOKU HOSHO CO L NPV SEDOL : B92MT10	1,600.000	56,899.23	54,412.22

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<i>Corporate Stock - Common</i>			
Japan - JPY			
ZEON CORPORATION NPV SEDOL : 6644015	36,000.000	259,382.15	324,472.33
Total Japan - JPY		15,402,964.64	16,818,531.80
Japan - USD			
ADR LINE CORP SPONSORED ADR SEDOL : BZB1Y71	1,398.000	55,613.90	54,088.62
Total Japan - USD		55,613.90	54,088.62
KOREA, REPUBLIC OF - KRW			
E-MART CO LTD KRW5000 SEDOL : B682TF7	1,300.000	197,577.68	209,058.64
KIA MOTORS CORP KRW5000 SEDOL : 6490928	7,900.000	304,364.72	252,735.13
KOREA ELEC POWER KRW5000 SEDOL : 6495730	11,400.000	582,186.12	453,445.10
KT&G CORPORATION KRW5000 SEDOL : 6175076	5,300.000	564,193.48	476,027.54
SAMSUNG ELECTRONIC KRW5000 SEDOL : 6771720	852.000	1,017,599.75	1,272,479.37
SK HYNIX INC SEDOL : 6450267	8,710.000	317,064.28	319,626.19
Total KOREA, REPUBLIC OF - KRW		2,982,986.03	2,983,371.97
Malaysia - USD			
ADR TENAGA NASIONAL BERHAD SPONSORED ADR SEDOL : 2881797	24,700.000	342,050.54	314,184.00
Total Malaysia - USD		342,050.54	314,184.00
Mexico - MXN			
ARCA CONTINENTAL SAB DE CV SEDOL : 2823885	18,361.000	124,117.73	97,363.30
Total Mexico - MXN		124,117.73	97,363.30
Netherlands - EUR			
ABN AMRO GROUP NV DR EACH REP SHS SEDOL : BYQP136	14,800.000	294,853.27	320,276.72
KON AHOLD DELHAIZE EUR0.01 SEDOL : BD0Q398	12,448.000	298,132.88	245,742.03
NN GROUP N.V. EUR0.12 SEDOL : BNG8PQ9	12,200.000	362,987.43	392,523.57
Total Netherlands - EUR		955,973.58	958,542.32
Netherlands - USD			
NXP SEMICONDUCTORS N V COM STK CUSIP : N6596X109	3,658.000	350,895.21	362,690.70

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<i>Corporate Stock - Common</i>			
Total Netherlands - USD		350,895.21	362,690.70
New Zealand - NZD			
FISHER & PAYKEL ORD DEFD DELIVERY SEDOL : 6340250	4,167.000	30,433.15	24,160.20
SPARK NEW ZEALAND LTD COM SEDOL : 6881436	25,587.000	67,030.25	65,924.60
Total New Zealand - NZD		97,463.40	90,084.80
Norway - NOK			
AUSTEVOLL SEAFOOD NOK0.50 SEDOL : B16MKT5	27,100.000	230,464.80	254,664.84
DNB ASA NOK10 SEDOL : 4263304	29,800.000	330,050.09	438,958.55
GJENSIDIGE FORSIKR NOK2 SEDOL : B4PH0C5	9,007.000	160,970.76	144,101.00
SUBSEA 7 SA USD2 SEDOL : 5258246	4,908.000	55,980.10	57,306.07
Total Norway - NOK		777,465.75	895,030.46
Peru - USD			
CREDICORP LTD COM STK SEDOL : 2232878	1,023.000	123,268.43	160,293.87
Total Peru - USD		123,268.43	160,293.87
Portugal - EUR			
ENERGIAS DE PORTUGAL SA EUR1(REGD) SEDOL : 4103596	64,800.000	214,816.82	187,453.54
JERONIMO MARTINS EUR1 SEDOL : B1Y1SQ7	8,182.000	115,330.60	129,410.83
NAVIGATOR COMP EUR1 SEDOL : 7018556	66,400.000	204,384.14	206,662.50
Total Portugal - EUR		534,531.56	523,526.87
Russian Federation - USD			
ADR PJSC LUKOIL SPONSORED ADR SEDOL : BYZF386	7,700.000	397,854.70	378,917.00
MOBILE TELESYSTEMS PJSC ADR SEDOL : 2603225	22,400.000	194,514.88	175,392.00
X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS SEDOL : B07T3T9	8,600.000	165,933.38	258,000.00
Total Russian Federation - USD		758,302.96	812,309.00
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL : 6175203	41,300.000	585,151.40	506,014.38
VENTURE CORP LTD NPV SEDOL : 6927374	31,900.000	203,548.51	216,244.76
YANGZIJIANG SHIPBU NPV (SGD) SEDOL : B1VT035	279,900.000	184,421.10	160,233.18

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<i>Corporate Stock - Common</i>			
Total Singapore - SGD		973,121.01	882,492.32
South Africa - ZAR			
ASPEN PHARMACARE NPV SEDOL : B09C0Z1	924.000	24,156.70	19,099.57
BID CORP LTD NPV SEDOL : BZBFKT7	3,518.000	63,113.20	61,843.56
BIDVEST GROUP ZAR0.05 SEDOL : 6100089	26,918.000	232,772.42	312,470.46
MTN GROUP LTD ZAR0.0001 SEDOL : 6563206	31,000.000	295,864.62	250,188.04
NASPERS 'N' ZAR0.02 SEDOL : 6622691	1,817.000	250,354.92	266,192.36
RMB HLDGS ZAR0.01 SEDOL : 6755821	12,035.000	57,184.01	53,541.32
SANLAM ZAR0.01 SEDOL : B0L6750	18,702.000	87,703.23	82,228.13
SASOL NPV SEDOL : 6777450	14,000.000	374,190.62	378,640.05
SIBANYE GOLD LTD NPV SEDOL : B98XZV9	56,500.000	165,079.65	117,501.47
SPAR GROUP LIMITED ZAR SEDOL : B038WK4	5,700.000	80,652.31	77,009.18
TELKOM SA SOC LTD ZAR10 SEDOL : 6588577	52,000.000	226,046.66	258,067.55
Total South Africa - ZAR		1,857,118.34	1,876,781.69
Spain - EUR			
AENA SA EUR10 SEDOL : BVRZ8L1	1,320.000	193,126.21	175,172.02
AMADEUS IT GROUP EUR0.01 SEDOL : B3MSM28	5,883.000	251,741.30	266,851.74
BANCO SANTANDER EUR0.50(REGD) SEDOL : 5705946	86,500.000	385,917.56	395,757.42
BANKINTER SA EUR0.3(REGD) SEDOL : 5474008	29,238.000	195,538.44	219,963.13
** DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL : B55ZR92	49,300.000	294,221.86	225,192.77
IBERDROLA SA EUR0.75 SEDOL : B288C92	46,900.000	314,416.29	282,538.87
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL : BP9DL90	8,495.000	286,799.89	290,846.03
PROSEGUR SEGURIDAD EUR0.06 SEDOL : B8CLHY9	7,930.000	56,806.73	49,295.16
REPSOL SA EUR1 SEDOL : 5669354	34,900.000	441,768.36	466,476.18
Total Spain - EUR		2,420,336.64	2,372,093.32
Spain - USD			
ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR CUSIP : 455793109	33,625.000	394,484.68	572,970.00
Total Spain - USD		394,484.68	572,970.00
Sweden - SEK			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Sweden - SEK			
AXFOOD AB NPV SEDOL : BVGH0K1	3,091.000	55,443.47	44,998.96
BILLERUDKORSNAS AB NPV SEDOL : 7240371	3,078.000	54,112.39	51,077.73
BOLIDEN AB NPV SEDOL : B1XCBX9	21,761.000	419,916.57	561,467.74
FABEGE AB NPV SEDOL : B1Y4VX4	3,266.000	54,404.51	51,579.59
GRANGES AB NPV SEDOL : BRJ3BP0	21,000.000	177,062.28	193,349.22
HEXPOL NPV (POST SPLIT) B SEDOL : BXBZB01	5,893.000	27,500.82	49,342.39
HUFVUDSTADEN AB SER'A'NPV SEDOL : 4449137	3,395.000	58,550.42	51,631.07
HUSQVARNA AB SER'B'NPV SEDOL : B12PJ24	6,681.000	57,962.44	49,391.06
INTRUM JUSTITIA NV NPV SEDOL : 7371431	2,527.000	71,156.89	76,450.51
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) SEDOL : 5380031	34,000.000	449,055.23	356,867.42
SKF AB SER'B'NPV SEDOL : B1Q3J35	15,900.000	280,769.87	285,896.88
SWEDBANK AG SEK20 SER'A' SEDOL : 4846523	24,530.000	545,649.13	565,688.58
VOLVO AB SER'B'NPV SEDOL : B1QH830	32,500.000	355,848.34	347,107.89
Total Sweden - SEK		2,607,432.36	2,684,849.04
Switzerland - CHF			
ACTELION LTD CHF0.50 (REGD) SEDOL : B1YD5Q2	2,292.000	279,098.45	441,007.22
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL : 7124594	3,500.000	411,099.14	420,900.21
CEMBRA MONEY BANK CHF1 (REGD) SEDOL : BFSSBH4	770.000	52,451.31	56,806.07
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL : 7050417	76.000	50,586.56	54,799.98
GEORG FISCHER AG CHF1.00 (REGD) SEDOL : 4341783	300.000	249,007.83	256,221.47
HELVETIA HOLDING CHF0.10 SEDOL : 7189292	800.000	426,750.93	415,059.15
LOGITECH INTL CHF0.25 (REGD) SEDOL : B18ZRK2	2,259.000	35,234.10	55,551.91
LONZA GROUP AG CHF1 (REGD) SEDOL : 7333378	1,196.000	163,856.07	213,217.10
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL : B119QG0	744.000	204,876.06	360,806.95
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL : 7110388	1,700.000	421,287.98	378,334.07
STRAUMANN HLDG CHF0.10 (REGD) SEDOL : 7156832	196.000	57,409.44	70,134.00
SWISS LIFE HOLDINGS AG SEDOL : 7437805	2,400.000	591,071.55	658,754.23
SWISS RE AG CHF0.10 SEDOL : B545MG5	8,500.000	734,099.42	781,033.72
UBS GROUP CHF0.10 (REGD) SEDOL : BRJL176	27,800.000	421,198.89	441,295.83

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Switzerland - CHF		4,098,027.73	4,603,921.91
Switzerland - USD			
** ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP : 641069406	4,100.000	273,172.75	275,930.00
Total Switzerland - USD		273,172.75	275,930.00
Taiwan - TWD			
PEGATRON CORP TWD10 SEDOL : B4PLX17	101,000.000	242,682.33	240,513.91
Total Taiwan - TWD		242,682.33	240,513.91
Taiwan - USD			
ADR PEGATRON CORP SPONSORED GDR REG S SEDOL : BDB5H70	12,000.000	141,613.17	142,884.00
** ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP : 82706C108	8,670.000	374,936.79	398,733.30
HON HAI PRECISION GDR(REP 2 SHS TWD10)REG'S SEDOL : 5758218	87,560.000	394,464.38	438,675.60
TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR SEDOL : 2113382	40,207.000	796,102.99	1,193,745.83
Total Taiwan - USD		1,707,117.33	2,174,038.73
Thailand - THB			
QUALITY HOUSES CO THB1(ALIEN MKT) SEDOL : B00PN16	2,577,300.000	193,677.99	183,476.28
SANSIRI CO THB1.07(ALIEN MKT) SEDOL : B73B053	3,681,600.000	182,351.64	168,192.04
THAI OIL PCL THB10(ALIEN MKT) SEDOL : B0305J0	110,900.000	196,625.67	230,008.83
Total Thailand - THB		572,655.30	581,677.15
Turkey - TRY			
KOC HLDG TRY1 (B SHARES) SEDOL : B03MVJ8	59,200.000	269,926.77	214,955.67
TURKIYE GARANTI BK TRY1 SEDOL : B03MYP5	50,691.000	147,346.20	107,774.55
TURKIYE IS BANKASI TRY1 (C SHARES) SEDOL : B03MYS8	190,900.000	292,344.80	268,355.69
Total Turkey - TRY		709,617.77	591,085.91
United Arab Emirates - AED			
DUBAI ISLAMIC BK AED1 SEDOL : 6283452	76,187.000	122,699.73	108,694.85
Total United Arab Emirates - AED		122,699.73	108,694.85
United Kingdom - EUR			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - EUR			
ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL : B09CBL4	21,425.000	583,986.14	545,008.79
** ROYAL DUTCH SHELL EUR0.07 STK DIV 25/11/2016 SEDOL : BDS66X5	17,349.000	0.00	0.00
Total United Kingdom - EUR		583,986.14	545,008.79
United Kingdom - GBP			
3I GROUP ORD GBP0.738636 SEDOL : B1YW440	52,329.000	419,323.43	450,467.18
ADMIRAL GROUP ORD GBP0.001 SEDOL : B02J639	4,478.000	117,176.00	106,357.40
ALDERMORE GROUP PLC SEDOL : BQQMCJ4	95,000.000	277,538.58	253,290.86
ASTRAZENECA ORD USD0.25 SEDOL : 0989529	3,700.000	233,850.75	191,822.25
AVIVA ORD GBP0.25 SEDOL : 0216238	60,100.000	369,229.96	335,647.56
BABCOCK INTL GROUP ORD GBP0.60 SEDOL : 0969703	6,531.000	87,228.08	77,926.39
BAE SYSTEMS ORD GBP0.025 SEDOL : 0263494	139,757.000	841,734.80	1,048,547.42
BARRATT DEVELOPMENTS ORD GBP0.10 SEDOL : 0081180	43,000.000	311,622.12	252,073.94
BELLWAY GBP0.125 SEDOL : 0090498	1,923.000	58,580.57	58,671.40
BERKLEY GP HOLDINGS SEDOL : B02L3W3	7,400.000	321,191.97	229,012.52
BHP BILLITON PLC USD0.50 SEDOL : 0056650	39,225.000	592,867.68	643,716.33
BP ORD USD0.25 SEDOL : 0798059	95,300.000	535,486.37	547,057.09
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL : 0287580	5,240.000	345,675.41	287,636.11
BT GROUP ORD GBP0.05 SEDOL : 3091357	76,100.000	350,335.77	339,528.32
BUNZL PLC ORD GBP0.32142857 SEDOL : B0744B3	6,264.000	126,919.92	161,220.57
CINEWORLD GROUP ORD GBP0.01 SEDOL : B15FWH7	6,859.000	53,157.03	46,661.67
COMPASS GROUP PLC ORD GBP0.10625 SEDOL : BLNN3L4	15,674.000	242,607.62	268,484.24
CREST NICHOLSON H ORD GBP0.05 SEDOL : B8VZXT9	32,100.000	264,819.36	175,462.61
CRODA INTL SEDOL : BYZWX76	1,940.000	83,807.04	79,065.53
DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833 SEDOL : BYN5913	12,080.000	57,217.75	52,824.63
EASYJET ORD GBP0.27285714 SEDOL : B7KR2P8	16,900.000	362,239.77	209,037.11
ELEMENTIS ORD GBP0.05 SEDOL : 0241854	17,375.000	54,626.00	54,726.69
EXPERIAN ORD USD0.10 SEDOL : B19NLV4	16,690.000	294,149.06	314,872.53
GKN ORD GBP0.10 SEDOL : 3064650	85,900.000	350,267.52	332,595.40
GLAXOSMITHKLINE ORD GBP0.25 SEDOL : 0925288	21,800.000	443,115.96	407,328.13

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
GRENCORE GROUP ORD GBP0.01 SEDOL : 0386410	17,182.000	85,731.05	62,469.52
HALMA ORD GBP0.10 SEDOL : 0405207	7,261.000	64,890.66	85,547.95
HISCOX ORD GBP0.065 (DI) SEDOL : BVZHXQ9	7,521.000	92,854.35	98,383.84
INFORMA PLC (GB) ORD GBP0.001 SEDOL : BMJ6DW5	25,626.000	223,633.50	207,951.22
INTERMED CAP GRP ORD GBP0.2625 SEDOL : BYT1DJ1	7,490.000	70,197.12	63,447.28
INTERTEK GROUP ORD GBP0.01 SEDOL : 3163836	2,071.000	84,249.94	85,103.12
JOHNSON MATTHEY SEDOL : BZ4BQC7	4,797.000	191,495.76	187,592.53
JUPITER FUND MGT ORD GBP0.02 SEDOL : B53P200	8,703.000	51,787.51	46,701.81
KINGFISHER ORD GBP0.157142857 SEDOL : 3319521	67,000.000	348,573.82	295,579.30
LEGAL & GENERAL GP ORD GBP0.025 SEDOL : 0560399	133,400.000	430,599.93	393,007.76
LLOYDS BANKING GP ORD GBP0.1 SEDOL : 0870612	507,300.000	501,284.66	366,791.99
MEGGITT ORD GBP0.05 SEDOL : 0575809	50,400.000	284,058.59	297,469.14
MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10 SEDOL : BQY7BX8	4,549.000	84,535.99	119,979.12
MONEYSUPERMARKET.C ORD GBP0.0002 SEDOL : B1ZBKY8	11,262.000	51,594.10	37,287.47
OLD MUTUAL PLC ORD GBP0.114285714 SEDOL : B77J086	186,200.000	491,412.88	441,780.09
PLAYTECH PLC ORD NPV SEDOL : B7S9G98	6,482.000	69,013.19	69,567.07
RECKITT BENCK GRP ORD GBP0.10 SEDOL : B24CGK7	3,483.000	318,023.67	294,302.77
RENISHAW ORD GBP0.20 SEDOL : 0732358	1,602.000	54,554.38	49,638.16
RESTAURANT GROUP ORD GBP0.28125 SEDOL : B0YG1K0	3,400.000	15,222.84	13,788.88
ROYAL MAIL PLC ORD GBP0.01 SEDOL : BDVZY27	40,000.000	292,588.18	234,187.53
SAGE GROUP GBP0.01051948 SEDOL : B8C3BL0	18,427.000	156,527.93	151,374.22
** SAINSBURY(J) ORD GBP0.28571428 SEDOL : B019KW7	115,200.000	382,072.36	332,480.33
SHIRE PLC ORD GBP0.05 SEDOL : B2QKY05	5,917.000	330,129.75	344,499.80
SKY PLC SEDOL : 0141192	18,097.000	206,955.30	176,587.16
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769 SEDOL : BWFGQN1	1,822.000	92,217.17	97,225.33
SSE PLC ORD GBP0.50 SEDOL : 0790873	19,400.000	422,874.27	357,515.80
UBM PLC ORD GBP0.1125 SEDOL : BD9WR06	11,250.000	106,236.99	100,287.77
VICTREX ORD GBP0.01 SEDOL : 0929224	2,573.000	55,856.17	55,132.21
WH SMITHS PLC - ORD GBP0.27 6/67 SEDOL : B2PDGW1	3,518.000	83,674.88	66,282.47
WOLSELEY ORD GBP0.108030303 SEDOL : BFNWV48	4,776.000	274,674.80	277,173.39

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
WOOD GROUP (JOHN) ORD GBP0.0428571 SEDOL : B5N0P84	39,791.000	385,309.93	409,153.42
WPP PLC ORD GBP0.10 SEDOL : B8KF9B4	9,012.000	199,588.65	192,426.44
Total United Kingdom - GBP		13,697,188.84	12,934,748.77
United Kingdom - USD			
** ADR BP P L C SPONSORED ADR CUSIP : 055622104	13,100.000	483,211.90	458,631.00
** ADR MEGGITT PLC ADS REPSTG 2 SHS CUSIP : 58517R104	33,510.000	398,496.71	396,758.40
** ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP : 780259206	9,700.000	569,210.63	495,670.00
** ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR CUSIP : 92857W308	3,400.000	189,240.98	83,096.00
OM ASSET MGT PLC COM GBP0.001 CUSIP : G67506108	13,199.000	227,547.03	194,025.30
SHIRE PLC ADR CUSIP : 82481R106	2,632.000	569,212.65	459,547.20
Total United Kingdom - USD		2,436,919.90	2,087,727.90
United States - USD			
** #REORG/ DEVRY EDU NAME CHANGE ADTALEM GLOBAL 2H14A32 05-24-2017 CUSIP : 251893103	26,155.000	582,023.56	780,726.75
** #REORG/AIR METHODS CASH MERGER 04-24-2017 CUSIP : 009128307	11,580.000	455,806.70	378,666.00
** #REORG/CEB INC CASH AND STOCK MERGER GARTNER INC 2343169 04-05-2017 CUSIP : 125134106	7,020.000	404,320.60	413,829.00
#REORG/HERCULES OFFSHORE PLAN OF REORG ESC HERCULES 6200291 12-02-2016 CUSIP : 427093307	8,094.000	114,934.80	9,712.80
** #REORG/INGRAM MICRO CASH MERGER 12-06-2016 CUSIP : 457153104	7,600.000	92,724.56	284,544.00
** #REORG/JANUS CAP GROUP STOCK MERGER HENDERSON GROUP PLC 2H1RAT2 05-30-2017 CUSIP : 47102X105	57,900.000	784,315.39	781,650.00
#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017 CUSIP : 78388J106	4,584.000	407,860.73	453,632.64
#REORG/SPECTRA STOCK MERGER ENBRIDGE INC C 2307592 02-27-2017 CUSIP : 847560109	20,750.000	662,075.53	849,712.50
** #REORG/ZELTIQ AESTHETICS CASH MERGER 04-28-2017 CUSIP : 98933Q108	8,050.000	231,014.80	354,280.50
** 2U INC COM CUSIP : 90214J101	16,870.000	441,929.69	557,722.20
** 3M CO COM CUSIP : 88579Y101	5,600.000	744,919.81	961,744.00
** 5TH 3RD BANCORP COM CUSIP : 316773100	14,400.000	242,717.70	374,688.00
ABBOTT LAB COM CUSIP : 002824100	15,200.000	642,331.21	578,664.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ABBVIE INC COM USD0.01 CUSIP : 00287Y109	8,050.000	327,860.77	489,440.00
** ABIOMED INC COM CUSIP : 003654100	4,106.000	229,411.21	460,857.44
** ACC CLAIMS HLDGS LLC CUSIP : 00084K104	895,553.000	0.00	8,843.58
** ACI WORLDWIDE INC COM STK CUSIP : 004498101	26,700.000	457,844.47	496,887.00
** ACUITY BRANDS INC COM CUSIP : 00508Y102	2,211.000	367,418.25	555,867.51
ADOBE SYS INC COM CUSIP : 00724F101	5,878.000	354,558.89	604,317.18
** ADVISORY BRD CO COM CUSIP : 00762W107	9,060.000	464,816.70	320,724.00
** AES CORP COM CUSIP : 00130H105	10,000.000	119,808.34	114,500.00
AETNA INC CUSIP : 00817Y108	2,100.000	74,802.02	274,764.00
** AFFILIATED MANAGERS GROUP INC COM STK CUSIP : 008252108	6,386.000	1,051,016.53	945,766.60
** AGCO CORP COM CUSIP : 001084102	2,900.000	132,015.39	161,820.00
AIR PROD & CHEM INC COM CUSIP : 009158106	1,910.000	270,940.38	275,918.60
** AKAMAI TECHNOLOGIES INC COM STK CUSIP : 00971T101	6,206.000	305,857.48	413,940.20
** AKORN INC COM CUSIP : 009728106	22,629.000	646,194.20	480,187.38
** ALASKA AIR GROUP INC COM CUSIP : 011659109	2,200.000	153,316.02	180,994.00
** ALBEMARLE CORP COM CUSIP : 012653101	950.000	76,325.83	83,391.00
** ALEXION PHARMACEUTICALS INC COM CUSIP : 015351109	3,019.000	293,976.62	370,099.21
** ALIGN TECHNOLOGY INC COM CUSIP : 016255101	2,836.000	159,924.76	263,889.80
ALLERGAN PLC. COM STK CUSIP : G0177J108	3,180.000	727,689.78	617,874.00
ALLSTATE CORP COM CUSIP : 020002101	3,100.000	71,512.47	216,752.00
** ALLY FINL INC COM CUSIP : 02005N100	20,800.000	504,076.10	403,936.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107	2,449.000	1,224,750.88	1,856,439.96
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP : 02079K305	955.000	348,409.91	740,965.40
ALTRIA GROUP INC COM CUSIP : 02209S103	12,810.000	528,591.40	818,943.30
AMAZON COM INC COM CUSIP : 023135106	1,971.000	246,382.19	1,479,373.47
AMDOCS ORD GBP0.01 CUSIP : G02602103	1,700.000	56,141.73	100,249.00
** AMEDISYS INC COM CUSIP : 023436108	4,222.000	176,586.11	166,726.78
AMER ELEC PWR CO INC COM CUSIP : 025537101	5,700.000	223,796.31	336,585.00
AMER FINL GROUP INC OH COM STK CUSIP : 025932104	3,700.000	107,045.27	304,251.00
** AMEREN CORP COM CUSIP : 023608102	3,300.000	112,674.07	162,096.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** AMERICAN AIRLINES INC COM USD1 CUSIP : 02376R102	4,800.000	174,526.30	222,912.00
** AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP : 02553E106	10,000.000	153,951.52	165,600.00
** AMERICAN INTERNATIONAL GROUP INC COM CUSIP : 026874784	22,500.000	830,534.31	1,424,925.00
AMERIPRISE FINL INC COM CUSIP : 03076C106	2,400.000	150,322.14	274,104.00
AMGEN INC COM CUSIP : 031162100	2,800.000	480,519.65	403,396.00
** AMKOR TECHNOLOGY INC COM CUSIP : 031652100	21,200.000	98,320.60	250,584.00
ANIXTER INTL INC COM CUSIP : 035290105	12,600.000	1,007,091.45	984,690.00
** ANSYS INC COM CUSIP : 03662Q105	6,443.000	529,224.47	605,835.29
AON PLC COM CUSIP : G0408V102	9,450.000	740,142.75	1,078,245.00
APPLE INC COM STK CUSIP : 037833100	12,474.000	455,230.10	1,378,626.48
ARCHER-DANIELS-MIDLAND CO COM CUSIP : 039483102	4,500.000	117,714.91	194,535.00
** ARCONIC INC COM CUSIP : 03965L100	12,666.000	244,618.82	244,200.48
** ARISTA NETWORKS INC COM CUSIP : 040413106	2,953.000	222,161.57	279,973.93
ARRIS INTERNATIONAL LTD COM USD0.01 CUSIP : G0551A103	8,600.000	250,133.00	246,734.00
** ASHLAND GLOBAL HLDGS INC COM CUSIP : 044186104	4,420.000	544,000.60	498,134.00
ASPEN INSURANCE HLDGS COM CUSIP : G05384105	2,400.000	68,730.89	122,280.00
** ASSURANT INC COM CUSIP : 04621X108	2,600.000	95,376.91	224,484.00
** ATHENAHEALTH INC COM MON STOCK CUSIP : 04685W103	6,042.000	643,921.33	571,573.20
** AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103	3,930.000	211,314.87	377,358.60
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP : G0750C108	27,528.000	751,722.36	727,289.76
BABCOCK & WILCOX ENTERPRISES INC COM CUSIP : 05614L100	5,870.000	145,744.78	93,567.80
** BALL CORP COM CUSIP : 058498106	5,018.000	366,499.30	376,651.08
** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP : P16994132	6,900.000	129,306.05	196,512.00
BANK OF AMERICA CORP CUSIP : 060505104	90,200.000	1,345,285.59	1,905,024.00
** BANK OF THE OZARKS INC COM CUSIP : 063904106	9,690.000	406,629.56	470,158.80
** BAXTER INTL INC COM CUSIP : 071813109	17,300.000	673,526.68	767,601.00
** BB&T CORP COM CUSIP : 054937107	23,790.000	899,877.47	1,076,497.50
BEACON ROOFING SUPPLY INC COM CUSIP : 073685109	7,850.000	182,492.07	364,161.50
** BGC PARTNERS INC CL A CL A CUSIP : 05541T101	85,220.000	716,416.40	832,599.40
** BIG LOTS INC COM CUSIP : 089302103	4,300.000	55,900.00	217,623.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** BIO RAD LABS INC CL A CUSIP : 090572207	5,000.000	571,234.18	867,500.00
BIOGEN INC COMMON STOCK CUSIP : 09062X103	990.000	193,558.76	291,129.30
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP : 09061G101	1,900.000	172,052.83	162,697.00
BIO-TECHNE CORP COM CUSIP : 09073M104	4,830.000	414,676.95	508,888.80
** BLACKROCK INC COM STK CUSIP : 09247X101	4,860.000	1,293,971.66	1,802,039.40
BLUE BUFFALO PET PRODS INC COM CUSIP : 09531U102	9,972.000	250,764.59	233,643.96
BOEING CO COM CUSIP : 097023105	3,454.000	270,313.89	520,034.24
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP : 099502106	15,778.000	429,134.37	596,566.18
** BRADY CORP CL A CUSIP : 104674106	28,700.000	709,933.85	1,054,725.00
** BRIGGS & STRATTON CORP CAP CUSIP : 109043109	4,800.000	109,942.12	99,456.00
** BRINKER INTL INC COM CUSIP : 109641100	2,800.000	126,560.82	148,708.00
** BRISTOL MYERS SQUIBB CO COM CUSIP : 110122108	7,262.000	325,947.76	409,867.28
** BRISTOW GROUP INC COM CUSIP : 110394103	32,700.000	1,490,930.42	510,447.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK CUSIP : 111621306	28,500.000	285,104.69	351,690.00
** BUNGE LTD CUSIP : G16962105	3,200.000	164,899.58	218,496.00
** BWX TECHNOLOGIES INC COM CUSIP : 05605H100	32,971.000	760,047.76	1,291,144.36
** C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP : 12541W209	5,500.000	395,406.88	411,675.00
** CA INC COM CUSIP : 12673P105	42,100.000	1,092,503.59	1,345,516.00
** CABLE ONE INC COM CUSIP : 12685J105	251.000	116,804.54	148,356.06
CABOT CORP COM CUSIP : 127055101	5,500.000	206,471.91	280,115.00
CALLON PETE CO DEL COM CUSIP : 13123X102	30,050.000	440,924.64	530,082.00
** CAMBREX CORP COM CUSIP : 132011107	8,252.000	382,952.12	413,425.20
CAPITAL ONE FINL CORP COM CUSIP : 14040H105	5,100.000	249,830.01	428,604.00
** CARMAX INC COM CUSIP : 143130102	12,100.000	511,635.45	699,259.00
** CARPENTER TECHNOLOGY CORP COM CUSIP : 144285103	3,384.000	182,226.73	121,045.68
** CARRIZO OIL & GAS INC COM CUSIP : 144577103	5,231.000	245,249.75	221,480.54
** CATERPILLAR INC COM CUSIP : 149123101	8,000.000	641,209.67	764,480.00
** CBOE HOLDINGS INC COM CUSIP : 12503M108	3,582.000	215,953.26	246,799.80
** CBRE GROUP INC CL A CL A CUSIP : 12504L109	27,500.000	726,275.24	798,600.00
** CDW CORP COM CUSIP : 12514G108	12,100.000	465,109.98	620,004.00

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<i>Corporate Stock - Common</i>			
United States - USD			
CELANESE CORP DEL COM SER A STK CUSIP : 150870103	8,732.000	502,189.17	692,622.24
CELGENE CORP COM CUSIP : 151020104	5,611.000	558,967.71	664,959.61
CENGAGE LEARNING HLDGS II INC COM CUSIP : 15136X102	3,961.000	210,975.00	101,995.75
CENTENE CORP DEL COM CUSIP : 15135B101	7,431.000	451,016.42	428,248.53
** CHANNELADVISOR CORP COM CUSIP : 159179100	13,590.000	289,241.71	195,696.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP : 159864107	10,050.000	654,642.64	714,555.00
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP : 16119P108	5,201.000	1,218,614.84	1,431,887.31
** CHEMED CORP NEW COM CUSIP : 16359R103	6,310.000	597,207.32	940,000.70
** CHESAPEAKE ENERGY CORP COM CUSIP : 165167107	8,800.000	214,868.85	61,600.00
CIGNA CORPORATION CUSIP : 125509109	1,800.000	128,337.73	242,532.00
** CISCO SYSTEMS INC CUSIP : 17275R102	33,380.000	755,459.15	995,391.60
CITIGROUP INC COM NEW COM NEW CUSIP : 172967424	34,400.000	1,482,366.50	1,939,816.00
** CNO FINL GROUP INC COM CUSIP : 12621E103	72,240.000	1,074,589.03	1,293,096.00
COCA COLA CO COM CUSIP : 191216100	17,210.000	698,611.61	694,423.50
COGNEX CORP COM CUSIP : 192422103	8,175.000	391,108.49	488,129.25
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102	4,500.000	274,964.54	247,860.00
** COLUMBIA BKG SYS INC COM CUSIP : 197236102	23,650.000	729,882.36	941,743.00
** COMCAST CORP NEW-CL A CUSIP : 20030N101	8,100.000	466,828.92	563,031.00
** COMPASS MINERALS INTL INC COM CUSIP : 20451N101	1,670.000	136,942.66	129,508.50
** CONAGRA BRANDS INC COM USD5 CUSIP : 205887102	9,100.000	211,412.74	333,879.00
** CONCHO RES INC COM STK CUSIP : 20605P101	3,767.000	380,239.87	538,756.34
CONOCOPHILLIPS COM CUSIP : 20825C104	2,800.000	113,653.40	135,856.00
CONSTELLATION BRANDS INC CL A CL A CUSIP : 21036P108	841.000	127,897.68	127,108.74
** CONTANGO OIL & GAS CO COM NEW COM NEW CUSIP : 21075N204	16,200.000	592,544.40	160,218.00
** CONVERGYS CORP DE COM CUSIP : 212485106	16,890.000	198,855.32	436,944.30
** COOPER TIRE & RUBBER CO COM, NO PAR CUSIP : 216831107	7,300.000	191,236.31	279,590.00
COPART INC COM CUSIP : 217204106	8,675.000	443,155.77	474,696.00
** CORNING INC COM CUSIP : 219350105	17,000.000	261,854.18	408,510.00
** COSTAR GROUP INC COM CUSIP : 22160N109	7,841.000	1,061,056.53	1,498,493.51
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105	2,647.000	186,845.13	397,341.17

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<i>Corporate Stock - Common</i>			
United States - USD			
CSRA INC COM CUSIP : 12650T104	13,994.000	388,871.18	447,947.94
** CUMMINS INC CUSIP : 231021106	6,625.000	807,027.28	939,292.50
** DIAMOND OFFSHORE DRILLING INC COM CUSIP : 25271C102	6,100.000	147,738.84	110,166.00
DIAMONDBACK ENERGY INC COM CUSIP : 25278X109	4,005.000	275,945.06	431,939.25
** DILLARDS INC CL A COM CUSIP : 254067101	1,800.000	40,725.61	128,718.00
** DIPLOMAT PHARMACY INC COM CUSIP : 25456K101	14,461.000	408,465.56	204,767.76
DISCOVER FINL SVCS COM STK CUSIP : 254709108	4,300.000	176,204.06	291,411.00
** DOMTAR CORP COM NEW COM NEW CUSIP : 257559203	3,800.000	148,288.39	149,226.00
** DORMAN PRODS INC COM CUSIP : 258278100	6,040.000	287,559.60	436,329.60
DUN & BRADSTREET CORP DEL NEW COM CUSIP : 26483E100	7,216.000	858,572.49	878,331.52
** E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP : 269246401	10,500.000	258,883.14	362,355.00
** EASTMAN CHEM CO COM CUSIP : 277432100	3,200.000	232,176.44	240,384.00
EDISON INTL COM CUSIP : 281020107	2,500.000	118,585.56	171,925.00
ELI LILLY & CO COM CUSIP : 532457108	13,100.000	661,138.74	879,272.00
ELLIE MAE INC COM STK CUSIP : 28849P100	4,468.000	379,397.29	368,833.40
** ENCORE CAP GROUP INC COM CUSIP : 292554102	8,216.000	346,397.87	225,529.20
** ENSCO PLC SHS CLASS A COM CUSIP : G3157S106	41,000.000	1,250,044.69	396,060.00
** ENTERGY CORP NEW COM CUSIP : 29364G103	9,900.000	650,097.17	680,427.00
EOG RESOURCES INC COM CUSIP : 26875P101	1,530.000	92,768.83	156,855.60
** EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP : 26884U109	3,200.000	161,268.63	222,528.00
ETHAN ALLEN INTERIORS INC COM CUSIP : 297602104	3,700.000	120,319.55	127,650.00
EVEREST RE GROUP COM CUSIP : G3223R108	1,500.000	163,708.66	315,825.00
** EXACT SCIENCES CORP COM CUSIP : 30063P105	23,746.000	289,407.07	350,728.42
** EXELON CORP COM CUSIP : 30161N101	18,700.000	565,013.48	607,937.00
EXLSERVICE COM INC COM STK CUSIP : 302081104	3,059.000	145,177.94	145,486.04
** EXPEDIA INC DEL COM NEW CUSIP : 30212P303	3,484.000	386,295.26	432,190.20
FACEBOOK INC CL A CL A CUSIP : 30303M102	9,383.000	419,374.59	1,111,134.86
** FACTSET RESH SYS INC COM STK CUSIP : 303075105	1,950.000	263,198.29	312,331.50
** FAIR ISAAC CORPORATION COM CUSIP : 303250104	2,600.000	163,918.82	295,594.00

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United States - USD			
FASTENAL CO COM CUSIP : 311900104	31,220.000	1,325,704.32	1,479,828.00
** FEDEX CORP COM CUSIP : 31428X106	6,300.000	640,058.89	1,207,521.00
** FINANCIAL ENGINES INC COM CUSIP : 317485100	9,060.000	355,909.25	315,741.00
** FIRST AMERN FINL CORP COM STK CUSIP : 31847R102	15,700.000	307,373.24	592,518.00
** FIRST DATA CORP NEW COM CL A COM CL A CUSIP : 32008D106	10,600.000	142,267.76	154,442.00
FIRSTCASH INC COM CUSIP : 33767D105	13,557.000	700,733.91	622,266.30
FIRSTENERGY CORP COM CUSIP : 337932107	8,900.000	308,638.38	278,481.00
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101	13,891.000	507,018.44	546,749.76
FLEX LTD FLEX LTD CUSIP : Y2573F102	12,300.000	150,021.27	175,152.00
** FLOWSERVE CORP COM CUSIP : 34354P105	2,000.000	123,447.00	94,900.00
** FLUOR CORP NEW COM CUSIP : 343412102	4,300.000	255,484.55	230,093.00
FMC CORP COM (NEW) CUSIP : 302491303	9,900.000	513,186.53	555,588.00
** FOOT LOCKER INC COM CUSIP : 344849104	2,000.000	31,976.56	143,340.00
** GAMESTOP CORP NEW CL A CUSIP : 36467W109	4,800.000	109,566.39	118,512.00
** GANNETT CO INC COM CUSIP : 36473H104	1,800.000	20,800.83	17,172.00
** GEN MTRS CO COM CUSIP : 37045V100	32,900.000	993,321.35	1,136,037.00
GENERAL ELECTRIC CO CUSIP : 369604103	48,400.000	1,190,761.89	1,488,784.00
GENESEE & WYO INC CL A CL A CUSIP : 371559105	9,840.000	720,111.05	751,776.00
** GENTEX CORP COM CUSIP : 371901109	43,891.000	560,215.74	811,544.59
** GENWORTH FINL INC COM CL A COM CL A CUSIP : 37247D106	8,300.000	269,028.44	35,524.00
** GLAUKOS CORP COM CUSIP : 377322102	7,856.000	256,329.42	245,185.76
** GOLDMAN SACHS GROUP INC COM CUSIP : 38141G104	6,967.000	954,749.14	1,527,793.43
GOODYEAR TIRE & RUBBER CO COM CUSIP : 382550101	8,600.000	118,114.00	263,934.00
** GRAHAM HLDGS CO COM CUSIP : 384637104	230.000	112,467.47	112,642.50
** GRAINGER W W INC COM CUSIP : 384802104	3,400.000	793,713.65	783,938.00
** GRAND CANYON ED INC COM STK CUSIP : 38526M106	13,090.000	558,654.02	747,439.00
** GROUP 1 AUTOMOTIVE INC COM CUSIP : 398905109	1,900.000	166,414.90	137,921.00
** GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100	9,647.000	418,475.04	537,434.37
** HARLEY DAVIDSON COM USD0.01 CUSIP : 412822108	3,700.000	165,400.59	225,293.00
HARRIS CORP COM CUSIP : 413875105	1,200.000	49,404.67	124,272.00

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United States - USD			
HARTFORD FINL SVCS GROUP INC COM CUSIP : 416515104	7,600.000	212,606.53	358,112.00
** HASBRO INC COM CUSIP : 418056107	5,960.000	320,577.07	508,924.40
** HCA HEALTHCARE INC COM CUSIP : 40412C101	11,500.000	814,038.52	815,235.00
** HEALTHCARE SVCS GROUP INC COM CUSIP : 421906108	18,725.000	557,765.59	729,338.75
** HEALTHSOUTH CORP COM NEW STK CUSIP : 421924309	7,803.000	275,854.73	325,151.01
** HEALTHSTREAM INC COM STK ISIN# US42222N1037 CUSIP : 42222N103	14,038.000	366,362.68	351,792.28
HEARTLAND INC COM STK CUSIP : 422991935	4,685.000	6,605.85	0.00
HEARTLAND IND PFD STK CUSIP : 99V0125S7	4.840	6.82	0.00
HEICO CORP NEW CL A CL A CUSIP : 422806208	4,662.000	253,203.45	313,286.40
** HEICO CORP NEW COM CUSIP : 422806109	8,860.000	533,429.45	695,510.00
** HENRY SCHEIN INC COMMON STOCK CUSIP : 806407102	2,211.000	338,813.57	329,350.56
** HERBALIFE LTD COM STK CUSIP : G4412G101	21,524.000	1,313,630.66	1,055,321.72
** HERC HLDGS INC COM CUSIP : 42704L104	1,700.000	64,728.10	67,558.00
HERTZ GLOBAL HLDGS INC NEW COM CUSIP : 42806J106	5,200.000	248,236.56	130,936.00
HEWLETT PACKARD ENTERPRISE CO COM CUSIP : 42824C109	11,200.000	138,095.02	266,560.00
** HEXCEL CORP NEW COM CUSIP : 428291108	7,354.000	313,645.00	380,348.88
HOME DEPOT INC COM CUSIP : 437076102	11,578.000	1,340,424.11	1,498,193.20
HOWARD HUGHES CORP COM STOCK CUSIP : 44267D107	8,680.000	976,268.21	987,784.00
** HP INC COM CUSIP : 40434L105	9,300.000	96,786.36	143,220.00
HUNTINGTON BANCSHARES INC COM CUSIP : 446150104	31,200.000	155,516.80	388,752.00
HUNTINGTON INGALLS INDS INC COM CUSIP : 446413106	2,100.000	235,326.87	375,396.00
HUNTSMAN CORP COM STK CUSIP : 447011107	11,500.000	175,964.23	224,020.00
** HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP : 449172105	2,000.000	59,958.21	129,120.00
** IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP : 44919P508	13,780.000	702,678.65	928,220.80
** IDEXX LABS INC COM CUSIP : 45168D104	2,147.000	131,180.73	252,594.55
** IHS MARKIT LTD COM CUSIP : G47567105	14,922.000	538,684.20	536,296.68
ILL TOOL WKS INC COM CUSIP : 452308109	2,320.000	261,979.04	290,417.60
** ILLUMINA INC COM CUSIP : 452327109	1,437.000	155,475.91	191,322.18
** IMAX CORP COM CUSIP : 45245E109	10,563.000	330,239.89	337,487.85
INNERWORKINGS INC COM CUSIP : 45773Y105	35,232.000	321,143.66	325,896.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** INOVALON HLDGS INC COM CL A COM CL A CUSIP : 45781D101	18,120.000	328,020.06	278,142.00
** INTERNATIONAL SPEEDWAY CORP CL A CUSIP : 460335201	19,500.000	565,913.92	717,600.00
** INTERPUBLIC GROUP COMPANIES INC COM CUSIP : 460690100	36,900.000	434,305.13	888,183.00
** INTL FLAVORS & FRAGRANCES INC COM CUSIP : 459506101	3,019.000	345,847.51	365,449.95
IPAYMENT HLDGS INC-DEL 12-29-2022 WARRANT CUSIP : 46263Y126	149,186.000	0.00	22,377.90
** IPAYMENT HLDGS INC-DEL COMMON STOCK CUSIP : 46263Y308	36,665.000	0.00	128,327.50
** J2 GLOBAL INC COM CUSIP : 48123V102	14,870.000	736,327.78	1,093,093.70
JOHNSON & JOHNSON COM USD1 CUSIP : 478160104	8,145.000	696,229.34	906,538.50
JONES LANG LASALLE INC COM STK CUSIP : 48020Q107	13,115.000	1,389,205.56	1,328,287.20
JPMORGAN CHASE & CO COM CUSIP : 46625H100	42,363.000	2,125,959.10	3,396,241.71
** KAMAN CORP COM CUSIP : 483548103	8,600.000	202,537.19	418,992.00
KAR AUCTION SVCS INC COM STK CUSIP : 48238T109	24,000.000	526,133.84	1,011,840.00
KBR INC COM CUSIP : 48242W106	91,600.000	2,049,414.50	1,530,636.00
KENNAMETAL INC CAP CUSIP : 489170100	34,845.000	1,184,364.85	1,201,804.05
** KEYCORP NEW COM CUSIP : 493267108	21,800.000	332,988.09	377,358.00
** KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103	13,500.000	440,962.17	497,205.00
** KIMBERLY-CLARK CORP COM CUSIP : 494368103	2,230.000	188,218.28	257,810.30
** KINDRED HEALTHCARE INC COM STK CUSIP : 494580103	10,000.000	125,750.67	66,500.00
** KOHLS CORP COM CUSIP : 500255104	5,400.000	257,812.18	290,682.00
KROGER CO COM CUSIP : 501044101	5,000.000	96,158.46	161,500.00
** LAB CORP AMER HLDGS COM NEW CUSIP : 50540R409	7,200.000	728,369.49	906,120.00
** LAMB WESTON HLDGS INC COM USD5 CUSIP : 513272104	13,513.000	395,697.58	452,415.24
** LANNETT INC COM CUSIP : 516012101	3,000.000	161,711.19	68,700.00
** LENNAR CORP CL B CUSIP : 526057302	7,700.000	225,189.39	260,953.00
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP : 53220K504	13,290.000	827,346.63	1,387,476.00
LINCOLN NATL CORP COM CUSIP : 534187109	5,900.000	264,644.56	378,190.00
** LITHIA MTRS INC CL A CL A CUSIP : 536797103	5,300.000	490,164.99	487,070.00
** LKQ CORP COM LKQ CORP CUSIP : 501889208	17,919.000	443,753.93	588,280.77
LOCKHEED MARTIN CORP COM CUSIP : 539830109	2,980.000	372,356.78	790,445.00
LUXOFT HLDG INC COM NPV SEDOL : BBMT8Y1	800.000	50,053.72	43,880.00

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United States - USD			
** LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP : N53745100	5,455.000	442,022.39	492,695.60
MACYS INC COM STK CUSIP : 55616P104	5,200.000	299,298.48	219,440.00
** MADDEN STEVEN LTD COM CUSIP : 556269108	2,349.000	79,627.47	87,030.45
** MADISON SQUARE GARDEN CO NEW CL A CL A CUSIP : 55825T103	2,433.000	289,236.08	422,466.12
MARATHON PETE CORP COM CUSIP : 56585A102	5,800.000	94,874.92	272,716.00
** MARRIOTT INTL INC NEW COM STK CL A CUSIP : 571903202	6,828.000	427,836.74	537,909.84
** MARTIN MARIETTA MATLS INC COM CUSIP : 573284106	1,543.000	251,484.95	338,611.35
MASTERCARD INC CL A CUSIP : 57636Q104	13,503.000	494,454.37	1,380,006.60
** MATCH GROUP INC COM CUSIP : 57665R106	6,590.000	112,014.59	118,488.20
** MATTEL INC COM CUSIP : 577081102	21,000.000	508,362.05	662,970.00
** MAXIM INTEGRATED PRODS INC COM CUSIP : 57772K101	11,600.000	385,185.46	455,532.00
** MAXIMUS INC COM CUSIP : 577933104	17,238.000	749,835.35	953,089.02
** MB FINL INC NEW COM CUSIP : 55264U108	19,990.000	690,933.05	864,967.30
** MCDERMOTT INTL INC COM CUSIP : 580037109	32,300.000	167,887.76	222,224.00
** MEDNAX INC COM CUSIP : 58502B106	12,968.000	620,429.48	849,014.96
MEDTRONIC PLC COMMON STOCK STOCK CUSIP : G5960L103	7,915.000	597,857.11	577,874.15
MERCADOLIBRE INC COM STK SEDOL : B23X1H3	975.000	154,497.93	153,874.50
MERCK & CO INC NEW COM CUSIP : 58933Y105	22,105.000	1,062,402.42	1,352,604.95
** MEREDITH CORP COM CUSIP : 589433101	13,900.000	691,718.78	772,145.00
** METTLER-TOLEDO INTL INC COM CUSIP : 592688105	1,293.000	368,863.78	532,741.86
** MGIC INVT CORP WIS COM CUSIP : 552848103	12,800.000	122,049.69	116,096.00
** MGM RESORTS INTERNATIONAL COM CUSIP : 552953101	27,300.000	588,135.32	783,783.00
MICROSOFT CORP COM CUSIP : 594918104	58,121.000	2,208,473.50	3,502,371.46
MIDDLEBY CORP COM CUSIP : 596278101	7,677.000	686,869.09	1,051,595.46
** MOHAWK INDS INC COM CUSIP : 608190104	3,200.000	464,060.30	631,808.00
** MONSTER BEVERAGE CORP NEW COM CUSIP : 61174X109	5,418.000	258,825.87	242,455.50
MORGAN STANLEY COM STK USD0.01 CUSIP : 617446448	5,139.000	91,146.56	212,549.04
** MOVADO GROUP INC COM CUSIP : 624580106	4,200.000	118,707.00	118,650.00
MSG NETWORK INC CL A CL A CUSIP : 553573106	44,100.000	798,793.62	901,845.00
** MTS SYS CORP COM CUSIP : 553777103	8,700.000	588,933.90	468,495.00

** 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
<i>Corporate Stock - Common</i>			
United States - USD			
** MURPHY OIL CORP COM CUSIP : 626717102	7,700.000	203,384.45	261,107.00
** MURPHY USA INC COM CUSIP : 626755102	2,800.000	167,142.48	190,932.00
** MYLAN NV CUSIP : N59465109	2,600.000	132,632.88	95,186.00
** NATIONAL INSTRS CORP COM CUSIP : 636518102	28,792.000	761,561.54	848,500.24
** NATIONAL OILWELL VARCO COM STK CUSIP : 637071101	4,400.000	172,310.12	164,384.00
** NAVIENT CORP COM CUSIP : 63938C108	8,600.000	61,708.25	148,178.00
** NEOGEN CORP COM CUSIP : 640491106	7,646.000	190,320.52	483,838.88
NETFLIX INC COM STK CUSIP : 64110L106	4,530.000	205,808.72	530,010.00
** NEUSTAR INC CL A CL A CUSIP : 64126X201	7,527.000	222,782.02	182,529.75
** NEXTERA ENERGY INC COM CUSIP : 65339F101	8,190.000	735,894.03	935,543.70
** NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001 CUSIP : 62913F508	32,095.000	521,543.75	54,561.50
** NIKE INC CL B CUSIP : 654106103	6,208.000	115,754.21	310,834.56
NORTHROP GRUMMAN CORP COM CUSIP : 666807102	4,500.000	427,150.35	1,123,425.00
NU SKIN ENTERPRISES INC CL A CL A CUSIP : 67018T105	2,741.000	121,433.01	143,025.38
** NVIDIA CORP COM CUSIP : 67066G104	6,294.000	293,975.33	580,306.80
** O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107	1,718.000	288,300.63	471,591.00
** OCCIDENTAL PETROLEUM CORP CUSIP : 674599105	9,910.000	703,399.52	707,177.60
** OCEANEERING INTL INC COM CUSIP : 675232102	2,500.000	98,969.45	66,625.00
** OLD DOMINION FGHT LINE INC COM CUSIP : 679580100	8,681.000	537,733.24	757,851.30
ORACLE CORP COM CUSIP : 68389X105	15,400.000	575,757.57	618,926.00
OSHKOSH CORPORATION CUSIP : 688239201	2,600.000	94,413.01	182,000.00
** OWENS & MINOR INC NEW COM CUSIP : 690732102	2,200.000	73,946.94	74,602.00
OWENS ILL INC COM NEW CUSIP : 690768403	5,800.000	93,758.68	106,546.00
OXFORD INDS INC COM CUSIP : 691497309	1,200.000	88,170.36	87,192.00
PACWEST BANCORP DEL COM CUSIP : 695263103	25,617.000	1,080,009.40	1,312,871.25
** PALO ALTO NETWORKS INC COM USD0.0001 CUSIP : 697435105	1,683.000	271,751.19	226,144.71
** PANDORA MEDIA INC CUSIP : 698354107	13,004.000	277,692.14	151,106.48
PARKER-HANNIFIN CORP COM CUSIP : 701094104	771.000	103,104.50	107,115.03
PARSLEY ENERGY INC CL A CL A CUSIP : 701877102	20,110.000	584,592.79	767,196.50
** PATTERSON COS INC COM CUSIP : 703395103	8,860.000	370,554.87	343,236.40

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** PAYCHEX INC COM CUSIP : 704326107	12,990.000	563,403.87	765,760.50
** PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP : 70959W103	2,500.000	117,116.71	124,775.00
PEPSICO INC COM CUSIP : 713448108	9,320.000	884,265.21	932,932.00
PFIZER INC COM CUSIP : 717081103	54,355.000	1,342,085.88	1,746,969.70
PHILIP MORRIS INTL COM STK NPV CUSIP : 718172109	18,200.000	1,463,219.85	1,606,696.00
** PINNACLE FOODS INC DEL COM CUSIP : 72348P104	10,190.000	367,430.87	505,016.40
PITNEY BOWES INC COM CUSIP : 724479100	5,400.000	106,958.00	77,490.00
** PNC FINANCIAL SERVICES GROUP COM STK CUSIP : 693475105	4,730.000	410,139.47	522,854.20
** PPL CORP COM ISIN US69351T1060 CUSIP : 69351T106	3,800.000	118,263.11	127,148.00
** PRA GROUP INC COM CUSIP : 69354N106	17,522.000	676,360.19	629,915.90
** PROS HLDGS INC COM CUSIP : 74346Y103	18,477.000	397,064.06	441,415.53
** PROTO LABS INC COM CUSIP : 743713109	9,215.000	528,370.86	480,101.50
** PUB SERVICE ENTERPRISE GROUP INC COM CUSIP : 744573106	12,500.000	398,473.42	516,375.00
** QUALCOMM INC COM CUSIP : 747525103	15,181.000	941,394.56	1,034,281.53
QUINTILES IMS HOLDINGS INC COM USD0.01 CUSIP : 74876Y101	7,400.000	497,862.10	568,542.00
RED HAT INC COM CUSIP : 756577102	5,325.000	239,640.22	421,260.75
REGENERON PHARMACEUTICALS INC COM CUSIP : 75886F107	744.000	361,071.25	282,154.56
** REGIONS FINL CORP NEW COM CUSIP : 7591EP100	19,100.000	201,680.26	258,614.00
RELiance STL & ALUM CO COM CUSIP : 759509102	1,700.000	93,221.62	137,870.00
** REPLIGEN CORP COM STK USD0.01 CUSIP : 759916109	2,097.000	50,174.64	67,523.40
** ROLLINS INC COM CUSIP : 775711104	15,705.000	187,412.03	504,601.65
** ROYAL CARIBBEAN CRUISES COM STK CUSIP : V7780T103	11,700.000	821,930.98	947,349.00
RSP PERMIAN INC COM CUSIP : 74978Q105	3,050.000	123,671.71	136,182.50
** RYDER SYS INC COM CUSIP : 783549108	2,500.000	133,741.77	195,750.00
S&P GLOBAL INC COM CUSIP : 78409V104	2,376.000	209,852.83	282,720.24
SALESFORCE COM INC COM STK CUSIP : 79466L302	7,057.000	239,824.67	508,104.00
SCHLUMBERGER LTD COM COM CUSIP : 806857108	1,507.000	131,820.39	126,663.35
** SCHWAB CHARLES CORP COM NEW CUSIP : 808513105	14,800.000	394,709.73	572,168.00
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP : G7945M107	5,200.000	124,921.23	208,520.00
** SELECT MED HLDGS CORP COM CUSIP : 81619Q105	10,300.000	117,785.31	125,145.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** SIGNATURE BK NY N Y COM CUSIP : 82669G104	3,668.000	365,500.91	549,869.88
** SILGAN HLDGS INC COM CUSIP : 827048109	13,300.000	454,780.57	658,483.00
SILICON GRAPHICS INC COM CUSIP : 827056102	1,543.000	1,188.11	26.23
** SIMPSON MFG INC COM CUSIP : 829073105	18,500.000	614,400.59	872,090.00
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103	4,366.000	146,270.07	146,261.00
** SIX FLAGS ENTMT CORP NEW COM CUSIP : 83001A102	22,414.000	773,327.52	1,291,942.96
SLM CORP COM CUSIP : 78442P106	39,680.000	300,515.46	399,577.60
** SMUCKER J M CO COM NEW CUSIP : 832696405	5,400.000	496,085.31	680,130.00
SNAP-ON INC COM CUSIP : 833034101	3,600.000	264,930.23	601,920.00
** SOTHEBYS HLDGS INC CL A (DE) CUSIP : 835898107	5,000.000	190,103.11	195,300.00
** SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP : 848574109	5,800.000	272,358.58	337,850.00
** SPLUNK INC COMSTK COM USD0.001 CUSIP : 848637104	4,296.000	179,750.37	247,535.52
STARBUCKS CORP COM CUSIP : 855244109	7,545.000	297,487.75	437,383.65
** STERICYCLE INC COM CUSIP : 858912108	5,435.000	663,020.24	396,591.95
** STRATASYS INC SHS CUSIP : M85548101	7,310.000	247,947.83	131,945.50
** SUN TR BANKS INC COM CUSIP : 867914103	10,000.000	374,504.46	519,500.00
** SUPER VALU INC COM CUSIP : 868536103	17,300.000	152,735.16	80,272.00
** SYMANTEC CORP COM CUSIP : 871503108	9,900.000	207,044.05	241,461.00
** T ROWE PRICE GROUP INC CUSIP : 74144T108	6,480.000	522,134.14	479,908.80
** TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM CUSIP : 874054109	6,621.000	271,722.32	325,951.83
** TARGET CORP COM STK CUSIP : 87612E106	8,600.000	700,678.62	664,264.00
** TE CONNECTIVITY LTD CUSIP : H84989104	2,000.000	103,409.71	135,280.00
TE HOLDCORP LLC CORP COM STK CUSIP : 447997743	8,976.000	340,450.00	57,222.00
TEGNA INC COM CUSIP : 87901J105	39,300.000	831,768.91	881,499.00
TELEDYNE TECHNOLOGIES INC COM CUSIP : 879360105	4,683.000	313,385.81	584,766.21
** TERADATA CORP DEL COM STK CUSIP : 88076W103	5,000.000	124,938.27	134,250.00
** TESLA INC COM USD0.001 CUSIP : 88160R101	1,175.000	202,986.72	222,545.00
TESORO CORP CUSIP : 881609101	3,000.000	35,527.50	244,050.00
** TEXAS INSTRUMENTS INC COM CUSIP : 882508104	9,500.000	582,669.86	702,335.00
THE PRICELINE GROUP INC CUSIP : 741503403	348.000	253,783.84	523,280.64

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** TIFFANY & CO COM CUSIP : 886547108	3,800.000	239,832.61	313,424.00
TIME WARNER INC USD0.01 CUSIP : 887317303	5,079.000	438,969.05	466,353.78
** TJX COS INC COM NEW CUSIP : 872540109	4,103.000	210,575.05	321,429.02
** TORO CO COM CUSIP : 891092108	6,016.000	198,170.85	318,426.88
TRACTOR SUPPLY CO COM CUSIP : 892356106	9,215.000	706,692.16	691,770.05
TRANSDIGM GROUP INC COM CUSIP : 893641100	4,254.000	906,137.47	1,069,583.22
** TRINITY IND INC COM CUSIP : 896522109	4,400.000	111,473.69	122,276.00
** TRITON INTL LTD COM USD0.01 CL A CUSIP : G9078F107	2,700.000	42,660.00	52,083.00
** TRIUMPH GROUP INC NEW COM CUSIP : 896818101	3,300.000	192,165.43	91,740.00
** TUPPERWARE BRANDS CORPORATION CUSIP : 899896104	5,200.000	383,006.20	288,288.00
** TUTOR PERINI CORP COM CUSIP : 901109108	4,800.000	112,103.78	125,280.00
TYSON FOODS INC CL A COM (DELAWARE) CUSIP : 902494103	5,900.000	167,432.56	335,179.00
ULTA BEAUTY INC COM STK USD0.01 CUSIP : 90384S303	1,991.000	362,517.84	516,664.50
ULTIMATE SOFTWARE GROUP INC COM CUSIP : 90385D107	5,435.000	448,239.59	1,113,794.55
** UNITED CONTL HLDGS INC COM STK CUSIP : 910047109	3,700.000	174,502.84	255,115.00
UNITED NAT FOODS INC COM CUSIP : 911163103	14,482.000	624,606.16	679,929.90
** UNITED THERAPEUTICS CORP DEL COM STK CUSIP : 91307C102	1,200.000	137,169.39	150,732.00
** UNUM GROUP CUSIP : 91529Y106	8,500.000	124,732.40	359,295.00
UNVL ELECTRS INC COM CUSIP : 913483103	4,907.000	329,195.24	330,486.45
VALERO ENERGY CORP COM STK NEW CUSIP : 91913Y100	4,600.000	101,914.20	283,176.00
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP : G9319H102	3,200.000	78,144.00	173,888.00
** VALVOLINE INC COM CUSIP : 92047W101	18,200.000	387,278.25	382,018.00
VANTIV INC COM USD0.00001 A CUSIP : 92210H105	7,973.000	281,603.34	449,916.39
VECTRUS INC COM CUSIP : 92242T101	427.000	7,227.45	9,863.70
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108	24,221.000	690,978.11	1,125,792.08
** VERINT SYS INC COM CUSIP : 92343X100	11,143.000	533,960.23	418,419.65
VERISK ANALYTICS INC COM STK CUSIP : 92345Y106	7,450.000	477,584.86	618,946.00
VERIZON COMMUNICATIONS COM CUSIP : 92343V104	2,468.000	116,675.19	123,153.20
** VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100	1,305.000	97,512.45	106,501.05
VERTICOM INC COM CUSIP : 925325102	851.000	851.00	0.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
VERTICOM INC CONV SER A PFD STK CUSIP : 99V013XT2	117,187.000	86,718.38	0.00
VERTICOM INC VERTICOM INC SER B CONV PFD STK CUSIP : 99V013XS4	2,257.000	2,730.97	0.00
** VIACOM INC NEW CL B CUSIP : 92553P201	23,600.000	963,982.73	884,528.00
** VIRTU FINL INC CL A CL A CUSIP : 928254101	8,642.000	189,479.93	119,691.70
** VISA INC COM CL A STK CUSIP : 92826C839	16,963.000	592,285.13	1,311,579.16
** VISHAY INTERTECHNOLOGY INC COM STK CUSIP : 928298108	12,100.000	165,526.02	183,315.00
** VOYA FINL INC COM CUSIP : 929089100	11,847.000	355,459.62	460,492.89
** WABASH NATL CORP COM CUSIP : 929566107	10,600.000	152,856.76	146,174.00
WABCO HLDGS INC COM STK CUSIP : 92927K102	3,428.000	359,116.92	337,692.28
** WABTEC CORP COM CUSIP : 929740108	3,869.000	314,026.37	327,588.23
WAL-MART STORES INC COM CUSIP : 931142103	4,900.000	359,458.12	345,107.00
WALT DISNEY CO CUSIP : 254687106	1,430.000	61,820.88	141,741.60
** WD 40 CO COM STK CUSIP : 929236107	2,992.000	260,680.75	322,836.80
** WEC ENERGY GROUP INC COM CUSIP : 92939U106	12,760.000	576,768.72	714,687.60
WELLS FARGO & CO NEW COM STK CUSIP : 949746101	23,400.000	698,582.50	1,238,328.00
** WENDYS CO COM CUSIP : 95058W100	39,380.000	415,235.94	495,006.60
** WESTERN UNION CO CUSIP : 959802109	23,000.000	370,694.05	483,690.00
WESTN DIGITAL CORP COM CUSIP : 958102105	2,900.000	56,343.62	184,614.00
WESTROCK CO COM CUSIP : 96145D105	538.000	30,918.11	27,545.60
** WHIRLPOOL CORP COM CUSIP : 963320106	3,800.000	430,531.27	617,272.00
WORKDAY INC CL A COM USD0.001 CUSIP : 98138H101	3,629.000	217,228.33	305,997.28
WORLD FUEL SERVICE COM STK USD0.01 CUSIP : 981475106	5,700.000	221,486.13	253,422.00
XEROX CORP COM CUSIP : 984121103	29,600.000	389,559.12	276,760.00
** XL GROUP LTD XL GROUP LTD COM NPV CUSIP : G98294104	3,700.000	242,459.34	133,681.00
** ZEBRA TECHNOLOGIES CORP CL A CUSIP : 989207105	14,200.000	814,510.93	1,122,510.00
Total United States - USD		170,141,750.54	211,492,827.73
Total Corporate Stock - Common		270,058,016.37	313,981,750.31

Partnership/Joint Venture Interests

** 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
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
CF VALUE ENHANCEMENT FD V CUSIP : 99089KFJ5	101.740	251,762.97	1,681,866.31
HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP : 999806383	7,960.240	7,960.24	7,960.24
MLP GOLAR LNG PARTNERS LP REPSTG LTD PARTNER CUSIP : Y2745C102	21,399.000	428,388.95	476,769.72
NEWPORT VISION, LLC CUSIP : 000282392	14,591,126.560	14,591,126.56	61,343,579.00
RREEF AMERICA REIT III CUSIP : 000239400	1.000	1.00	180,607.00
Total United States - USD		15,279,239.72	63,690,782.27
Total Partnership/Joint Venture Interests		15,279,239.72	63,690,782.27
<i>Real Estate - Income Producing</i>			
United States - USD			
CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD CUSIP : 19499VD14	42,624.540	35,326,931.60	41,345,377.55
Total United States - USD		35,326,931.60	41,345,377.55
Total Real Estate - Income Producing		35,326,931.60	41,345,377.55
<i>Value of Interest In Common/Collective Trusts</i>			
International Region - USD			
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP : 658991120	7,917,910.730	113,231,244.38	102,101,458.86
Total International Region - USD		113,231,244.38	102,101,458.86
United States - USD			
COLTV SHORT TERM INVT FD CUSIP : 195998AD1	11,794,730.580	11,794,730.58	11,794,730.58
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP : 658991294	15,323.710	103,015,017.92	112,918,733.38
Total United States - USD		114,809,748.50	124,713,463.96
Total Value of Interest in Common/Collective Trusts		228,040,992.88	226,814,922.82
<i>Pooled Separate Accounts</i>			
United States - USD			
CF PRUDENTIAL PRISA SA CUSIP : 99089IVL7	1,557.090	67,705,866.65	84,984,662.20

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Pooled Separate Accounts</i>			
Total United States - USD		67,705,866.65	84,984,662.20
Total Pooled Separate Accounts		67,705,866.65	84,984,662.20
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFO GMO TR EMERGING COUNTRY DEBT FD CL III EMERGING COUNTRY DEBT FUND III CUSIP : 362007270	627,918.150	19,886,992.86	17,977,296.63
Total International Region - USD		19,886,992.86	17,977,296.63
Total Value of Interest in Registered Investment Companies		19,886,992.86	17,977,296.63
<i>Other</i>			
Argentina - ARS			
BCO CENT DE LA ARG 0% TB 14/12/2016 ARS1 SEDOL : BDH6G92	492,719.000	30,347.44	30,917.30
REP OF ARGENTINA 18.2% 03/10/2021 SEDOL : BD3S539	2,153,000.000	140,809.18	140,578.32
REP OF ARGENTINA ARGENTINA 15.5% 17/10/2026 SEDOL : BYNF3Y4	703,392.000	46,441.03	44,186.54
REPUBLIC OF 16.0% 17/10/2023 SEDOL : BYNF407	1,486,566.000	98,108.92	93,033.40
THE REP OF 0.0% 19/09/2018 SEDOL : BD7XYV1	1,523,000.000	101,315.22	100,835.49
Total Argentina - ARS		417,021.79	409,551.05
Argentina - USD			
ARGENTINA REP BD 144A 7.125% DUE 07-06-2036 REG CUSIP : 040114HE3	275,000.000	277,673.00	253,137.50
ARGENTINA REP BD SER A 144A 6.875% DUE 04-22-2021 REG SEDOL : BZ00DH2	388,000.000	391,450.00	404,490.00
ARGENTINA(REP OF) 8.28%-VAR 31/12/33 USD'DISC CUSIP : 040114GL8	321,067.000	350,283.77	329,896.34
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP : 040114GK0	531,000.000	310,894.58	317,272.50
** ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL : B894387	322,469.210	315,616.35	329,724.77
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL : BZ3SZT9	150,000.000	148,111.50	159,000.00
MENDOZA PROV NT 144A 8.375% DUE 05-19-2024 BEO SEDOL : BDDQWW1	150,000.000	148,065.00	150,000.00
PROVINCE CORDOBA NT 144A 7.125% DUE 06-10-2021 BEO SEDOL : BYQLS77	229,000.000	229,000.00	230,145.00
PVTPL BUENOS AIRES PROV NT 9.95% DUE 06-09-2021 SEDOL : BYZPK29	168,000.000	165,923.52	185,220.00
Total Argentina - USD		2,337,017.72	2,358,886.11

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Australia - AUD			
LENLEASE GROUP NPV (STAPLED) SEDOL : 6512004	27,800.000	275,116.72	279,549.81
VICINITY CENTRES NPV (STAPLED SECURITY) SEDOL : BY7QXS7	23,334.000	54,238.95	50,341.75
Total Australia - AUD		329,355.67	329,891.56
Azerbaijan - USD			
AZERBAIJAN REP TREAS BOND 144A 4.75 DUE 03-18-2024 CUSIP : 05477LAA4	306,000.000	312,273.00	302,842.08
REPUBLIC OF AZERBAIJAN 4.75% DUE 18/03/2024 SEDOL : BKRC075	200,000.000	201,000.00	198,468.00
Total Azerbaijan - USD		513,273.00	501,310.08
Bahrain - USD			
BAHRAIN KINGDOM ACTING THROUGH MINISTRY FIN BD 144A 7% DUE 10-12-2028 REG CUSIP : 05674RAG9	200,000.000	200,000.00	201,424.00
Total Bahrain - USD		200,000.00	201,424.00
Brazil - BRL			
SECRETARIA TESOURO 10% T-NTS 01/01/27 BRL1000 SEDOL : BYYCKC1	6,991.000	1,911,076.59	1,942,621.67
SECRETARIA TESOURO 6% NTS 15/08/2050 BRL1000 SEDOL : B4VFNQ6	312.000	275,717.59	276,938.76
Total Brazil - BRL		2,186,794.18	2,219,560.43
Brazil - USD			
BANCO NAC DE DESEN ECONO BNDS 6.5% 06-10-2019 CUSIP : P14486AC1	100,000.000	98,500.00	106,750.00
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP : 105756BW9	525,000.000	428,685.99	416,325.00
Total Brazil - USD		527,185.99	523,075.00
Cameroon - USD			
CAMEROON (REP OF) 9.5% NTS 19/11/25 USD200000 SEDOL : BD60YW4	200,000.000	174,000.00	209,954.00
Total Cameroon - USD		174,000.00	209,954.00
Colombia - COP			
COLOMBIA(REP OF) 7% NTS 04/05/22 COP1000 SEDOL : B7RQ430	1,244,700,000.000	423,516.14	412,328.65
Total Colombia - COP		423,516.14	412,328.65
Colombia - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP : 195325CU7	340,000.000	324,375.00	313,650.00
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP : 195325BK0	171,000.000	240,166.08	203,062.50
Total Colombia - USD		564,541.08	516,712.50
Costa Rica - USD			
COSTA-RICA(REPUBLIC OF) 4.375 DUE 04-30-2025 CUSIP : P3699PGE1	487,000.000	446,581.50	430,790.46
PVTPL COSTA RICA GOVERNMENT RT 7.158% DUE 03-12-2045 CUSIP : 221597BV8	418,000.000	402,718.20	388,468.30
Total Costa Rica - USD		849,299.70	819,258.76
Cote d'Ivoire - USD			
COTE D'IVOIRE 6.375% SNR 03/03/28 USD1000 SEDOL : BW1YM08	385,000.000	406,415.63	374,982.30
COTE D'IVOIRE STEP UP 12-31-2032 REG CUSIP : V25125BD2	336,600.000	314,617.91	310,109.58
IVORY COAST 5.75% 31/12/2032 SEDOL : 6A21ENW	73,260.000	69,303.67	67,858.91
Total Cote d'Ivoire - USD		790,337.21	752,950.79
Croatia - USD			
CROATIA 6 DUE 01-26-2024 REG CUSIP : X7330ZFG2	343,000.000	363,923.00	370,961.02
Total Croatia - USD		363,923.00	370,961.02
Dominican Republic - USD			
DOMINICAN REP BD 144A 5.5% DUE 01-27-2025 BEO CUSIP : 25714PCV8	140,000.000	140,000.00	134,377.60
DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO CUSIP : 25714PB3	120,000.000	122,190.66	119,968.80
DOMINICAN REP BD 144A 6.85% DUE 01-27-2045 REG CUSIP : 25714PCW6	371,000.000	384,485.70	352,450.00
DOMINICAN REP BD 144A 6.875% DUE 01-29-2026 REG CUSIP : 25714PDJ4	292,000.000	299,876.36	302,459.44
DOMINICAN REP USD BD 144A 7.45% DUE 04-30-2044 BEO CUSIP : 25714PCF3	187,000.000	190,837.56	188,870.00
DOMINICAN REPUBLIC REG 6.85% DUE 01-27-2045 REG CUSIP : P3579EBE6	102,000.000	91,417.50	96,900.00
DOMINICAN REPUBLIC 5.5% 01-27-2025 REG SEDOL : BV0L827	100,000.000	101,513.00	95,984.00
DOMINICAN REPUBLIC DOMREP 6 7/8 6.875% DUE 01-29-2026 CUSIP : P3579EBK2	124,000.000	136,484.32	128,441.68
Total Dominican Republic - USD		1,466,805.10	1,419,451.52
Ecuador - USD			
ECUADOR(REP OF) 10.75% SNR 28/03/2022 USD SEDOL : BD82PF8	342,000.000	342,000.00	359,955.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Ecuador - USD			
REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG CUSIP : P8054QAJ2	200,000.000	210,750.00	184,000.00
Total Ecuador - USD		552,750.00	543,955.00
Egypt - USD			
ARAB REP EGYPT 5.875% 06-11-2025 REG CUSIP : 03846JW22	200,000.000	198,140.00	183,000.00
Total Egypt - USD		198,140.00	183,000.00
El Salvador - USD			
EL SALVADOR REP NT 144A 6.375% DUE 01-18-2027 BEO CUSIP : 283875AS1	69,000.000	69,472.69	60,547.50
EL SALVADOR REP SR NT 144A 5.875 01-30-2025 CUSIP : 283875AR3	87,000.000	85,587.23	76,125.00
EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG CUSIP : P01012AJ5	79,000.000	90,948.75	78,210.00
Total El Salvador - USD		246,008.67	214,882.50
Ethiopia - USD			
ETHIOPIA FED DEMOCRATIC REP 6.625% DUE 12-11-2024 REG CUSIP : 29766LAA4	200,000.000	200,000.00	177,802.00
FEDERAL REP OF ETHIOPIA 6.625% 11/12/24 SEDOL : BTC34Z2	200,000.000	190,500.00	178,708.00
Total Ethiopia - USD		390,500.00	356,510.00
European Union - EUR			
CME_IRS CME_SBSIUS EUR P .5%/R 6M EURIB 15/03/2027 SWU00JO67 SEDOL : 9E9HY0L	-2,600,000.000	-18,272.35	0.00
CME_IRS CME_SBSIUS EUR P .5%/R 6M EURIB 15/03/2027 SWU00JO67 SEDOL : 9E9HY0U	2,600,000.000	0.00	64,608.57
CME_IRS CME_SBSIUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9E92LUU	500,000.000	0.00	0.00
CME_IRS CME_SBSIUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9E92LUL	-500,000.000	-39,522.56	-23,541.27
Total European Union - EUR		-57,794.91	41,067.30
Gabon - USD			
GABONESE (REPUBLIC BD 6.375% 12/12/2024 CUSIP : V36283AB1	517,000.000	476,176.57	454,673.07
Total Gabon - USD		476,176.57	454,673.07
Germany - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 1% DUE 09-07-2018 REG CUSIP : 500769HB3	1,390,000.000	1,389,235.50	1,382,323.03
Total Germany - USD		1,389,235.50	1,382,323.03
Ghana - USD			
PVTPL GHANA REP AMORTISING 9.25% DUE 09-15-2022 BEO SINKING FUND 09-15-2020 CUSIP : 374422AF0	230,000.000	230,000.00	233,910.00
Total Ghana - USD		230,000.00	233,910.00
Guatemala - USD			
GUATEMALA REP NT 144A 4.5% DUE 05-03-2026 BEO CUSIP : 401494AN9	200,000.000	198,412.00	187,418.00
Total Guatemala - USD		198,412.00	187,418.00
Hungary - USD			
HUNGARY REP NT 5.375% DUE 03-25-2024 REG CUSIP : 445545AL0	92,000.000	97,493.44	101,085.00
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL : B7KFVM2	106,000.000	112,905.01	148,930.00
HUNGARY(REP OF) 7.625% BDS 29/03/41 USD SEDOL : B4MXDK5	80,000.000	86,700.00	112,776.80
NT 5.375% DUE 02-21-2023 REG CUSIP : 445545AH9	350,000.000	384,125.00	380,682.05
Total Hungary - USD		681,223.45	743,473.85
Indonesia - IDR			
INDONESIA GOVERNMENT 8.25% 15/05/2036 SEDOL : BYPGH98	2,429,000,000.000	197,521.04	180,442.84
INDONESIA GOVERNMENT 8.375% 15/03/24 SEDOL : BDFM7X3	3,068,000,000.000	250,096.19	227,623.98
INDONESIA(REP OF) 7% SNR 15/05/27 IDR1000000 SEDOL : B3ZR761	1,547,000,000.000	110,562.02	106,235.21
INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000 SEDOL : B44K553	1,381,000,000.000	106,562.69	103,326.16
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR SEDOL : B4NPD22	3,198,000,000.000	263,850.32	241,542.50
Total Indonesia - IDR		928,592.26	859,170.69
Indonesia - USD			
INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG CUSIP : 455780AZ9	223,000.000	309,199.63	295,503.99
REPUBLIC OF INDONESIA 4.75% DUE 01-08-2026 CUSIP : Y20721BN8	383,000.000	405,788.50	403,147.72
Total Indonesia - USD		714,988.13	698,651.71

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
International Region - USD			
CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND CUSIP : 554991216	45,000.000	45,000,000.00	47,192,796.00
Total International Region - USD		45,000,000.00	47,192,796.00
Iraq - USD			
IRAQ (REPUBLIC OF) IRAQ (REP OF) 5.8% DUE 01-15-2028 REG CUSIP : M82152AA3	298,000.000	248,979.00	236,165.00
Total Iraq - USD		248,979.00	236,165.00
Italy - EUR			
BUONI POLIENNALI DEL TES 1.15% 15/05/2017 SEDOL : BMQXLB4	3,300,000.000	4,505,103.32	3,523,226.00
BUONI POLIENNALI DEL TES 12/11/2017 SEDOL : BFZBB21	1,500,000.000	2,138,647.27	1,626,723.48
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000 SEDOL : BCRYKK8	1,200,000.000	1,702,363.11	1,531,373.37
Total Italy - EUR		8,346,113.70	6,681,322.85
Jamaica - USD			
JAMAICA GOVT JAMAICA GOVT SR UNSEC SF 8.0PCT.03- 8% DUE 03-15-2039 REG CUSIP : 470160AV4	100,000.000	114,082.00	108,230.00
JAMAICA GOVT NT 7.875% DUE 07-28-2045 REG CUSIP : 470160CB6	200,000.000	200,200.00	211,562.00
Total Jamaica - USD		314,282.00	319,792.00
Japan - JPY			
NIPPON PROLOGIS RE REIT SEDOL : B98BC67	27.000	58,835.38	56,134.98
Total Japan - JPY		58,835.38	56,134.98
Jordan - USD			
HASHEMITE KINGDOM JORDAN GOVT NT 144A 5.75% DUE 01-31-2027 REG CUSIP : 418097AH4	200,000.000	199,256.00	188,000.00
Total Jordan - USD		199,256.00	188,000.00
Kazakhstan - USD			
REPUBLIC OF KAZAKHSTAN 4.875% 14/10/2044 SEDOL : BRJ6665	200,000.000	185,500.00	184,441.60
Total Kazakhstan - USD		185,500.00	184,441.60
Kenya - USD			
KENYA (REPUBLIC OF) 6.875% 24/06/2024 SEDOL : BNG7XW8	434,000.000	396,175.00	414,361.50

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Kenya - USD			
KENYA REP BD 144A 6.875% DUE 06-24-2024 REG SEDOL : BNG7Y70	200,000.000	200,000.00	190,000.00
Total Kenya - USD		596,175.00	604,361.50
Lebanon - USD			
LEBANESE REPUBLIC 6.1 10-04-2022 REG CUSIP : M87883DE7	115,000.000	115,143.75	109,723.80
LEBANON REPUBLIC 6.0% 27/01/2023 SEDOL : B90LF66	488,000.000	493,876.27	462,746.00
LEBANON(REP OF) 5.45% SNR MTN 28/11/19 USD SEDOL : B8FP373	186,000.000	180,699.00	182,162.82
LEBANON(REP OF) 6.6% MTN 27/11/2026 USD SEDOL : B6XXGZ4	288,000.000	288,010.00	268,485.12
LEBANON(REP OF) 6.65% SNR MTN 22/04/24 USD SEDOL : 5A6JUKU	220,000.000	221,100.00	212,749.90
LEBANON(REP OF) 6.65% SNR MTN 26/02/30 USD SEDOL : BW0FQK0	233,000.000	227,757.50	213,148.40
Total Lebanon - USD		1,526,586.52	1,449,016.04
Mexico - USD			
PETROLEOS 5.5% DUE 06-27-2044 CUSIP : 71654QBE1	246,000.000	0.00	190,281.00
PETROLEOS 5.625% DUE 01-23-2046 CUSIP : 71654QBX9	219,000.000	217,410.06	170,228.70
PETROLEOS 6.5% DUE 06-02-2041 CUSIP : 71654QAZ5	145,000.000	169,867.50	127,643.50
PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 CUSIP : 71654QBQ4	640,000.000	654,400.00	633,088.00
PETROLEOS MEXICANOS 4.875% DUE 01-24-2022 REG CUSIP : 71654QBB7	675,000.000	718,537.50	656,775.00
PVTPL PETROLEOS MEXICANOS 144A 6.875% DUE 08-04-2026 REG SEDOL : BYPZ911	240,000.000	239,556.00	245,592.00
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 6.75% DUE 09-21-2047 REG SEDOL : BDHDV76	846,000.000	1,085,937.57	742,043.52
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP : 91086QBG2	760,000.000	827,115.60	750,500.00
Total Mexico - USD		3,912,824.23	3,516,151.72
Mongolia - USD			
MONGOLIA GOVT MEDIUM TERM NTS BOOK ENTRY5.125 DUE 12-05-2022 REG CUSIP : 60937GAB2	401,000.000	353,714.50	324,829.65
Total Mongolia - USD		353,714.50	324,829.65
Multi-National Agencies Region - USD			
ASIAN DEVELOPMENT BANK SR NT 1% DUE 08-16-2019 REG CUSIP : 045167DQ3	590,000.000	588,696.10	580,998.37
EUROPEAN INVT BK GLOBAL BD 1.25% DUE 05-15-2019 REG CUSIP : 298785HB5	1,375,000.000	1,372,415.00	1,363,846.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Total Multi-National Agencies Region - USD		1,961,111.10	1,944,844.37
Nigeria - NGN			
NIGERIA 20/07/2017 CUSIP : LW5840258	28,723,000.000	75,653.17	81,776.83
Total Nigeria - NGN		75,653.17	81,776.83
Norway - USD			
KOMMUNALBANKEN AS SR NT 144A 17 FLTG RT DUE 03-27-2017 CUSIP : 50048MAN0	800,000.000	800,896.00	800,496.00
Total Norway - USD		800,896.00	800,496.00
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL : B84Y401	75,000.000	99,930.00	92,062.50
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG CUSIP : 698299BF0	200,000.000	198,030.00	196,500.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP : 698299AK0	54,000.000	87,204.60	76,612.50
PANAMA REP US\$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP : 698299AD6	194,000.000	288,853.47	267,235.00
Total Panama - USD		674,018.07	632,410.00
Paraguay - USD			
PARAGUAY REP BD 144A 5% DUE 04-15-2026 REG CUSIP : 699149AC4	200,000.000	199,994.00	200,000.00
Total Paraguay - USD		199,994.00	200,000.00
Peru - PEN			
REPUBLIC OF PERU 144A 6.35% 12/08/2028 SEDOL : BDGL933	414.000	122,665.62	120,341.02
Total Peru - PEN		122,665.62	120,341.02
Peru - USD			
PERU REP GLOBAL BD 4.125% 08-25-2027 SEDOL : BZ3CC12	79,000.000	78,815.14	82,456.25
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL : B54LGY9	220,000.000	359,319.10	323,950.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL : B84L725	269,000.000	292,352.81	306,660.00
Total Peru - USD		730,487.05	713,066.25
Poland - USD			
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP : 857524AC6	573,000.000	618,757.32	591,192.75

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Total Poland - USD		618,757.32	591,192.75
Romania - USD			
ROMANIA 4.875 DUE 01-22-2024 REG CUSIP : 77586TAD8	104,000.000	112,175.44	110,500.00
ROMANIA(REP OF) 4.875% SNR 22/1/24 USD'REGS SEDOL : BJ3VGH1	82,000.000	88,519.00	87,421.43
ROMANIA(REPUBLIC OF)6.125% 22/01/44 USD2000REG S SEDOL : BJ3V325	88,000.000	103,049.05	105,036.80
Total Romania - USD		303,743.49	302,958.23
Russian Federation - RUB			
MINISTRY OF FINANCE OF THE RUSSIAN FEDER6.7% 15/05/2019 SEDOL : 2A51EQU	8,720,000.000	124,031.05	129,972.90
RUSSIA GOVT BD - OFZ 7.05% 19/01/2028 SEDOL : B98G057	16,656,000.000	229,461.61	228,592.80
RUSSIAN FEDERATION 6.4% BDS 27/05/20 RUB1000 SEDOL : BFZCHZ9	16,692,000.000	241,213.87	242,205.25
RUSSIAN FEDERATION 6.8% BDS 11/12/2019 RUB SEDOL : B8DQCH1	7,521,000.000	105,398.49	110,985.85
Total Russian Federation - RUB		700,105.02	711,756.80
Russian Federation - USD			
RUSSIAN FEDERATION 5.625 04/04/2042 CUSIP : X74344DS2	200,000.000	193,875.00	211,834.00
Total Russian Federation - USD		193,875.00	211,834.00
Saudi Arabia - USD			
SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG CUSIP : 80413TAB5	200,000.000	197,358.00	189,070.80
SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG CUSIP : 80413TAC3	200,000.000	196,030.00	192,723.60
Total Saudi Arabia - USD		393,388.00	381,794.40
Senegal - USD			
REPUBLIC OF SENEGAL 6.25% 30/07/2024 SEDOL : BPT2P06	200,000.000	199,900.00	199,428.00
Total Senegal - USD		199,900.00	199,428.00
Serbia - USD			
SERBIA (REPUBLIC) REG S 7.25% DUE 09-28-2021 REG CUSIP : X77765BK4	325,000.000	365,950.00	362,596.00
Total Serbia - USD		365,950.00	362,596.00
South Africa - USD			
REPUBLIC OF SOUTH AFRICA 4.875% DUE 04-14-2026 REG CUSIP : 836205AT1	200,000.000	212,250.00	199,000.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
South Africa - USD			
SOUTH AFRICA REP NT 5% DUE 10-12-2046 REG CUSIP : 836205AV6	200,000.000	193,000.00	183,245.60
SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG CUSIP : 836205AS3	214,000.000	239,947.50	208,917.50
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP : 836205AR5	200,000.000	205,500.00	214,300.00
Total South Africa - USD		850,697.50	805,463.10
South Africa - ZAR			
STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 SEDOL : 6148788	1,772,766.000	148,589.78	138,586.98
Total South Africa - ZAR		148,589.78	138,586.98
Spain - EUR			
GENERALITAT DE CATALUNYA 4.9% EMTN 15/09/21 SEDOL : B5BMDR7	400,000.000	455,873.24	455,773.98
Total Spain - EUR		455,873.24	455,773.98
Sri Lanka - USD			
PVTPL SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.25 10-04-20 CUSIP : 85227SAH9	537,000.000	570,105.41	557,165.42
SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.825% DUE 07-18-2026 BEO CUSIP : 85227SAR7	242,000.000	242,000.00	242,631.62
Total Sri Lanka - USD		812,105.41	799,797.04
Trinidad and Tobago - USD			
TRINIDAD & TOBAGO REP NT 144A 4.5% DUE 08-04-2026 BEO CUSIP : 896292AJ8	200,000.000	200,000.00	192,660.00
TRINIDAD & TOBAGO REP TREAS BOND 4.375 DUE 01-16-2024 CUSIP : P93960AF2	200,000.000	214,480.00	195,294.00
Total Trinidad and Tobago - USD		414,480.00	387,954.00
Turkey - TRY			
TURKEY(REP OF) 8% BDS 12/03/2025 TRY1000 SEDOL : BWY5FF4	730,000.000	238,402.89	181,392.91
TURKEY(REP OF) 9.4% GTD 08/07/2020 TRY1000 SEDOL : BYN3G49	1,325,000.000	457,676.48	374,839.59
Total Turkey - TRY		696,079.37	556,232.50
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP : 900123CB4	875,000.000	818,671.54	695,625.00
TURKEY REP GLOBAL BD FLTG 6.25% DUE 09-26-2022 REG SEDOL : B71BPC7	200,000.000	214,300.00	208,750.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Turkey - USD			
TURKEY REP NT 4.875% DUE 10-09-2026 REG CUSIP : 900123CK4	550,000.000	556,562.00	510,772.90
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL : B7QJGS9	749,000.000	796,241.50	767,822.37
TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG CUSIP : 900123AW0	15,000.000	18,226.04	16,490.31
Total Turkey - USD		2,404,001.08	2,199,460.58
Ukraine - USD			
GDP LINKED SECS 144A 0% DUE 05-31-2040 REG SEDOL : BZ09BY2	183,000.000	699,175.00	53,583.13
NT 144A 7.75% DUE 09-01-2023 REG CUSIP : 903724AQ5	124,000.000	0.00	113,460.00
NT 144A 7.75% DUE 09-01-2027 REG SEDOL : BZ09DT1	126,000.000	115,290.00	111,636.00
UKRAINE GOVERNMENT 7.75% DUE 09-01-2020 CUSIP : X5S005UE9	399,000.000	399,997.50	379,472.94
UKRAINE NT 144A 7.75% DUE 09-01-2019 REG CUSIP : 903724AV4	120,000.000	113,400.00	116,310.00
UKRAINE NT 144A 7.75% DUE 09-01-2020 REG SEDOL : BZ09DQ8	263,000.000	0.00	250,128.78
UKRAINE(REP OF) 7.75% 7.75% 01/09/2019 SEDOL : 1A69YEU	179,000.000	180,611.00	173,768.73
Total Ukraine - USD		1,508,473.50	1,198,359.58
United Arab Emirates - USD			
DUBAI (GOVERNMENT OF) 5.25% BDS 30/01/2043 USD200000 SEDOL : B9BMNFB	238,000.000	218,649.13	213,375.57
Total United Arab Emirates - USD		218,649.13	213,375.57
United States - USD			
&&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEAR**INC CUSIP : 999724586	637,943.040	637,943.04	1.00
** AMERICAN TOWER CORP CUSIP : 03027X100	2,495.000	169,076.72	255,163.65
ASHFORD HOSPITALITY PRIME INC COM CUSIP : 044102101	2,257.000	45,333.80	28,934.74
ASHFORD HOSPITALITY TR INC COM SHS CUSIP : 044103109	10,200.000	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	400,000.000	400,000.00	400,428.00
BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP : 105368203	17,300.000	210,662.74	265,555.00
BUY TO OPEN REPO W/BARCLAYS .3% FROM 11-30-2016 TO 12-01-2016 CUSIP : 77799NOV9	4,800,000.000	4,800,000.00	4,800,000.00
BUY TO OPEN REPO W/DEUTSCHE .33% FROM 11-30-2016 TO 12-01-2016 CUSIP : 77799NOV9	33,900,000.000	33,900,000.00	33,900,000.00

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<i>Other</i>			
United States - USD			
BUY TO OPEN REPO W/MLPFS INC .4% FROM 11-22-2016 TO 12-06-2016 CUSIP : 77799NOV9	32,300,000.000	32,300,000.00	32,300,000.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP : 13063A5E0	135,000.000	198,153.00	190,081.35
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017 SEDOL : 9E3VL1U	3,300,000.000	11,926.71	627.99
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017 SEDOL : 9E3QKHU	6,200,000.000	22,189.47	1,179.86
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.555% European 317U397L7 03-28-2017 SEDOL : 9E3VL3U	-700,000.000	-12,012.00	-1,279.04
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.565% European 317U349L6 03-28-2017 SEDOL : 9E3QKLU	-1,300,000.000	-22,100.00	-2,465.84
CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.85% European 317U532M1 12-15-2016 SEDOL : 9EZ9HEU	-1,900,000.000	-3,515.00	-329.27
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017 SEDOL : 9E3VL0U	1,900,000.000	6,669.47	361.57
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017 SEDOL : 9E3VK8U	6,200,000.000	20,893.01	1,179.86
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.555% European 317U396L8 03-28-2017 SEDOL : 9E3VL2U	-400,000.000	-6,666.67	-730.88
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.565% European 317U351L1 03-28-2017 SEDOL : 9E3VK9U	-1,300,000.000	-20,800.00	-2,465.84
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.95% European 317U549M2 02-16-2017 SEDOL : 9EZCLAU	-3,400,000.000	-24,253.33	-17,948.26
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018 SEDOL : 9EZ9HFU	15,300,000.000	86,827.96	82,003.41
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018 SEDOL : 9EZ9H DU	-3,300,000.000	-87,083.33	-79,776.51
** CBL & ASSOC PPTYS INC COM CUSIP : 124830100	15,300.000	224,321.45	181,458.00
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC SEDOL : 9B8BM3U	90,000.000	90,000.00	90,000.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS SEDOL : 9D6H81U	230,000.000	230,000.00	230,000.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKYL	-286,000.000	0.00	0.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFLEL	-558,000.000	0.00	0.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKWL	-186,000.000	0.00	0.00

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United States - USD			
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFLU	558,000.000	43,880.50	40,773.28
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKWU	186,000.000	14,487.33	13,591.09
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKYU	286,000.000	22,076.02	20,898.13
CDS / STS CITIUS33 08-25-2037 SWPC979K0 SEDOL : 9B2PM8L	-884,692.280	0.00	0.00
CDS / STS CITIUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZAJ2L	-1,570,000.000	0.00	0.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	-425,020.990	0.00	0.00
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	425,020.990	83,888.53	9,552.35
CDS / STS CITIUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZAJ2U	1,570,000.000	105,320.83	114,720.53
CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL : 9B2PM8U	884,692.280	541,562.20	212,315.09
CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2 SEDOL : 9EYMR5L	-700,000.000	0.00	0.00
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2 SEDOL : 9EYMR5U	700,000.000	8,000.90	10,492.23
CDS BARCGB33 06-20-2021 SWPC0DQD3 SEDOL : 9E9739L	-200,000.000	-6,036.37	-5,915.70
CDS BARCGB33 12-20-2021 SWPC0EC12 SEDOL : 9EZ7T4L	-100,000.000	-9,288.14	-8,634.42
CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB 20/06/2021 SWPC0DQD3 SEDOL : 9E9739U	200,000.000	0.00	0.00
CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2021 SWPC0EC12 SEDOL : 9EZ7T4U	100,000.000	0.00	0.00
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8L	-50,000.000	-1,905.09	-2,013.91
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXDPKL	-100,000.000	-3,722.74	-4,027.81
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6L	-50,000.000	-1,858.22	-2,013.91
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6U	50,000.000	0.00	0.00
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8U	50,000.000	0.00	0.00
CDS BNPAFRPP SELL PROT ON COLOMBIA (REPUBLIC OF 12-20-2021 SWPC0DZH4 SEDOL : 9EXDPKU	100,000.000	0.00	0.00
CDS CITIUS33 12-20-2016 SWPC29220 SEDOL : 9A4LE1L	-1,000,000.000	0.00	-4,816.90

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United States - USD			
CDS CITIUS33 PURC PROTECTION ON MASCO CORP 12-20-2016 SWPC29220 SEDOL : 9A4LE1U	1,000,000.000	0.00	0.00
CDS DEUTGB2L 12-20-2021 SWPC0EK13 SEDOL : 9EZA53L	-200,000.000	-18,893.65	-17,268.84
CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2021 SWPC0EK13 SEDOL : 9EZA53U	200,000.000	0.00	0.00
CDS GSCMUS33 03-20-2019 SWPC912B0 SEDOL : 9A4LE2L	-100,000.000	0.00	-9,371.55
CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0 SEDOL : 9A4LE2U	100,000.000	0.00	0.00
CDS GSILGB2X 03-20-2019 SWPC929B1 SEDOL : 9A4LF2L	-300,000.000	0.00	-29,603.25
CDS GSILGB2X 06-20-2021 SWPC0DQE1 SEDOL : 9E9711L	-200,000.000	-6,036.37	-5,915.70
CDS GSILGB2X 09-20-2018 SWPC860B2 SEDOL : 9A4LE3L	-200,000.000	0.00	-15,565.12
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL : 9A4LF2U	300,000.000	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC860B2 SEDOL : 9A4LE3U	200,000.000	0.00	0.00
CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1 SEDOL : 9E9711U	200,000.000	0.00	0.00
CDS ICE_SBSIUS 03-20-2017 SWPC0EAJ5 SEDOL : 9EYLJGL	-100,000.000	0.00	0.00
CDS ICE_SBSIUS SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC0EAJ5 SEDOL : 9EYLJGU	100,000.000	2,332.33	2,396.88
CDS MRMDUS33 03-20-2017 SWPC0DPP7 SEDOL : 9E95R4L	-400,000.000	0.00	0.00
CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67L	-100,000.000	-4,753.87	-4,027.81
CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67U	100,000.000	0.00	0.00
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2017 SWPC0DPP7 SEDOL : 9E95R4U	400,000.000	2,194.33	1,474.56
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL : B3CFDL5	155,000.000	155,000.00	167,863.45
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9E92LXU	16,300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9E92LXL	-16,300,000.000	-142,226.94	-146,414.75
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWL	-500,000.000	-9,385.43	-7,235.70
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWU	500,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYU	15,950,000.000	0.00	698,356.40
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYL	-15,950,000.000	-440,896.89	0.00
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSVL502411-OF08 SEDOL : 9D7BJPU	1,162,000.000	46,078.58	6,139.31
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSVL502411-OF08 SEDOL : 9D7BJPL	-1,162,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E93Z0L	-200,000.000	-6,440.77	-4,208.54
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E93Z0U	200,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.13%/R 3M LIBOR 11/21/2026 IRSVL506157 SEDOL : 9EZKBYU	890,000.000	0.00	6,539.54
CME_IRS CME_SBSIUS USD P 2.13%/R 3M LIBOR 11/21/2026 IRSVL506157 SEDOL : 9EZKBYL	-890,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSVL503614-OF01 SEDOL : 9D9FV7L	-260,000.000	0.00	-2,764.24
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSVL503614-OF01 SEDOL : 9D9FV7U	260,000.000	1,331.92	0.00
CME_IRS CME_SBSIUS USD P 2.24%/R 3M LIBOR 11/22/2026 IRSVL506169 SEDOL : 9EZKBQL	-300,000.000	0.00	-826.65
CME_IRS CME_SBSIUS USD P 2.24%/R 3M LIBOR 11/22/2026 IRSVL506169 SEDOL : 9EZKBQU	300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35 SEDOL : 9E93Z1L	-1,800,000.000	-140,281.82	-25,032.06
CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35 SEDOL : 9E93Z1U	1,800,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.52%/R 3M LIBOR 11/22/2046 IRSVL506170 SEDOL : 9EZKBRL	-120,000.000	0.00	-787.13
CME_IRS CME_SBSIUS USD P 2.52%/R 3M LIBOR 11/22/2046 IRSVL506170 SEDOL : 9EZKBRU	120,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSVL502766 SEDOL : 9D49MWL	-110,000.000	0.00	-1,496.50
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSVL502766 SEDOL : 9D49MWU	110,000.000	0.00	0.00

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United States - USD			
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5U	110,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5L	-110,000.000	0.00	-3,100.91
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQL	-75,000.000	0.00	-3,188.74
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQU	75,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVL	-328,000.000	0.00	-36,560.45
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286-OF03 SEDOL : 9E17G8L	-67,000.000	-6,347.96	-7,468.14
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286-OF03 SEDOL : 9E17G8U	67,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVU	328,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470-OF01 SEDOL : 9E61DEL	-404,000.000	-8,960.22	-35,772.87
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470-OF01 SEDOL : 9E61DEU	404,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF3 SEDOL : 9E17F8L	-67,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF3 SEDOL : 9E17F8U	67,000.000	3,154.19	7,475.53
** COLONY STARWOOD HOMES COM CUSIP : 19625X102	15,020.000	354,786.42	458,861.00
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP : 20772GF45	335,000.000	415,470.35	407,169.05
COUSINS PPTYS INC COM CUSIP : 222795106	17,500.000	151,942.38	138,425.00
** CROWN CASTLE INTL CORP NEW COM CUSIP : 22822V101	8,240.000	687,640.10	687,710.40
CURRENCY OPT PUT CHASUS33 USD/MXN 18.4 European 12-01-2016 USD/MXN 18.4 01D SEDOL : 9EYTGRU	683,000.000	6,626.47	29.03
EQUITY COMWLTH CUSIP : CKE628105	50,000.000	21.28	0.00
ESC CB CENTURY COMM D01/23/97 8.875% CUSIP : 156ESCAH8	183,000.000	0.00	0.00
ESC CENTY COMMUNICATIONS CUSIP : 156ESCAF2	902,000.000	0.00	0.00
ESC GCB ENERGY FUTURE INT D08/13/10 10.000 ESCR CUSIP : 29ESCQ8A3	735,000.000	0.00	174,562.50

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<i>Other</i>			
United States - USD			
FLORIDA ST BRD ADMIN FIN CORP REV 2.638%07-01-2021 BEO TAXABLE CUSIP : 341271AB0	315,000.000	315,000.00	317,422.35
** FRANKLIN STR PPTYS CORP COM CUSIP : 35471R106	12,400.000	143,169.30	155,744.00
FUT DEC 16 EMINI S&P 500 CUSIP : 999599GH0	-42.000	-4,514,069.95	-4,617,480.00
FUT DEC 16 EMINI S&P 500 CUSIP : 999599GH0	42.000	4,514,069.95	4,617,480.00
FUT DEC 16 S&P 500 CUSIP : 999599GH0	259.000	139,630,514.07	142,372,300.00
FUT DEC 16 S&P 500 CUSIP : 999599GH0	-259.000	-139,630,514.07	-142,372,300.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	-48.000	-5,995,125.00	-5,976,750.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	48.000	5,995,125.00	5,976,750.00
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	-126.000	-14,867,682.63	-14,848,312.50
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	126.000	14,867,682.63	14,848,312.50
** GAMING & LEISURE PPTYS INC COM CUSIP : 36467J108	17,550.000	568,801.22	535,450.50
HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW CUSIP : 427825500	13,360.000	345,185.73	269,471.20
** HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP : 44106M102	7,900.000	255,016.62	229,060.50
INCO PETROLEUM (ENRON OIL TRADING & TRANSPORTATION CO>)NON-INTEREST BEA**INC CUSIP : 999725609	360,000.000	360,000.00	0.00
INCO PETROLEUM INC. NON-INTEREST BEARINGPROMISSORY NOTE DUE 4-14-86 CUSIP : 999725617	3,000,000.000	3,000,000.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 1.75% 12/21/2023 SWU00IN94 SEDOL : 9E93Z6U	1,100,000.000	0.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 1.75% 12/21/2023 SWU00IN94 SEDOL : 9E93Z6L	-1,100,000.000	0.00	-19,762.38
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 2.0% 06/15/2023 SWU00FAA1 SEDOL : 9E93Z5L	-500,000.000	0.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 2.0% 06/15/2023 SWU00FAA1 SEDOL : 9E93Z5U	500,000.000	0.00	4,863.55
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E93Z7U	1,100,000.000	0.00	19,762.38
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E93Z7L	-1,100,000.000	0.00	0.00
LCH_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E93Z4L	-500,000.000	0.00	-4,863.55
LCH_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E93Z4U	500,000.000	0.00	0.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_IRS LCH_MSCSUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E73HNU	1,100,000.000	0.00	19,762.38
LCH_IRS LCH_MSCSUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E73HNL	-1,100,000.000	-23,139.03	0.00
LCH_IRS LCH_MSCSUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E3QJJU	500,000.000	0.00	0.00
LCH_IRS LCH_MSCSUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E3QJL	-500,000.000	-14,949.70	-4,863.55
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYU	100,000.000	0.00	0.00
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYL	-100,000.000	0.00	-972.71
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9E92PAU	8,100,000.000	0.00	0.00
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9E92PAL	-8,100,000.000	0.00	-161,465.40
LEXINGTON RLTY TR COM CUSIP : 529043101	18,600.000	161,568.11	192,138.00
** MEDICAL PPTYS TR INC COM REIT CUSIP : 58463J304	49,400.000	602,150.21	588,848.00
** MFA FINL INC CUSIP : 55272X102	32,800.000	220,714.15	256,496.00
NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE CUSIP : 64577BKZ6	240,000.000	240,000.00	245,916.00
NJ ECON DEV AUTH ST PENSION SER B DUE 02-15-2018 BEO TXBL OID 7.605 @21.45 N/C CUSIP : 645913AW4	400,000.000	347,280.00	390,320.00
NT 144A 7.75% DUE 09-01-2021 REG SEDOL : BZ09DR9	238,000.000	0.00	223,398.70
NT 144A 7.75% DUE 09-01-2022 REG SEDOL : BZ09DS0	124,000.000	0.00	115,146.40
** OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100	5,600.000	179,015.42	164,976.00
OTC DERICASH COLL RECEI FROM CITIBANK SEDOL : 9AZUZ5U	311,823.560	311,823.56	311,823.56
** PARKWAY INC COM CUSIP : 70156Q107	2,187.000	47,775.02	42,865.20
PENNYMAC MTG INVT TR COM REIT CUSIP : 70931T103	5,400.000	107,118.90	87,912.00
** PIEDMONT OFFICE REALTY TRU-A CUSIP : 720190206	11,000.000	202,539.78	216,040.00
PUB STORAGE COM CUSIP : 74460D109	975.000	194,998.44	204,067.50
PUT SWPTN USD CITIUS33 6M 2.45%/3MLIBOR European 317U531M2 12-15-2016 SEDOL : 9EZ9HCU	-1,900,000.000	-3,942.50	-1,639.89
PUT SWPTN USD GSCMUS33 6M 2.4%/3MLIBOR European 317U550M8 02-16-2017 SEDOL : 9EZCLBU	-3,400,000.000	-27,200.00	-30,728.86
** REALTY INCOME CORP COM CUSIP : 756109104	5,195.000	309,122.05	288,010.80

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140	96,248.000	49,890.65	6,256.12
REPO COLL RECEIVABLE FROM BANK OF AMERICA SEDOL : 9A6DW2U	1,020,000.000	1,020,000.00	1,020,000.00
** SELECT INCOME REIT COM SH BEN INT COM SHBEN INT CUSIP : 81618T100	9,800.000	245,718.48	239,512.00
** SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP : 81721M109	15,000.000	233,779.58	270,900.00
** STARWOOD PROPERTY TRUST INC COM REIT CUSIP : 85571B105	34,850.000	765,802.32	783,079.50
** SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101	8,800.000	79,235.35	127,952.00
TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023 BEO TAXABLE CUSIP : 888805AP3	180,000.000	180,000.00	181,351.80
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE CUSIP : 88880LAA1	170,000.000	159,800.00	154,555.50
TWO HBRS INVT CORP COM CUSIP : 90187B101	14,400.000	155,784.96	124,848.00
** VENTAS INC REIT CUSIP : 92276F100	11,570.000	724,403.01	699,059.40
Total United States - USD		86,608,239.77	83,751,711.54
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	611,700.000	603,919.16	547,471.50
Total Uruguay - USD		603,919.16	547,471.50
Venezuela - USD			
BOLIVARIAN REP OF VENEZUELA 11.75 DUE 10-21-2026 CUSIP : P17625AE7	130,000.000	66,625.00	68,900.00
BOLIVARIAN REP OF VENEZUELA 11.95% DUE 08-05-2031 REG CUSIP : P17625AD9	497,000.000	225,501.80	263,658.50
PETROLEOS DE 6% DUE 11-15-2026 CUSIP : P7807HAR6	208,103.000	68,928.43	76,519.47
PETROLEOS DE 8.5% DUE 11-02-2017 CUSIP : P7807HAK1	70,000.000	50,031.10	52,150.00
PETROLEOS DE VENEZUELA SA 5.375% DUE 04-12-2027/04-12-2007 BEO CUSIP : P7807HAC9	200,000.000	65,900.00	71,834.00
PETROLEOS DE VENEZUELA SA D 5.5% DUE 04-12-2037/04-12-2007 BEO CUSIP : P7807HAB1	752,000.000	241,110.00	263,576.00
PETROLEOS DE VENEZUELA SA GTD SR NT REG S 9.75 05-17-2035 CUSIP : P7807HAQ8	217,293.000	95,336.70	98,325.08
VENEZUELA REP T-BOND 9.375% DUE 01-13-2034 REG CUSIP : 922646BL7	310,000.000	113,969.00	135,315.00
VENEZUELA REPUBLIC BOND 9% DUE 05-07-2023 REG CUSIP : P17625AA5	34,300.000	17,115.70	15,280.65
VENEZUELA(REP OF) 7.75 DUE 10-13-2019 REG CUSIP : P97475AN0	175,900.000	83,088.85	87,950.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Venezuela - USD			
VENEZUELA(REPUBLIC OF) 7% BDS 31/03/2038USD 7% DUE 03-31-2038 REG CUSIP : P97475AJ9	393,500.000	138,143.00	160,823.45
Total Venezuela - USD		1,165,749.58	1,294,332.15
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CZK - Czech koruna	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		181,060,969.94	177,300,375.13
<i>Other Liabilities</i>			
United States - USD			
CURRENCY OPTION CALL CHASUS33 USD/MXN 21European 12-01-2016 USD/MXN 21 01DEC	-683,000.000	-6,626.47	-244.72
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	-300,000.000	-300,000.00	-300,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-210,000.000	-210,000.00	-210,000.00
PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	-32,569.000	-32,569.00	-32,569.00
Total United States - USD		-549,195.47	-542,813.72
Pending foreign exchange sales: Australian dollar	0.000	-26,613.06	-26,469.41
Pending foreign exchange sales: Brazilian real	0.000	-7,407,059.44	-7,264,422.69
Pending foreign exchange sales: British pound sterling	0.000	-1,222,395.62	-1,244,156.64
Pending foreign exchange sales: Colombian peso	0.000	-449,202.88	-462,753.91

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Danish krone	0.000	-8,625.32	-8,636.47
Pending foreign exchange sales: Euro	0.000	-18,298,440.99	-18,031,554.68
Pending foreign exchange sales: Indian rupee	0.000	-850,483.21	-833,651.65
Pending foreign exchange sales: Indonesian rupiah	0.000	-760,963.83	-734,704.21
Pending foreign exchange sales: Japanese yen	0.000	-22,698.87	-22,712.18
Pending foreign exchange sales: Mexican peso	0.000	-259,879.67	-258,728.47
Pending foreign exchange sales: Russian ruble	0.000	-727,017.01	-734,798.95
Pending foreign exchange sales: South African rand	0.000	-155,411.64	-158,782.10
Pending foreign exchange sales: Turkish lira	0.000	-577,572.98	-573,449.06
Pending foreign exchange sales: United States dollar	0.000	-17,049,465.33	-17,049,465.33
Total - all currencies		-47,815,829.85	-47,404,285.75
Pending trade purchases: British pound sterling	0.000	-69,013.19	-68,941.45
Pending trade purchases: Euro	0.000	-84,034.83	-84,075.11
Pending trade purchases: Japanese yen	0.000	-219,640.00	-217,501.67
Pending trade purchases: United States dollar	0.000	-63,510,223.37	-63,510,223.37
Total - all currencies		-63,882,911.39	-63,880,741.60
Other Payables: United States dollar	0.000	-186.67	-186.67
Total - all currencies		-186.67	-186.67
Total Other Liabilities		-112,248,123.38	-111,828,027.74
Total		1,180,115,677.42	1,284,216,974.83

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C822582BW1	##DO NOT USE##	Acquisitions	533,000.00	-531,150.49	
		Free Delivery	-533,000.00		
C471109108	#REORG JARDEN COM CASH & STK MGR \$21/SH STK 0.862 /1 4/18/16 65122910	Acquisitions	763.00	-41,026.59	
		Dispositions	-1,325.00		77,051.83
		Free Delivery	-7,703.00		
C00101J106	#REORG/ADT CORP COM CASH MERGER 05-02-2016	Acquisitions	1,500.00	-52,583.07	
		Dispositions	-3,500.00		147,000.00
C013817507	#REORG/ALCOA INC MANDATORY EXCHANGE ARCONIC INC 2B1GAQ2 11-01-2016	Dispositions	-0.67		16.96
		Free Delivery	-7,966.00		
		Free Receipt	7,966.67		
C04270V106	#REORG/ARRIS GROUP STOCK MERGER ARRIS INTL 221MAW1 01-05-2016	Acquisitions	4,800.00	-155,405.62	
		Free Delivery	-8,400.00		
C044209104	#REORG/ASHLAND PLAN OF REORGANISATION ASHLAND GLOBAL HLDGS I 2C1TA32 09-20-16	Acquisitions	5,900.00	-664,353.98	
		Free Delivery	-5,900.00		
C05351LAA5	#REORG/AVANTI COMMUNICATIONS MANDATORY EXCHANGE AVANTI 4711A1B 01-26-2017	Acquisitions	125,000.00	-94,739.00	
		Free Delivery	-650,000.00		
C095180105	#REORG/BLOUNT INTL I CASH MERGER 04-12-2016	Acquisitions	7,800.00	-44,678.40	
		Dispositions	-66,200.00		625,995.69
C13057Q107	#REORG/CALIFORNIA RES REVERSE STOCK SPLIT CALIFORNIA RES 2113AJ1 6/1/2016	Dispositions	-969.88		1,032.12
		Free Receipt	969.88		
C14754D100	#REORG/CASH AMER STOCK MERGER FIRST CASH 2321143 09-02-2016	Acquisitions	4,700.00	-178,999.23	
		Free Delivery	-4,700.00		
C161175AM6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16	Acquisitions	300,000.00	-318,816.00	
		Free Delivery	-688,000.00		

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMPTX6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16	Dispositions	-330,000.00		348,673.50
C14987EAC1	#REORG/CCOH SAFARI MANDATORY EXCHANGE CB144A CCO 4N1JAAA 05-18-2016	Acquisitions	100,000.00	-98,937.50	
		Free Delivery	-775,000.00		
C125134106	#REORG/CEB INC CASH AND STOCK MERGER GARTNER INC 2343169 04-05-2017	Acquisitions	5,554.00	-315,140.42	
		Dispositions	-5,897.00		319,682.97
C16117M305	#REORG/CHARTER STOCK MERGER CHARTER COMMUNICATIONS 2A1QAJ2 05-18-16	Acquisitions	1,500.00	-292,058.11	
		Free Delivery	-5,200.00		
C23247G109	#REORG/CVENT INC CASH MERGER 11-29-2016	Acquisitions	7,778.00	-227,620.15	
		Dispositions	-26,086.00		795,965.93
C25858CAA1	#REORG/DOUBLE EAGLE MANDATORY EXCHANGE INVENTIV GROUP HLDGS 4P11ASB 11-10-16	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		50,750.00
C26168L205	#REORG/DREW INDS NAME CHANGE LCI INDUSTRIES 2E1MAU2 01-03-2017	Acquisitions	126.00	-7,508.51	
		Dispositions	-5,016.00		301,404.11
C30066A105	#REORG/EXAMWORKS GROUP INC COM CASH MERGER 07/28/2016	Acquisitions	3,425.00	-91,718.69	
		Dispositions	-18,747.00		654,966.78
C31942D107	#REORG/FIRST CASH NAME CHANGE FIRSTCASH 2C1ZAS2 09-02-2016	Acquisitions	385.00	-15,436.39	
		Dispositions	-174.00		7,970.43
		Free Delivery	-9,913.00		
		Free Receipt	3,948.00		
CG35569105	#REORG/FLEETMATICS GROUP PLC CASH MERGER 11-07-16	Acquisitions	11,381.00	-534,344.36	
		Dispositions	-13,748.00		822,799.53
C36252QAA9	#REORG/GFL ESCROW MANDATORY EXCHANGE CB144A GFL ENVIRONMENT 411QAB0 3-14-16	Acquisitions	375,000.00	-376,593.75	
		Dispositions	-50,000.00		50,375.00
		Free Delivery	-325,000.00		

*Generated by Northern Trust from periodic data on 13 Jun 17 C0703

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42805T105	#REORG/HERTZ GLOBAL REVERSE SPLIT 2A1LAS2 HERC HLDGS 07-01-2016	Acquisitions	28,800.00	-348,074.41	
		Free Delivery	-28,800.00		
C47102X105	#REORG/JANUS CAP GROUP STOCK MERGER HENDERSON GROUP PLC 2H1RAT2 05-30-2017	Acquisitions	8,400.00	-103,318.95	
		Dispositions	-5,000.00		79,415.39
C580645109	#REORG/MCGRAW HILL NAME CHANGE S&P GLOBAL INC 211FAQ1 04-28-2016	Dispositions	-105.00		11,263.34
		Free Delivery	-3,094.00		
		Free Receipt	105.00		
C58501N101	#REORG/MEDIVATION INC CASH MERGER 09-29-2016	Acquisitions	155.00	-6,494.17	
		Dispositions	-5,964.00		218,420.25
SBYM7CB1	#REORG/MICRON TECHNOLOGY MANDATORY EXCHANGE MICRON 4L1SAKC 04-26-2017	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		165,937.50
C69480UAK3	#REORG/PACIFIC EXPLORATION PLAN OF REORG PACIFIC EXPL 2B1MA52 11-02-2016	Acquisitions	50,000.00	-10,500.00	
		Free Delivery	-340,000.00		
C76152RAA4	#REORG/REVLON ESCROW MANDATORY EXCHANGE REVLON 4A18AEB 09-14-16	Acquisitions	45,000.00	-45,000.00	
		Dispositions	-45,000.00		45,787.50
C80007P307	#REORG/SANDRIDGE ENERGY INC WORTHLESS SECURITY 10-14-2016	Dispositions	-0.33		0.01
		Free Delivery	-203,636.00		
		Free Receipt	203,636.33		
C78388J106	#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017	Acquisitions	594.00	-62,682.88	
		Dispositions	-127.00		12,679.86
C82966C103	#REORG/SIRONA DENTAL STOCK MERGER DENTSPLY SIRONA 231NA21 02-29-2016	Acquisitions	341.00	-37,550.57	
		Dispositions	-36.00		3,686.67
		Free Delivery	-4,060.00		
C98933Q108	#REORG/ZELTIQ AESTHETICS CASH MERGER 04-28-2017	Acquisitions	8,760.00	-251,390.02	

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-710.00		27,089.66
C335934AH8	1ST QUANTUM 7.25% DUE 05-15-2022	Acquisitions	335,000.00	-220,150.00	
		Dispositions	-545,000.00		391,250.00
C90214J101	2U INC COM	Acquisitions	8,014.00	-277,279.63	
		Dispositions	-281.00		6,822.10
SBYSXRL8	5TH 3RD BK CIN OH 2.3% DUE 03-15-2019	Acquisitions	1,005,000.00	-1,004,768.85	
		Dispositions	-255,000.00		259,220.25
SBYSXRC9	5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	Acquisitions	475,000.00	-474,529.75	
		Dispositions	-475,000.00		480,091.60
S0A6PMJU	AAND AHOLD, KONINKLIJKE DUMMY	Dispositions	-4,489.00		6,000.36
		Free Receipt	4,489.00		
C002824100	ABBOTT LAB COM	Acquisitions	15,880.00	-671,108.88	
		Dispositions	-13,682.00		534,068.12
SBYQHX47	ABBOTT LABS 2.35% DUE 11-22-2019	Acquisitions	1,350,000.00	-1,348,677.00	
		Dispositions	-380,000.00		380,596.60
C003654100	ABIOMED INC COM	Acquisitions	1,123.00	-111,465.42	
		Dispositions	-94.00		8,938.13
SB1YD5Q2	ACTELION LTD CHF0.50 (REGD)	Acquisitions	1,617.00	-230,853.99	
		Dispositions	-1,116.00		173,391.72
C63699LS16	ADR TELESITES SAB SERIES L. AMERICA MOVIL	Dispositions	-31,226.00		16,491.61
		Free Receipt	31,226.00		
SBG804F6	ADR AMBEV SA SPONSORED ADR	Acquisitions	32,658.00	-179,288.73	
		Dispositions	-85,318.00		510,333.95

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0FXT17	ADR BAIDU INC SPONSORED ADR REPSTG ORD SHS CL A	Acquisitions	577.00	-113,513.33	
		Dispositions	-1,536.00		251,576.86
SB00FSK0	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	Acquisitions	7,420.00	-51,423.78	
		Dispositions	-42,168.50		304,698.70
		Free Delivery	0.00		
S2082567	ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS	Acquisitions	3,069.00	-106,622.29	
		Dispositions	-10,554.00		365,730.34
S2159762	ADR CREDIT SUISSE GROUP AG CREDIT SUISSEGROUP AG	Dispositions	-15,440.00		7,350.98
		Free Receipt	15,440.00		
S2159762	ADR CREDIT SUISSE GROUP AG SPONSORED ADRISIN US2254011081	Acquisitions	13,780.00	-190,858.04	
		Dispositions	-29,220.00		376,833.34
S2611916	ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	Acquisitions	14,900.00	-320,008.19	
		Dispositions	-14,900.00		316,817.74
S2246039	ADR FOMENTO ECONOMICO MEXICANO SAB DE CV	Acquisitions	77.00	-7,000.22	
		Dispositions	-842.00		80,800.82
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS	Acquisitions	3,005.00	-193,797.57	
		Dispositions	-14,371.00		927,248.67
S2569286	ADR ICICI BK LTD	Acquisitions	23,329.00	-176,892.25	
		Dispositions	-165,888.00		1,188,578.16
		Free Delivery	0.00		
C455793109	ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR	Acquisitions	4,499.00	-75,643.75	
		Dispositions	-1,179.00		19,381.27
S2480495	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	Acquisitions	5,900.00	-125,281.76	
		Dispositions	-44,118.00		1,131,001.65

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2606440	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	Acquisitions	873.00	-161,833.02	
		Dispositions	-1,779.00		426,504.98
C670100205	ADR NOVO-NORDISK A S ADR	Acquisitions	3,125.00	-176,023.55	
		Dispositions	-8,177.00		363,215.98
SBYZF386	ADR PJSC LUKOIL SPONSORED ADR	Acquisitions	10,500.00	-429,116.29	
		Dispositions	-16,300.00		670,141.95
C780259206	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	Acquisitions	4,400.00	-223,048.34	
		Dispositions	-2,300.00		102,383.92
C82706C108	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	Acquisitions	9,170.00	-396,651.54	
		Dispositions	-500.00		25,541.79
SB02ZP96	ADR TATA MTRS LTD SPONSORED ADR	Acquisitions	9,837.00	-356,091.94	
		Dispositions	-2,100.00		89,645.76
C88032Q109	ADR TENCENT HLDGS LTD ADR	Acquisitions	2,192.00	-46,079.67	
		Dispositions	-966.00		19,782.27
S2883878	ADR TEVA PHARMACEUTICAL INDS	Acquisitions	4,056.00	-213,820.24	
		Dispositions	-37,969.00		2,033,227.37
C92932M101	ADR WNS HLDGS LTD SPONSORED ADR	Acquisitions	1,100.00	-32,987.24	
		Dispositions	-235.00		7,173.79
S6412591	ADVANCED INFO SERV THB1(ALIEN MKT)	Acquisitions	10,900.00	-58,161.68	
		Dispositions	-10,900.00		44,441.92
C007903AX5	ADVANCED MICRO 7.5% DUE 08-15-2022	Acquisitions	85,000.00	-55,765.50	
		Dispositions	-525,000.00		464,156.25
C00773HAA5	AERCAP GLOBAL FLTG RT 6.5% DUE 06-15-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-341,700.00	
		Dispositions	-10,000.00		10,400.00
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,302.00	-357,579.68	
		Dispositions	-94.00		15,303.74
C008492100	AGREE RLTY CORP COM				
		Acquisitions	800.00	-26,307.78	
		Dispositions	-4,100.00		150,867.32
SB4TX8S1	AIA GROUP LTD NPV				
		Acquisitions	53,200.00	-326,929.55	
		Dispositions	-71,600.00		360,760.99
C001546AL4	AK STL CORP 7.625% DUE 05-15-2020				
		Acquisitions	380,000.00	-307,037.50	
		Dispositions	-380,000.00		376,200.00
C00971T101	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	6,327.00	-311,787.62	
		Dispositions	-121.00		6,700.83
SB03MN70	AKBANK TRY1				
		Acquisitions	22,037.00	-57,655.92	
		Dispositions	-158,199.00		439,180.33
C009728106	AKORN INC COM				
		Acquisitions	22,629.00	-646,194.20	
		Dispositions	-11,800.00		330,372.90
C012653101	ALBEMARLE CORP COM				
		Acquisitions	1,000.00	-80,110.66	
		Dispositions	-2,650.00		212,239.06
C014477AM5	ALERIS INTL INC 7.625 DUE 02-15-2018				
		Acquisitions	25,000.00	-23,437.50	
		Dispositions	-25,000.00		24,625.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	716.00	-101,222.03	
		Dispositions	-89.00		13,588.50
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	728.00	-52,067.37	
		Dispositions	-4,358.00		353,647.73

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	Acquisitions	258.00	-11,086.59	
		Dispositions	-2,750.00		123,241.64
CG0177J108	ALLERGAN PLC. COM STK	Acquisitions	1,414.00	-329,604.06	
		Dispositions	-187.00		38,917.76
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	554.00	-419,639.35	
		Dispositions	-138.00		103,037.86
C02154CAE3	ALTICE FING S A 7.5% DUE 05-15-2026	Acquisitions	700,000.00	-696,250.00	
		Dispositions	-200,000.00		206,500.00
C02209S103	ALTRIA GROUP INC COM	Acquisitions	3,860.00	-229,862.29	
		Dispositions	-590.00		39,269.54
SB3MSM28	AMADEUS IT GROUP EUR0.01	Acquisitions	566.00	-24,728.50	
		Dispositions	-23,454.00		1,052,266.29
C00165AAH1	AMC ENTMT INC 5.75% DUE 06-15-2025	Acquisitions	175,000.00	-176,016.50	
		Dispositions	-525,000.00		526,031.25
C023436108	AMEDISYS INC COM	Acquisitions	4,283.00	-178,944.90	
		Dispositions	-61.00		3,226.21
C030981AJ3	AMERIGAS PARTNERS 5.875% DUE 08-20-2026	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,300.00
SBYZ7360	AMERN INTL GROUP 3.3% DUE 03-01-2021	Acquisitions	695,000.00	-694,360.60	
		Dispositions	-695,000.00		700,235.10
C031162CG3	AMGEN INC 1.85% DUE 08-19-2021	Acquisitions	1,010,000.00	-1,008,899.10	
		Dispositions	-460,000.00		457,249.20
C031162100	AMGEN INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,920.00	-501,146.76	
		Dispositions	-120.00		20,503.95
SB15SK50	AMOREPACIFIC CORP KRW500				
		Acquisitions	385.00	-141,050.32	
		Dispositions	-565.00		190,100.42
C032511107	ANADARKO PETRO CORP COM				
		Acquisitions	2,400.00	-118,417.69	
		Dispositions	-16,600.00		757,518.63
SBYMLHV8	ANHEUSER-BUSCH 3.3% DUE 02-01-2023				
		Acquisitions	1,330,000.00	-1,338,586.80	
		Dispositions	-55,000.00		55,518.10
C035242AN6	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	316,000.00	-315,257.40	
		Dispositions	-316,000.00		362,338.18
S6080396	ANHUI CONCH CEMENT 'H'CNY1				
		Acquisitions	19,500.00	-57,031.13	
		Dispositions	-351,000.00		768,781.77
C035290105	ANIXTER INTL INC COM				
		Acquisitions	700.00	-30,233.00	
		Dispositions	-1,300.00		90,255.33
C03662Q105	ANSYS INC COM				
		Acquisitions	2,859.00	-259,356.30	
		Dispositions	-5,187.00		441,682.63
C037833100	APPLE INC COM STK				
		Acquisitions	1,000.00	-106,983.50	
		Dispositions	-6,137.00		587,591.75
C03835C108	APPTIO INC CL A				
		Acquisitions	92.00	-1,472.00	
		Dispositions	-92.00		2,130.54
C03969LAA4	ARDAGH FIN HLDGS S A SR PIK NT 144A 8.625% DUE 06-15-2019/06-15-2016 BEO				
		Acquisitions	50,000.00	-49,000.00	
		Dispositions	-679,841.00		717,769.54
		Free Receipt	52,982.00		
CG0551A103	ARRIS INTERNATIONAL LTD COM USD0.01				
		Acquisitions	2,800.00	-69,812.04	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C044186104	ASHLAND GLOBAL HLDGS INC COM	Dispositions	-2,600.00		61,713.02
		Free Receipt	8,400.00		
		Acquisitions	360.00	-44,054.39	
		Dispositions	-1,840.00		203,863.28
SB09C0Z1	ASPEN PHARMACARE NPV	Free Receipt	5,900.00		
		Acquisitions	4,315.00	-112,809.68	
		Dispositions	-3,391.00		74,381.34
		Free Receipt			
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	Acquisitions	7,759.00	-168,078.53	
		Dispositions	-14,934.00		274,896.17
		Acquisitions	42,300.00	-622,125.48	
		Dispositions	-12,300.00		172,599.48
S0989529	ASTRAZENECA ORD USD0.25	Acquisitions	3,281.00	-207,356.89	
		Dispositions	-2,300.00		149,662.73
		Dispositions	-265,000.00		288,553.20
		Free Receipt	265,000.00		
C04685W103	ATHENAHEALTH INC COM MON STOCK	Acquisitions	999.00	-131,154.71	
		Dispositions	-345.00		46,149.54
		Acquisitions	2,537.00	-65,469.94	
		Dispositions	-11,360.00		267,575.41
CG06242104	ATLASSIAN CORPORATION PLC COM USD0.1 CL A	Acquisitions	376.00	-7,896.00	
		Dispositions	-376.00		8,982.10
		Acquisitions	2,644.00	-244,919.80	
		Dispositions	-1,683.00		154,200.25
S7088429	AXA EUR2.29	Acquisitions	24,827.00	-562,924.69	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,701.00		876,325.59
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	Acquisitions	21,928.00	-588,572.92	
		Dispositions	-1,800.00		49,571.45
SB06CDW2	AXIS BANK GDR EACH REPR 5 INR10 'REGS	Acquisitions	10,997.00	-439,367.94	
		Dispositions	-10,997.00		411,986.23
SB019M65	AZIMUT HLDG S.P.A NPV	Acquisitions	3,664.00	-79,696.77	
		Dispositions	-4,327.00		70,403.33
C05531MJC3	B A T INTL FIN PLC CPN 09-12-2016	Acquisitions	500,000.00	-499,651.25	
		Dispositions	-500,000.00		499,651.25
C05614L100	BABCOCK & WILCOX ENTERPRISES INC COM	Acquisitions	3,850.00	-65,239.02	
		Dispositions	-20,230.00		336,712.58
SBYMRMR7	BAE SYS HLDGS INC 3.85% DUE 12-15-2025	Acquisitions	530,000.00	-523,746.00	
		Dispositions	-530,000.00		546,290.70
S0263494	BAE SYSTEMS ORD GBP0.025	Acquisitions	59,173.00	-433,761.09	
		Dispositions	-12,700.00		94,865.12
C058498AT3	BALL CORP 5.25% DUE 07-01-2025	Acquisitions	25,000.00	-25,562.50	
		Dispositions	-375,000.00		389,123.75
C058498106	BALL CORP COM	Acquisitions	5,150.00	-376,048.02	
		Dispositions	-132.00		9,528.98
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-85,000.00		85,396.95
SBVV2M05	BANK AMER CORP 4% DUE 01-22-2025	Acquisitions	230,000.00	-233,019.90	
		Dispositions	-515,000.00		506,629.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYD0K2	BANK AMER CORP 4.45% DUE 03-03-2026	Acquisitions	805,000.00	-812,425.90	
		Dispositions	-805,000.00		850,400.05
C060505EU4	BANK AMER CORP FLTG RT 6.3% DUE 12-29-2049	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		143,281.25
SBYYTD01	BANK OF AMERICA CORP 1.75% DUE 06-05-2018	Acquisitions	1,400,000.00	-1,389,808.00	
		Dispositions	-400,000.00		402,900.00
C060505104	BANK OF AMERICA CORP	Acquisitions	30,300.00	-489,211.44	
		Dispositions	-8,300.00		132,079.73
C071813109	BAXTER INTL INC COM	Acquisitions	19,200.00	-747,319.22	
		Dispositions	-1,900.00		88,301.61
S5069211	BAYER AG NPV (REGD)	Acquisitions	2,500.00	-286,542.73	
		Dispositions	-2,500.00		254,287.79
S5756029	BAYERISCHE MOTOREN WERKE A G COM	Acquisitions	3,777.00	-320,460.39	
		Dispositions	-2,705.00		235,839.11
SB9N3SQ0	BB SEGURIDADE PART COM NPV	Acquisitions	13,200.00	-112,917.12	
		Dispositions	-5,500.00		45,331.37
C054937107	BB&T CORP COM	Acquisitions	7,600.00	-279,308.64	
		Dispositions	-1,000.00		38,159.16
S5501906	BBVA(BILB-VIZ-ARG) EUR0.49	Acquisitions	11,453.00	-86,625.47	
		Dispositions	-41,842.00		262,873.93
SB02L3W3	BERKLEY GP HOLDINGS	Acquisitions	7,678.00	-330,786.32	
		Dispositions	-3,034.00		101,564.81
C09062X103	BIOGEN INC COMMON STOCK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	299.00	-87,532.84	
		Dispositions	-619.00		150,154.23
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Acquisitions	1,945.00	-176,013.28	
		Dispositions	-45.00		3,943.29
S6986449	BK OF YOKOHAMA NPV	Acquisitions	110,800.00	-661,819.44	
		Free Delivery	-110,800.00		
C095370AC6	BLUE CUBE SPINCO 10% DUE 10-15-2025	Acquisitions	25,000.00	-28,656.25	
		Free Delivery	-350,000.00		
C095370AD4	BLUE CUBE SPINCO 10% DUE 10-15-2025	Dispositions	-35,000.00		41,650.00
		Free Receipt	350,000.00		
C05578NAD2	BMC SOFTWARE, INC BMC SOFTWARE 8/13 TERMLOAN DUE 09-10-2020 BEO	Acquisitions	199,472.45	-168,472.45	
		Dispositions	-199,472.45		195,019.93
C097023105	BOEING CO COM	Acquisitions	106.00	-15,605.30	
		Dispositions	-121.00		16,417.51
SB1XCBX9	BOLIDEN AB NPV	Acquisitions	22,561.00	-434,798.11	
		Dispositions	-800.00		20,661.93
SBYNM8P1	BONOS TESORO NACIONAL VAR RT 12/07/2016	Acquisitions	972,000.00	-70,032.60	
		Dispositions	-972,000.00		66,099.97
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	Acquisitions	2,041.00	-59,249.07	
		Dispositions	-436.00		11,978.75
C103186AA0	BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019	Acquisitions	100,000.00	-90,500.00	
		Dispositions	-800,000.00		446,000.00
SB1RYG58	BR MALLS PARTICIPA COM NPV	Acquisitions	12,800.00	-54,748.49	
		Dispositions	-12,800.00		40,499.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C104674106	BRADY CORP CL A	Acquisitions	1,800.00	-44,284.50	
		Dispositions	-7,400.00		209,777.87
SB4YVF56	BRENNTAG AG NPV	Acquisitions	1,007.00	-55,577.88	
		Dispositions	-3,638.00		184,621.29
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	761.00	-42,152.87	
		Dispositions	-2,311.00		144,105.23
SBYY9FP0	BROOKFIELD BUSINESS PARTNERS L P	Dispositions	-173.76		3,179.32
		Free Receipt	173.76		
C117043109	BRUNSWICK CORP COM	Acquisitions	430.00	-19,408.64	
		Dispositions	-5,668.00		262,394.25
S3091357	BT GROUP ORD GBP0.05	Acquisitions	76,100.00	-350,335.77	
		Dispositions	-54,433.00		340,403.29
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .13% FROM 12-01-2015 TO 12-02-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .18% FROM 12-03-2015 TO 12-04-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .19% FROM 12-04-2015 TO 12-07-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .22% FROM 12-08-2015 TO 12-09-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .24% FROM 12-15-2015 TO 12-16-2015				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-09-2015 TO 12-10-2015				
		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 .28% FROM 05-23-2016 TO 05-24-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .31% FROM 03-22-2016 TO 03-23-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .32% FROM 04-28-2016 TO 04-29-2016				
		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 .32% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .32% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .33% FROM 03-23-2016 TO 03-24-2016				
		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 .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 04-20-2016 TO 04-21-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 04-27-2016 TO 04-28-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .36% FROM 02-23-2016 TO 02-24-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .36% FROM 02-26-2016 TO 02-29-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .36% FROM 04-26-2016 TO 04-27-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .38% FROM 03-30-2016 TO 03-31-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-03-2016 TO 05-04-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-04-2016 TO 05-05-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-18-2016 TO 05-19-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .39% FROM 03-18-2016 TO 03-21-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .4% FROM 01-05-2016 TO 01-06-2016				

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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
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .4% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .4% FROM 05-05-2016 TO 05-06-2016				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .4% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-04-2016 TO 01-05-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-06-2016 TO 01-07-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-11-2016 TO 01-12-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-05-2016 TO 04-06-2016				
		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 .41% FROM 04-08-2016 TO 04-11-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-29-2016 TO 05-02-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-11-2016 TO 05-12-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-12-2016 TO 05-13-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-13-2016 TO 05-16-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .42% FROM 02-22-2016 TO 02-23-2016	Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 03-10-2016 TO 03-11-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 03-14-2016 TO 03-15-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-12-2016 TO 04-13-2016	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 .42% FROM 04-18-2016 TO 04-19-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 04-22-2016 TO 04-25-2016	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 .42% FROM 05-06-2016 TO 05-09-2016	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .42% FROM 05-10-2016 TO 05-11-2016				

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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
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .43% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .43% FROM 02-25-2016 TO 02-26-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 04-04-2016 TO 04-05-2016				
		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 .43% FROM 04-11-2016 TO 04-12-2016				
		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 .43% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 01-26-2016 TO 01-27-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .44% FROM 03-28-2016 TO 03-29-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .44% FROM 04-15-2016 TO 04-18-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .44% FROM 05-16-2016 TO 05-17-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 01-21-2016 TO 01-22-2016	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-01-2016 TO 02-02-2016	Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-08-2016 TO 02-09-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-19-2016 TO 02-22-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .45% FROM 03-29-2016 TO 03-30-2016	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-09-2016 TO 02-10-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-10-2016 TO 02-11-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-12-2016 TO 02-16-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-18-2016 TO 02-19-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .46% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .46% FROM 04-01-2016 TO 04-04-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .47% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .48% FROM 01-28-2016 TO 01-29-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .48% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-05-2016 TO 02-08-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .5% FROM 02-04-2016 TO 02-05-2016				
		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 .54% FROM 01-22-2016 TO 01-25-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .54% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-01-2015 TO 12-02-2015	Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .18% FROM 12-04-2015 TO 12-07-2015	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .19% FROM 12-03-2015 TO 12-04-2015	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 .19% FROM 12-11-2015 TO 12-14-2015	Acquisitions	11,200,000.00	-11,200,000.00	
		Dispositions	-11,200,000.00		11,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .21% FROM 12-07-2015 TO 12-08-2015	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 .23% FROM 12-08-2015 TO 12-09-2015	Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .25% FROM 12-15-2015 TO 12-16-2015	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .27% FROM 05-26-2016 TO 05-27-2016	Acquisitions	23,700,000.00	-23,700,000.00	
		Dispositions	-23,700,000.00		23,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .29% FROM 05-23-2016 TO 05-24-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .3% FROM 03-22-2016 TO 03-23-2016				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016				
		Acquisitions	12,700,000.00	-12,700,000.00	
		Dispositions	-12,700,000.00		12,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .31% FROM 12-16-2015 TO 12-17-2015				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .32% FROM 05-25-2016 TO 05-26-2016				
		Acquisitions	23,100,000.00	-23,100,000.00	
		Dispositions	-23,100,000.00		23,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .32% FROM 05-27-2016 TO 06-03-2016				
		Acquisitions	14,300,000.00	-14,300,000.00	
		Dispositions	-14,300,000.00		14,300,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .32% FROM 11-23-2016 TO 11-25-2016				
		Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .33% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	12,200,000.00	-12,200,000.00	
		Dispositions	-12,200,000.00		12,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .34% FROM 11-17-2016 TO 11-18-2016	Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .34% FROM 11-25-2016 TO 11-28-2016	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .34% FROM 12-21-2015 TO 12-22-2015	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .35% FROM 04-27-2016 TO 04-28-2016	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-19-2016 TO 04-20-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .37% FROM 02-23-2016 TO 02-24-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .37% FROM 02-26-2016 TO 02-29-2016	Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .37% FROM 12-17-2015 TO 12-18-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .38% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .38% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .38% FROM 05-03-2016 TO 05-04-2016				
		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 .38% FROM 05-18-2016 TO 05-19-2016				
		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 .38% FROM 05-24-2016 TO 05-25-2016				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .38% FROM 12-17-2015 TO 12-18-2015				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .39% FROM 01-04-2016 TO 01-05-2016				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .39% FROM 07-19-2016 TO 07-20-2016	Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .39% FROM 07-20-2016 TO 07-21-2016	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .39% FROM 12-18-2015 TO 12-21-2015	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .4% FROM 01-05-2016 TO 01-06-2016	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-04-2016 TO 03-07-2016	Acquisitions	13,500,000.00	-13,500,000.00	
		Dispositions	-13,500,000.00		13,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-04-2016 TO 03-07-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .4% FROM 05-04-2016 TO 05-05-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .4% FROM 06-01-2016 TO 06-02-2016	Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 10-25-2016 TO 10-26-2016	Acquisitions	27,000,000.00	-27,000,000.00	
		Dispositions	-27,000,000.00		27,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .4% FROM 12-24-2015 TO 12-28-2015				

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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
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .4% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .41% FROM 04-05-2016 TO 04-06-2016				
		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 .41% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .41% FROM 05-09-2016 TO 05-10-2016				
		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 .41% FROM 05-11-2016 TO 05-12-2016				
		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 .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .41% FROM 09-19-2016 TO 09-20-2016				
		Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .41% FROM 11-02-2016 TO 11-03-2016				
		Acquisitions	24,000,000.00	-24,000,000.00	
		Dispositions	-24,000,000.00		24,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .41% FROM 11-16-2016 TO 11-17-2016				
		Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .41% FROM 12-24-2015 TO 12-28-2015				
		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 .42% FROM 01-06-2016 TO 01-07-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 03-02-2016 TO 03-03-2016	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 04-29-2016 TO 05-02-2016	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 .42% FROM 05-05-2016 TO 05-06-2016	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 .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	29,300,000.00	-29,300,000.00	
		Dispositions	-29,300,000.00		29,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .42% FROM 09-20-2016 TO 09-21-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .42% FROM 09-21-2016 TO 09-22-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .42% FROM 11-08-2016 TO 11-09-2016	Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .43% FROM 02-22-2016 TO 02-23-2016	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .43% FROM 02-25-2016 TO 02-26-2016	Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .43% FROM 03-14-2016 TO 03-15-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .43% FROM 04-14-2016 TO 04-15-2016				
		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 .43% FROM 04-18-2016 TO 04-19-2016				
		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 .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-12-2016 TO 05-13-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-13-2016 TO 05-16-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .43% FROM 06-03-2016 TO 06-06-2016				
		Acquisitions	27,900,000.00	-27,900,000.00	
		Dispositions	-27,900,000.00		27,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .44% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .44% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 03-14-2016 TO 03-15-2016	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-13-2016 TO 04-14-2016	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 .44% FROM 04-22-2016 TO 04-25-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .44% FROM 06-07-2016 TO 06-08-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .44% FROM 07-21-2016 TO 07-22-2016	Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .44% FROM 11-07-2016 TO 11-08-2016	Acquisitions	22,200,000.00	-22,200,000.00	
		Dispositions	-22,200,000.00		22,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 01-26-2016 TO 01-27-2016	Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 01-27-2016 TO 01-28-2016	Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 02-01-2016 TO 02-02-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 02-29-2016 TO 03-01-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .45% FROM 04-11-2016 TO 04-12-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-25-2016 TO 07-26-2016				
		Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-27-2016 TO 07-28-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-28-2016 TO 07-29-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .45% FROM 09-22-2016 TO 09-23-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-08-2016 TO 02-09-2016				
		Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 03-29-2016 TO 03-30-2016	Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 04-15-2016 TO 04-18-2016	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 07-18-2016 TO 07-19-2016	Acquisitions	30,900,000.00	-30,900,000.00	
		Dispositions	-30,900,000.00		30,900,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-09-2016 TO 08-10-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-10-2016 TO 08-11-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-22-2016 TO 08-23-2016	Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .46% FROM 11-09-2016 TO 11-10-2016	Acquisitions	24,900,000.00	-24,900,000.00	
		Dispositions	-24,900,000.00		24,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 01-21-2016 TO 01-22-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-09-2016 TO 02-10-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-10-2016 TO 02-11-2016	Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-12-2016 TO 02-16-2016				

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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
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-12-2016 TO 02-16-2016				
		Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .47% FROM 06-20-2016 TO 06-21-2016				
		Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-12-2016 TO 07-13-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-13-2016 TO 07-14-2016				
		Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-30-2016 TO 08-31-2016				
		Acquisitions	33,900,000.00	-33,900,000.00	
		Dispositions	-33,900,000.00		33,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .47% FROM 10-26-2016 TO 10-27-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 01-21-2016 TO 01-22-2016				
		Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-10-2016 TO 02-11-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-17-2016 TO 02-18-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .48% FROM 03-31-2016 TO 04-01-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .48% FROM 06-21-2016 TO 06-22-2016	Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .48% FROM 12-29-2015 TO 12-30-2015	Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 01-28-2016 TO 01-29-2016	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 .49% FROM 02-02-2016 TO 02-03-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-04-2016 TO 02-05-2016	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-05-2016 TO 02-08-2016	Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-05-2016 TO 02-08-2016	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 .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 07-22-2016 TO 07-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-19-2016 TO 08-22-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-29-2016 TO 08-30-2016				
		Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-06-2016 TO 09-07-2016				
		Acquisitions	34,700,000.00	-34,700,000.00	
		Dispositions	-34,700,000.00		34,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-07-2016 TO 09-08-2016				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .49% FROM 12-29-2015 TO 12-30-2015				
		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 .5% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 07-07-2016 TO 07-08-2016				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-11-2016 TO 08-12-2016				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-17-2016 TO 08-18-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-26-2016 TO 08-29-2016	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 02-11-2016 TO 02-12-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .51% FROM 07-15-2016 TO 07-18-2016	Acquisitions	30,900,000.00	-30,900,000.00	
		Dispositions	-30,900,000.00		30,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-02-2016 TO 09-06-2016	Acquisitions	34,100,000.00	-34,100,000.00	
		Dispositions	-34,100,000.00		34,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-14-2016 TO 09-15-2016	Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-16-2016 TO 09-19-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .52% FROM 06-22-2016 TO 06-23-2016	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 07-08-2016 TO 07-11-2016	Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-02-2016 TO 08-03-2016	Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-08-2016 TO 08-09-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-16-2016 TO 08-17-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-18-2016 TO 08-19-2016				
		Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-08-2016 TO 09-09-2016				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-13-2016 TO 09-14-2016				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-23-2016 TO 09-26-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 10-31-2016 TO 11-01-2016				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .53% FROM 09-12-2016 TO 09-13-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-04-2016 TO 08-05-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-31-2016 TO 09-01-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .54% FROM 09-01-2016 TO 09-02-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .55% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	27,300,000.00	-27,300,000.00	
		Dispositions	-27,300,000.00		27,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .56% FROM 07-29-2016 TO 08-01-2016				
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .56% FROM 09-09-2016 TO 09-12-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .57% FROM 01-22-2016 TO 01-25-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .57% FROM 01-22-2016 TO 01-25-2016	Acquisitions	10,000,000.00	-10,000,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .57% FROM 06-29-2016 TO 06-30-2016	Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .57% FROM 09-15-2016 TO 09-16-2016	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .64% FROM 07-01-2016 TO 07-05-2016	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .67% FROM 06-28-2016 TO 06-29-2016	Acquisitions	21,800,000.00	-21,800,000.00	
		Dispositions	-21,800,000.00		21,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .7% FROM 06-24-2016 TO 06-27-2016	Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .7% FROM 06-27-2016 TO 06-28-2016	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .76% FROM 06-30-2016 TO 07-01-2016	Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C740996J53	BUY TO OPEN REPO W/BNP PARIBAS .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .15% FROM 12-02-2015 TO 12-03-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		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 .17% FROM 12-01-2015 TO 12-02-2015				
		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 .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .2% FROM 12-03-2015 TO 12-04-2015				
		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 12-04-2015 TO 12-07-2015				
		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 12-07-2015 TO 12-08-2015				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .21% FROM 12-07-2015 TO 12-08-2015				
		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 .23% FROM 12-08-2015 TO 12-09-2015				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .24% FROM 12-08-2015 TO 12-09-2015				
		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 .26% FROM 12-09-2015 TO 12-10-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .28% FROM 12-22-2015 TO 12-23-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .31% FROM 03-22-2016 TO 03-23-2016	Acquisitions	8,500,000.00	-8,500,000.00	
		Dispositions	-8,500,000.00		8,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .32% FROM 04-21-2016 TO 04-22-2016	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 .32% FROM 04-28-2016 TO 04-29-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .32% FROM 05-20-2016 TO 05-23-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .33% FROM 03-23-2016 TO 03-24-2016	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .33% FROM 11-25-2016 TO 11-28-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .33% FROM 12-21-2015 TO 12-22-2015	Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .34% FROM 05-19-2016 TO 05-20-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 04-27-2016 TO 04-28-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .37% FROM 04-26-2016 TO 04-27-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .38% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .39% FROM 02-23-2016 TO 02-24-2016				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .39% FROM 05-04-2016 TO 05-05-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .4% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-08-2016 TO 03-09-2016				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-09-2016 TO 03-10-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .4% FROM 06-06-2016 TO 06-07-2016				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-06-2016 TO 04-07-2016	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-29-2016 TO 05-02-2016	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-05-2016 TO 05-06-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .41% FROM 06-02-2016 TO 06-03-2016	Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 03-03-2016 TO 03-04-2016	Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 03-14-2016 TO 03-15-2016	Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .42% FROM 05-11-2016 TO 05-12-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .42% FROM 05-13-2016 TO 05-16-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .44% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	7,800,000.00	-7,800,000.00	
		Dispositions	-7,800,000.00		7,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-22-2016 TO 04-25-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .45% FROM 02-25-2016 TO 02-26-2016	Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .45% FROM 02-29-2016 TO 03-01-2016	Acquisitions	13,100,000.00	-13,100,000.00	
		Dispositions	-13,100,000.00		13,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .45% FROM 03-24-2016 TO 03-28-2016	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .45% FROM 06-08-2016 TO 06-09-2016	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 .46% FROM 02-01-2016 TO 02-02-2016	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .46% FROM 03-15-2016 TO 03-16-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .46% FROM 06-09-2016 TO 06-10-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .47% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .47% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .48% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .48% FROM 06-10-2016 TO 06-13-2016				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-01-2016 TO 08-02-2016				
		Acquisitions	34,900,000.00	-34,900,000.00	
		Dispositions	-34,900,000.00		34,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .15% FROM 12-01-2015 TO 12-02-2015				
		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 .17% FROM 12-11-2015 TO 12-14-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .18% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .19% FROM 12-03-2015 TO 12-04-2015	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .19% FROM 12-04-2015 TO 12-07-2015	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .2% FROM 12-07-2015 TO 12-08-2015	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 .24% FROM 12-08-2015 TO 12-09-2015	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .24% FROM 12-10-2015 TO 12-11-2015	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .25% FROM 11-22-2016 TO 11-23-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .26% FROM 12-09-2015 TO 12-10-2015	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .26% FROM 12-15-2015 TO 12-16-2015	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 .28% FROM 11-21-2016 TO 11-22-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-26-2016 TO 05-27-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .29% FROM 12-22-2015 TO 12-23-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		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 .3% FROM 12-16-2015 TO 12-17-2015				
		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 .31% FROM 03-22-2016 TO 03-23-2016				
		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 .31% FROM 11-18-2016 TO 11-21-2016				
		Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .31% FROM 12-23-2015 TO 12-24-2015				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .33% FROM 04-21-2016 TO 04-22-2016				
		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 .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .34% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-25-2016 TO 05-26-2016				
		Acquisitions	36,100,000.00	-36,100,000.00	
		Dispositions	-36,100,000.00		36,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .34% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .35% FROM 10-21-2016 TO 10-24-2016	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	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 .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .36% FROM 11-17-2016 TO 11-18-2016	Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .37% FROM 10-19-2016 TO 10-20-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .38% FROM 05-03-2016 TO 05-04-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .38% FROM 12-17-2015 TO 12-18-2015	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 .39% FROM 02-23-2016 TO 02-24-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-04-2016 TO 05-05-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-24-2016 TO 05-25-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016				
		Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .4% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-04-2016 TO 03-07-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-30-2016 TO 03-31-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .4% FROM 06-06-2016 TO 06-07-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .4% FROM 07-19-2016 TO 07-20-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .4% FROM 08-23-2016 TO 08-24-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .4% FROM 12-18-2015 TO 12-21-2015	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-04-2016 TO 01-05-2016	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-05-2016 TO 01-06-2016	Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-07-2016 TO 01-08-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-12-2016 TO 01-13-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-13-2016 TO 01-14-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-14-2016 TO 01-15-2016				
		Acquisitions	18,300,000.00	-18,300,000.00	
		Dispositions	-18,300,000.00		18,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-19-2016 TO 01-20-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-31-2016 TO 06-01-2016				
		Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-01-2016 TO 06-02-2016				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-02-2016 TO 06-03-2016				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 10-20-2016 TO 10-21-2016				
		Acquisitions	31,400,000.00	-31,400,000.00	
		Dispositions	-31,400,000.00		31,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-02-2016 TO 11-03-2016				
		Acquisitions	35,900,000.00	-35,900,000.00	
		Dispositions	-35,900,000.00		35,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-16-2016 TO 11-17-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .41% FROM 12-24-2015 TO 12-28-2015	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .42% FROM 01-06-2016 TO 01-07-2016	Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .42% FROM 01-11-2016 TO 01-12-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-29-2016 TO 05-02-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-05-2016 TO 05-06-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-11-2016 TO 05-12-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-19-2016 TO 09-20-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-21-2016 TO 09-22-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .42% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .43% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-03-2016 TO 03-04-2016				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-14-2016 TO 03-15-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-16-2016 TO 03-17-2016				
		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 .43% FROM 04-12-2016 TO 04-13-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-13-2016 TO 05-16-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 06-03-2016 TO 06-06-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .43% FROM 09-20-2016 TO 09-21-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-01-2016 TO 11-02-2016	Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-08-2016 TO 11-09-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-08-2016 TO 01-11-2016	Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-15-2016 TO 01-19-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-27-2016 TO 01-28-2016	Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 02-25-2016 TO 02-26-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-11-2016 TO 04-12-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-13-2016 TO 04-14-2016				
		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 .44% FROM 07-21-2016 TO 07-22-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-27-2016 TO 07-28-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 10-18-2016 TO 10-19-2016				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 01-26-2016 TO 01-27-2016				
		Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-01-2016 TO 02-02-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 03-24-2016 TO 03-28-2016				
		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 .45% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 04-22-2016 TO 04-25-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .45% FROM 06-08-2016 TO 06-09-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-25-2016 TO 07-26-2016	Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-28-2016 TO 07-29-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016	Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 10-24-2016 TO 10-25-2016	Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .45% FROM 11-07-2016 TO 11-08-2016	Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .46% FROM 01-20-2016 TO 01-21-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .46% FROM 02-08-2016 TO 02-09-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 03-29-2016 TO 03-30-2016	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 04-01-2016 TO 04-04-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 04-15-2016 TO 04-18-2016				
		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 .46% FROM 06-09-2016 TO 06-10-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-09-2016 TO 08-10-2016				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-22-2016 TO 08-23-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 10-28-2016 TO 10-31-2016				
		Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .46% FROM 12-28-2015 TO 12-29-2015				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-09-2016 TO 02-10-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 06-20-2016 TO 06-21-2016	Acquisitions	36,000,000.00	-36,000,000.00	
		Dispositions	-36,000,000.00		36,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .47% FROM 07-13-2016 TO 07-14-2016	Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .47% FROM 08-10-2016 TO 08-11-2016	Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-09-2016 TO 11-10-2016	Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-14-2016 TO 11-15-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-15-2016 TO 11-16-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 01-21-2016 TO 01-22-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-10-2016 TO 02-11-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-12-2016 TO 02-16-2016	Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-17-2016 TO 02-18-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-13-2016 TO 06-14-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-14-2016 TO 06-15-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 07-18-2016 TO 07-19-2016				
		Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-25-2016 TO 08-26-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-30-2016 TO 08-31-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .48% FROM 12-29-2015 TO 12-30-2015				
		Acquisitions	33,800,000.00	-33,800,000.00	
		Dispositions	-33,800,000.00		33,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 01-25-2016 TO 01-26-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-10-2016 TO 06-13-2016				
		Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-21-2016 TO 06-22-2016				
		Acquisitions	36,300,000.00	-36,300,000.00	
		Dispositions	-36,300,000.00		36,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-06-2016 TO 07-07-2016	Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-12-2016 TO 07-13-2016	Acquisitions	37,400,000.00	-37,400,000.00	
		Dispositions	-37,400,000.00		37,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-14-2016 TO 07-15-2016	Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-22-2016 TO 07-25-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-01-2016 TO 08-02-2016	Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-19-2016 TO 08-22-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-06-2016 TO 09-07-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-07-2016 TO 09-08-2016	Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .49% FROM 10-11-2016 TO 10-12-2016	Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 01-28-2016 TO 01-29-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 02-05-2016 TO 02-08-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .5% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-26-2016 TO 08-29-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-29-2016 TO 08-30-2016				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-03-2016 TO 11-04-2016				
		Acquisitions	35,700,000.00	-35,700,000.00	
		Dispositions	-35,700,000.00		35,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-04-2016 TO 11-07-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .51% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-16-2016 TO 06-17-2016				
		Acquisitions	35,100,000.00	-35,100,000.00	
		Dispositions	-35,100,000.00		35,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-22-2016 TO 06-23-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 07-07-2016 TO 07-08-2016				
		Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-02-2016 TO 08-03-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-17-2016 TO 08-18-2016	Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-02-2016 TO 09-06-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-16-2016 TO 09-19-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-26-2016 TO 09-27-2016	Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .51% FROM 10-14-2016 TO 10-17-2016	Acquisitions	29,900,000.00	-29,900,000.00	
		Dispositions	-29,900,000.00		29,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-08-2016 TO 07-11-2016	Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-11-2016 TO 07-12-2016	Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-15-2016 TO 07-18-2016	Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-12-2016 TO 08-15-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-16-2016 TO 08-17-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-08-2016 TO 09-09-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-13-2016 TO 09-14-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-14-2016 TO 09-15-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .53% FROM 06-15-2016 TO 06-16-2016				
		Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-08-2016 TO 08-09-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-18-2016 TO 08-19-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .53% FROM 09-12-2016 TO 09-13-2016				
		Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-07-2016 TO 10-11-2016				
		Acquisitions	32,400,000.00	-32,400,000.00	
		Dispositions	-32,400,000.00		32,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-27-2016 TO 10-28-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016				
		Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-31-2016 TO 09-01-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-01-2016 TO 09-02-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-23-2016 TO 09-26-2016	Acquisitions	37,400,000.00	-37,400,000.00	
		Dispositions	-37,400,000.00		37,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-17-2016 TO 10-18-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-31-2016 TO 11-01-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .54% FROM 11-10-2016 TO 11-14-2016	Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .55% FROM 01-29-2016 TO 02-01-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 07-29-2016 TO 08-01-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-04-2016 TO 08-05-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-05-2016 TO 08-08-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .55% FROM 09-09-2016 TO 09-12-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .55% FROM 10-12-2016 TO 10-13-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .57% FROM 09-15-2016 TO 09-16-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .58% FROM 01-22-2016 TO 01-25-2016				
		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 .58% FROM 10-03-2016 TO 10-04-2016				
		Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .58% FROM 12-31-2015 TO 01-04-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .59% FROM 06-23-2016 TO 06-24-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .59% FROM 10-13-2016 TO 10-14-2016				
		Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .6% FROM 06-29-2016 TO 06-30-2016				
		Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .65% FROM 07-01-2016 TO 07-05-2016				
		Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .66% FROM 10-06-2016 TO 10-07-2016				
		Acquisitions	32,100,000.00	-32,100,000.00	
		Dispositions	-32,100,000.00		32,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .67% FROM 06-28-2016 TO 06-29-2016				
		Acquisitions	34,700,000.00	-34,700,000.00	
		Dispositions	-34,700,000.00		34,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .69% FROM 09-27-2016 TO 09-28-2016				
		Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .7% FROM 10-05-2016 TO 10-06-2016				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .76% FROM 10-04-2016 TO 10-05-2016	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016	Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-27-2016 TO 06-28-2016	Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-30-2016 TO 07-01-2016	Acquisitions	36,200,000.00	-36,200,000.00	
		Dispositions	-36,200,000.00		36,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .83% FROM 09-28-2016 TO 09-29-2016	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .94% FROM 09-29-2016 TO 09-30-2016	Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.3% FROM 09-30-2016 TO 10-03-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU .19% FROM 12-03-2015 TO 12-04-2015	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .32% FROM 04-28-2016 TO 04-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,300,000.00	-25,300,000.00	
		Dispositions	-25,300,000.00		25,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .33% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .33% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	22,600,000.00	-22,600,000.00	
		Dispositions	-22,600,000.00		22,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 04-27-2016 TO 04-28-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .36% FROM 04-19-2016 TO 04-20-2016				
		Acquisitions	19,800,000.00	-19,800,000.00	
		Dispositions	-19,800,000.00		19,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .36% FROM 04-20-2016 TO 04-21-2016				
		Acquisitions	14,000,000.00	-14,000,000.00	
		Dispositions	-14,000,000.00		14,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .37% FROM 04-26-2016 TO 04-27-2016				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .38% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	19,500,000.00	-19,500,000.00	
		Dispositions	-19,500,000.00		19,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .39% FROM 03-18-2016 TO 03-21-2016	Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU .39% FROM 07-19-2016 TO 07-20-2016	Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-05-2016 TO 05-06-2016	Acquisitions	19,100,000.00	-19,100,000.00	
		Dispositions	-19,100,000.00		19,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	19,400,000.00	-19,400,000.00	
		Dispositions	-19,400,000.00		19,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	24,300,000.00	-24,300,000.00	
		Dispositions	-24,300,000.00		24,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .42% FROM 05-11-2016 TO 05-12-2016	Acquisitions	25,600,000.00	-25,600,000.00	
		Dispositions	-25,600,000.00		25,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .42% FROM 05-13-2016 TO 05-16-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,900,000.00	-20,900,000.00	
		Dispositions	-20,900,000.00		20,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-11-2016 TO 04-12-2016				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-22-2016 TO 04-25-2016				
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .45% FROM 03-24-2016 TO 03-28-2016	Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	19,400,000.00	-19,400,000.00	
		Dispositions	-19,400,000.00		19,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU .45% FROM 06-07-2016 TO 06-08-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .45% FROM 11-15-2016 TO 11-16-2016	Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 03-15-2016 TO 03-16-2016	Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 04-15-2016 TO 04-18-2016	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 04-15-2016 TO 04-18-2016	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU .48% FROM 08-25-2016 TO 08-26-2016	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .5% FROM 11-03-2016 TO 11-04-2016	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .5% FROM 11-04-2016 TO 11-07-2016	Acquisitions	22,700,000.00	-22,700,000.00	
		Dispositions	-22,700,000.00		22,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-01-2015 TO 12-02-2015	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-01-2015 TO 12-02-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 12-11-2015 TO 12-14-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .21% FROM 12-07-2015 TO 12-08-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 12-08-2015 TO 12-09-2015				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 12-10-2015 TO 12-11-2015				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 11-21-2016 TO 11-22-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 11-29-2016 TO 11-30-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 12-09-2015 TO 12-10-2015	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 12-15-2015 TO 12-16-2015	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .28% FROM 12-22-2015 TO 12-23-2015	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 03-22-2016 TO 03-23-2016	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 .3% FROM 03-22-2016 TO 03-23-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 11-28-2016 TO 11-29-2016	Acquisitions	33,100,000.00	-33,100,000.00	
		Dispositions	-33,100,000.00		33,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 12-16-2015 TO 12-17-2015	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 11-18-2016 TO 11-21-2016	Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 12-16-2015 TO 12-17-2015	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 12-23-2015 TO 12-24-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 04-21-2016 TO 04-22-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .33% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 03-23-2016 TO 03-24-2016				
		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 .34% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 05-19-2016 TO 05-20-2016				
		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 .35% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 03-21-2016 TO 03-22-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .37% FROM 02-23-2016 TO 02-24-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .37% FROM 02-23-2016 TO 02-24-2016	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 .37% FROM 04-26-2016 TO 04-27-2016	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 .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 02-26-2016 TO 02-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 03-30-2016 TO 03-31-2016				
		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 .38% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-01-2016 TO 03-02-2016				
		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 .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-02-2016 TO 03-03-2016				
		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 .39% FROM 03-09-2016 TO 03-10-2016				
		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 .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-18-2016 TO 05-19-2016	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-18-2016 TO 05-19-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 01-04-2016 TO 01-05-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-07-2016 TO 03-08-2016	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 .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-08-2016 TO 03-09-2016	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 .4% FROM 03-09-2016 TO 03-10-2016	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 .4% FROM 04-06-2016 TO 04-07-2016	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 12-24-2015 TO 12-28-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-05-2016 TO 01-06-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-07-2016 TO 01-08-2016				
		Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-12-2016 TO 01-13-2016				
		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 .41% FROM 01-19-2016 TO 01-20-2016				
		Acquisitions	12,100,000.00	-12,100,000.00	
		Dispositions	-12,100,000.00		12,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 03-04-2016 TO 03-07-2016				
		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 .41% FROM 03-04-2016 TO 03-07-2016				
		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 .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-11-2016 TO 05-12-2016				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 01-06-2016 TO 01-07-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 01-11-2016 TO 01-12-2016	Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-08-2016 TO 04-11-2016	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 .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-14-2016 TO 04-15-2016	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 .42% FROM 05-05-2016 TO 05-06-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-13-2016 TO 05-16-2016	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 01-15-2016 TO 01-19-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 02-25-2016 TO 02-26-2016				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 03-14-2016 TO 03-15-2016				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 03-14-2016 TO 03-15-2016				
		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 .43% FROM 03-16-2016 TO 03-17-2016				
		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 .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 04-13-2016 TO 04-14-2016				
		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 .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 01-26-2016 TO 01-27-2016	Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 02-22-2016 TO 02-23-2016	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 .44% FROM 03-03-2016 TO 03-04-2016	Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 03-03-2016 TO 03-04-2016	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 .44% FROM 03-10-2016 TO 03-11-2016	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 .44% FROM 03-11-2016 TO 03-14-2016	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 .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 03-17-2016 TO 03-18-2016	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 .44% FROM 04-04-2016 TO 04-05-2016	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 .44% FROM 04-04-2016 TO 04-05-2016	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 .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 04-22-2016 TO 04-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-01-2016 TO 02-02-2016				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 03-10-2016 TO 03-11-2016				
		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 .45% FROM 03-11-2016 TO 03-14-2016				
		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 .45% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 02-12-2016 TO 02-16-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 03-28-2016 TO 03-29-2016	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 03-28-2016 TO 03-29-2016	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 .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 04-01-2016 TO 04-04-2016	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 .46% FROM 04-15-2016 TO 04-18-2016	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 .46% FROM 04-15-2016 TO 04-18-2016	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 11-14-2016 TO 11-15-2016	Acquisitions	29,800,000.00	-29,800,000.00	
		Dispositions	-29,800,000.00		29,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 01-21-2016 TO 01-22-2016	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 .47% FROM 02-18-2016 TO 02-19-2016	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 .47% FROM 02-18-2016 TO 02-19-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 02-19-2016 TO 02-22-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 02-19-2016 TO 02-22-2016				

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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
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-15-2016 TO 03-16-2016				
		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 .47% FROM 03-29-2016 TO 03-30-2016				
		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 .47% FROM 03-29-2016 TO 03-30-2016				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-10-2016 TO 02-11-2016				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 06-13-2016 TO 06-14-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 01-25-2016 TO 01-26-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 01-28-2016 TO 01-29-2016	Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-03-2016 TO 02-04-2016	Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-16-2016 TO 02-17-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-16-2016 TO 02-17-2016	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 .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 07-14-2016 TO 07-15-2016	Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .5% FROM 02-11-2016 TO 02-12-2016	Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .5% FROM 12-31-2015 TO 01-04-2016	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .51% FROM 09-26-2016 TO 09-27-2016	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 .52% FROM 07-11-2016 TO 07-12-2016	Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .52% FROM 08-12-2016 TO 08-15-2016	Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 01-22-2016 TO 01-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-03-2016 TO 08-04-2016				
		Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 11-10-2016 TO 11-14-2016				
		Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .55% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .8% FROM 06-30-2016 TO 07-01-2016				
		Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .33% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .39% FROM 03-01-2016 TO 03-02-2016				
		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 .4% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .4% FROM 03-08-2016 TO 03-09-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .4% FROM 04-29-2016 TO 05-02-2016				
		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 .41% FROM 05-05-2016 TO 05-06-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .42% FROM 01-07-2016 TO 01-08-2016	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 .42% FROM 01-13-2016 TO 01-14-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .42% FROM 01-19-2016 TO 01-20-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 04-07-2016 TO 04-08-2016	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 04-14-2016 TO 04-15-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 05-06-2016 TO 05-09-2016	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .45% FROM 01-20-2016 TO 01-21-2016	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .47% FROM 02-09-2016 TO 02-10-2016	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .47% FROM 02-12-2016 TO 02-16-2016	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 .47% FROM 03-29-2016 TO 03-30-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .48% FROM 02-02-2016 TO 02-03-2016				

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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
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .49% FROM 02-05-2016 TO 02-08-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN S .49% FROM 07-06-2016 TO 07-07-2016				
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .5% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN S .5% FROM 09-26-2016 TO 09-27-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN S .52% FROM 12-31-2015 TO 01-04-2016				
		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 .53% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .15% FROM 12-01-2015 TO 12-02-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .17% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .24% FROM 12-10-2015 TO 12-11-2015	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .28% FROM 12-09-2015 TO 12-21-2015	Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .29% FROM 12-22-2015 TO 12-23-2015	Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .3% FROM 03-22-2016 TO 03-23-2016	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .31% FROM 12-23-2015 TO 12-24-2015	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .33% FROM 12-21-2015 TO 12-22-2015	Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .36% FROM 01-04-2016 TO 01-19-2016	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .38% FROM 02-26-2016 TO 02-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC .4% FROM 06-06-2016 TO 06-20-2016				
		Acquisitions	25,900,000.00	-25,900,000.00	
		Dispositions	-25,900,000.00		25,900,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .41% FROM 01-11-2016 TO 01-12-2016				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .41% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .41% FROM 12-24-2015 TO 12-28-2015				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .42% FROM 04-29-2016 TO 05-02-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .42% FROM 05-12-2016 TO 05-13-2016				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .42% FROM 12-21-2015 TO 01-04-2016				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .42% FROM 12-30-2015 TO 12-31-2015	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .43% FROM 03-03-2016 TO 03-04-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .43% FROM 03-16-2016 TO 03-17-2016	Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .44% FROM 02-25-2016 TO 02-26-2016	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .44% FROM 03-10-2016 TO 03-11-2016	Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .44% FROM 07-26-2016 TO 07-27-2016	Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .44% FROM 11-01-2016 TO 11-02-2016	Acquisitions	24,000,000.00	-24,000,000.00	
		Dispositions	-24,000,000.00		24,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .45% FROM 01-26-2016 TO 01-27-2016	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 .45% FROM 10-28-2016 TO 10-31-2016	Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .46% FROM 01-20-2016 TO 01-21-2016	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .46% FROM 02-08-2016 TO 02-09-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .46% FROM 12-28-2015 TO 12-29-2015				
		Acquisitions	12,400,000.00	-12,400,000.00	
		Dispositions	-12,400,000.00		12,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 01-21-2016 TO 01-22-2016				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 02-09-2016 TO 02-10-2016				
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .47% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799AUG3	BUY TO OPEN REPO W/MLPFS INC .49% FROM 08-01-2016 TO 08-02-2016				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .5% FROM 01-28-2016 TO 01-29-2016				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .5% FROM 10-11-2016 TO 10-25-2016				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .51% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .53% FROM 10-27-2016 TO 10-28-2016				
		Acquisitions	26,500,000.00	-26,500,000.00	
		Dispositions	-26,500,000.00		26,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .58% FROM 12-31-2015 TO 01-04-2016	Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799SEP2	BUY TO OPEN REPO W/MLPFS INC .65% FROM 09-27-2016 TO 10-11-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .34% FROM 03-23-2016 TO 03-24-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .35% FROM 05-02-2016 TO 05-03-2016	Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JUL3	BUY TO OPEN REPO W/TORONTO D .4% FROM 07-19-2016 TO 07-20-2016	Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799AUG3	BUY TO OPEN REPO W/TORONTO D .4% FROM 08-23-2016 TO 08-24-2016	Acquisitions	30,500,000.00	-30,500,000.00	
		Dispositions	-30,500,000.00		30,500,000.00
C77799DEC4	BUY TO OPEN REPO W/TORONTO D .4% FROM 12-24-2015 TO 12-28-2015	Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .41% FROM 05-31-2016 TO 06-01-2016	Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .42% FROM 04-29-2016 TO 05-02-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .45% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .46% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .46% FROM 04-01-2016 TO 04-04-2016				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799AUG3	BUY TO OPEN REPO W/TORONTO D .46% FROM 08-22-2016 TO 08-23-2016				
		Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799JUN9	BUY TO OPEN REPO W/TORONTO D .57% FROM 06-23-2016 TO 06-24-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799OCT5	BUY TO OPEN REPO W/WACHOVIA .4% FROM 10-25-2016 TO 10-26-2016				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799JUL3	BUY TO OPEN REPO W/WACHOVIA .44% FROM 07-26-2016 TO 07-27-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799OCT5	BUY TO OPEN REPO W/WACHOVIA .46% FROM 10-26-2016 TO 10-27-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C05605H100	BWX TECHNOLOGIES INC COM				
		Acquisitions	11,921.00	-450,176.50	
		Dispositions	-6,150.00		231,293.45
S6536651	BYD CO 'H'CNY1				
		Acquisitions	23,000.00	-131,095.23	
		Dispositions	-23,000.00		132,154.29
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	6,100.00	-438,542.18	
		Dispositions	-600.00		43,364.08

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C132011107	CAMBREX CORP COM	Acquisitions	1,070.00	-46,172.52	
		Dispositions	-228.00		9,733.37
C13321L108	CAMECO CORP COM	Dispositions	-14,400.00		168,652.04
S2158684	CAMECO CORP COM	Acquisitions	25,400.00	-325,687.13	
		Dispositions	-25,400.00		287,341.39
S4163437	CAPGEMINI EUR8	Acquisitions	295.00	-25,553.61	
		Dispositions	-3,952.00		328,099.15
C143130102	CARMAX INC COM	Acquisitions	3,600.00	-175,229.42	
		Dispositions	-1,400.00		82,557.17
S3121522	CARNIVAL PLC ORD USD1.66	Acquisitions	6,000.00	-313,255.32	
		Dispositions	-6,000.00		295,456.42
C144577103	CARRIZO OIL & GAS INC COM	Acquisitions	684.00	-20,409.65	
		Dispositions	-145.00		4,660.21
C12503M108	CBOE HOLDINGS INC COM	Acquisitions	568.00	-38,739.97	
		Dispositions	-4,515.00		305,944.61
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	11,400.00	-314,625.92	
		Dispositions	-1,500.00		43,211.20
C1248EPBP7	CCO HLDGS LLC / 5.875% DUE 04-01-2024	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		175,000.00
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	123,000.00	-123,000.00	
		Dispositions	-33,000.00		33,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	1,000.00	-1,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-477,000.00		477,000.00
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	64,000.00	-64,000.00	
		Dispositions	-64,000.00		64,000.00
S2171573	CDN NATURAL RESOURCES COMMON STOCK	Acquisitions	9,135.00	-260,395.25	
		Dispositions	-1,560.00		32,593.65
S9E54AZL	CDS / STS ICE_NWSCUS 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9E1KFFL	CDS / STS ICE_NWSCUS 12-20-2020 SWPC0B1G7	Acquisitions	2,900,000.00	-1,861.80	
		Dispositions	-2,900,000.00		0.00
S9E1KFFU	CDS / STS ICE_NWSCUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	Acquisitions	2,900,000.00	-11,820.31	
		Dispositions	-2,900,000.00		6,932.69
S9E54AZU	CDS / STS ICE_NWSCUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	-8,060.63	
		Dispositions	-700,000.00		10,722.99
S9E92LZL	CDS / STS ICE_SBSIUS 06-20-2020 SWPC09OW2	Acquisitions	1,470,000.00	-109,155.67	
		Dispositions	-1,470,000.00		115,838.61
S9E92MCL	CDS / STS ICE_SBSIUS 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9E92LZU	CDS / STS ICE_SBSIUS PURC PROTECTION ON CDX NAHYS24V3 5Y 06-20-2020 SWPC09OW2	Acquisitions	1,470,000.00	0.00	
		Dispositions	-1,470,000.00		0.00
S9E92MCU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	-10,722.99	
		Dispositions	-700,000.00		9,618.11
C12514G108	CDW CORP COM	Acquisitions	11,800.00	-458,670.24	
		Dispositions	-1,400.00		67,502.53

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C150870103	CELANESE CORP DEL COM SER A STK	Acquisitions	693.00	-43,915.60	
		Dispositions	-1,990.00		124,432.94
C151020104	CELGENE CORP COM	Acquisitions	1,348.00	-148,449.88	
		Dispositions	-167.00		17,856.30
C15134NAE6	CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B	Acquisitions	250,000.00	-247,500.00	
		Dispositions	-25,562.50		25,531.25
C15135BAG6	CENTENE CORP DEL 6.125% DUE 02-15-2024	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		97,850.00
C15135B101	CENTENE CORP DEL COM	Acquisitions	7,619.00	-462,402.24	
		Dispositions	-188.00		11,987.15
C156700BA3	CENTURYLINK INC 7.5% DUE 04-01-2024	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		125,468.75
C19499VD14	CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD	Acquisitions	1,908.96	-1,809,790.00	
		Dispositions	-5,240.98		5,000,000.00
C16119P108	CHARTER COMMUNICATIONS INC NEW CL A CL A	Acquisitions	976.00	-257,807.59	
		Dispositions	-476.84		128,979.28
		Free Receipt	4,701.84		
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Acquisitions	2,108.00	-169,415.97	
		Dispositions	-2,308.00		183,167.25
C16359R103	CHEMED CORP NEW COM	Acquisitions	2,080.00	-288,087.03	
		Dispositions	-340.00		46,734.57
S6718976	CHINA LIFE INSURANCE CO 'H' CNY1	Acquisitions	82,000.00	-178,949.75	
		Dispositions	-82,000.00		175,445.86

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6073556	CHINA MOBILE LTD HKD0.10	Acquisitions	33,500.00	-422,171.25	
		Dispositions	-86,800.00		968,742.36
S6192150	CHINA OVERSEAS LAND & INVESTMNT HKD0.10	Acquisitions	52,000.00	-168,962.64	
		Dispositions	-36,000.00		105,256.84
S6432801	CHIPBOND TECHNOLO TWD10	Acquisitions	27,000.00	-41,936.13	
		Dispositions	-27,000.00		33,377.64
C169905106	CHOICE HOTELS INTL INC COM	Acquisitions	183.00	-9,177.01	
		Dispositions	-7,149.00		353,266.40
S4061393	CHRISTIAN DIOR SE EUR2	Acquisitions	89.00	-14,384.13	
		Dispositions	-956.00		172,451.68
C12543DAU4	CHS / CMNTY HLTH 5.125% DUE 08-01-2021	Acquisitions	315,000.00	-309,712.50	
		Dispositions	-640,000.00		638,683.75
C12543DAV2	CHS / CMNTY HLTH 6.875% DUE 02-01-2022	Acquisitions	250,000.00	-225,475.00	
		Dispositions	-250,000.00		217,262.50
C12543DAL4	CHS / CMNTY HLTH 8% DUE 11-15-2019	Acquisitions	1,175,000.00	-1,087,956.25	
		Dispositions	-750,000.00		731,142.50
SB3KT0S5	CI FINANCIAL CORP COMSTK	Acquisitions	2,473.00	-54,711.91	
		Dispositions	-8,215.00		174,513.35
C171871AP1	CIN BELL INC NEW 7% DUE 07-15-2024	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		136,175.00
C17275R102	CISCO SYSTEMS INC	Acquisitions	8,460.00	-248,436.22	
		Dispositions	-1,320.00		41,712.14
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	865,000.00	-864,489.65	
		Dispositions	-50,000.00		50,222.00
SBWH5X24	CITIGROUP INC 3.875% DUE 03-26-2025				
		Acquisitions	45,000.00	-42,665.85	
		Dispositions	-45,000.00		41,887.35
SBSPCB69	CITIGROUP INC 4.3% DUE 11-20-2026				
		Acquisitions	175,000.00	-177,324.00	
		Dispositions	-30,000.00		31,309.80
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027				
		Acquisitions	70,000.00	-73,101.00	
		Dispositions	-600,000.00		619,375.85
SBZ57VQ3	CITIGROUP INC 4.6% DUE 03-09-2026				
		Acquisitions	1,470,000.00	-1,483,473.45	
		Dispositions	-665,000.00		687,898.55
C172967KM2	CITIGROUP INC 6.25% DUE 12-31-2049				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		187,275.00
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	7,800.00	-350,225.29	
		Dispositions	-9,300.00		414,744.97
SBD82Q99	CITIZENS FINL 2.375% DUE 07-28-2021				
		Acquisitions	485,000.00	-484,747.80	
		Dispositions	-485,000.00		485,089.70
SBW9P816	CK HUTCHISON HLDGS HKD1				
		Acquisitions	10,000.00	-133,179.00	
		Dispositions	-52,000.00		604,225.50
S7113990	CLARIANT AG CHF3.70 (REGD)				
		Acquisitions	835.00	-14,302.17	
		Dispositions	-9,136.00		159,523.74
C184496AL1	CLEAN HBRS INC 5.125% DUE 06-01-2021				
		Acquisitions	95,000.00	-96,225.00	
		Dispositions	-395,000.00		405,985.81
C184502BT8	CLEAR CHANNEL 10% DUE 01-15-2018				
		Acquisitions	75,000.00	-26,437.50	
		Dispositions	-75,000.00		37,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C18451QAL2	CLEAR CHANNEL WW H INC 6.5% 11-15-2022	Acquisitions	25,000.00	-23,937.50	
		Dispositions	-75,000.00		75,000.00
S9E3JVQL	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	-139,900.72	
		Dispositions	-2,600,000.00		6,326.28
S9E3JVQU	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		0.00
S9DZUSSL	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	Acquisitions	14,500,000.00	-1,122,064.83	
		Dispositions	-14,500,000.00		0.00
S9DZUSSU	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	Acquisitions	14,500,000.00	-48,606.30	
		Dispositions	-14,500,000.00		0.00
S9E6UBBL	CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	15,950,000.00	-440,896.89	
		Dispositions	-15,950,000.00		374,302.80
S9E6UBBU	CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	15,950,000.00	0.00	
		Dispositions	-15,950,000.00		0.00
S9E93BGL	CME_IRS CME_SBSIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	-112,913.75	
		Dispositions	-2,600,000.00		139,900.72
S9E93BGU	CME_IRS CME_SBSIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		0.00
S9E75CSL	CME_IRS CME_SBSIUS USD P 1.09%/R 3M LIBOR 02/28/2021 IRSVL504472-OF01	Acquisitions	810,000.00	-4,854.91	
		Dispositions	-810,000.00		0.00
S9E75CSU	CME_IRS CME_SBSIUS USD P 1.09%/R 3M LIBOR 02/28/2021 IRSVL504472-OF01	Acquisitions	810,000.00	-1,148.94	
		Dispositions	-810,000.00		1,148.94
S9E7L07L	CME_IRS CME_SBSIUS USD P 1.33%/R 3M LIBOR 07/11/2026 IRSVL505278				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		0.00
S9E7L07U	CME_IRS CME_SBSIUS USD P 1.33%/R 3M LIBOR 07/11/2026 IRSLV505278	Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		4,984.37
S9E8SJ4L	CME_IRS CME_SBSIUS USD P 1.39%/R 3M LIBOR 08/16/2026 IRSLV505517	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		0.00
S9E8SJ4U	CME_IRS CME_SBSIUS USD P 1.39%/R 3M LIBOR 08/16/2026 IRSLV505517	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		14,690.65
S9E8W63L	CME_IRS CME_SBSIUS USD P 1.44%/R 3M LIBOR 08/22/2026 IRSLV505539	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E8W63U	CME_IRS CME_SBSIUS USD P 1.44%/R 3M LIBOR 08/22/2026 IRSLV505539	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		6,109.06
S9E6DNHL	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF01	Acquisitions	104,000.00	-1,317.12	
		Dispositions	-104,000.00		1,260.00
S9E6DNHU	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF01	Acquisitions	104,000.00	0.00	
		Dispositions	-104,000.00		0.00
S9E6V18L	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF02	Acquisitions	136,000.00	-5,393.40	
		Dispositions	-136,000.00		2,948.40
S9E6V18U	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF02	Acquisitions	136,000.00	0.00	
		Dispositions	-136,000.00		0.00
S9E2FN DL	CME_IRS CME_SBSIUS USD P 1.89%/R 3M LIBOR 06/11/2020 IRSLV503263-OF02	Acquisitions	980,000.00	-47,326.23	
		Dispositions	-980,000.00		37,833.90
S9E2FN DU	CME_IRS CME_SBSIUS USD P 1.89%/R 3M LIBOR 06/11/2020 IRSLV503263-OF02	Acquisitions	980,000.00	0.00	
		Dispositions	-980,000.00		0.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9EYGENL	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 10/24/2046 IRSLV505915	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9EYGENU	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 10/24/2046 IRSLV505915	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		5,284.36
S9E37N7L	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF01	Acquisitions	404,000.00	0.00	
		Dispositions	-404,000.00		0.00
S9E37N7U	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF01	Acquisitions	404,000.00	-11,818.49	
		Dispositions	-404,000.00		8,960.22
S9E6DRVL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF03	Acquisitions	418,000.00	-1,051.63	
		Dispositions	-418,000.00		0.00
S9E6DRVU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF03	Acquisitions	418,000.00	-5,900.00	
		Dispositions	-418,000.00		0.00
S9E6MXRL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF04	Acquisitions	62,000.00	-2,017.96	
		Dispositions	-62,000.00		600.00
S9E6MXRU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF04	Acquisitions	62,000.00	0.00	
		Dispositions	-62,000.00		0.00
S9E6V17L	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF05	Acquisitions	59,000.00	-3,013.60	
		Dispositions	-59,000.00		1,701.90
S9E6V17U	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF05	Acquisitions	59,000.00	0.00	
		Dispositions	-59,000.00		0.00
S9E73USL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF06	Acquisitions	147,000.00	-1,081.37	
		Dispositions	-147,000.00		1,000.00
S9E73USU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF06				

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		Acquisitions	147,000.00	0.00	
		Dispositions	-147,000.00		0.00
S9E1WHUL	CME_IRS CME_SBSIUS USD P 2.07%/R 3M LIBOR 01/11/2026 IRSLV504157-OF01	Acquisitions	400,000.00	-7,497.42	
		Dispositions	-400,000.00		5,709.63
S9E1WHUU	CME_IRS CME_SBSIUS USD P 2.07%/R 3M LIBOR 01/11/2026 IRSLV504157-OF01	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E2A04L	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 02/04/2046 IRSLV504337-OF01	Acquisitions	200,000.00	-6,789.27	
		Dispositions	-200,000.00		3,800.00
S9E2A04U	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 02/04/2046 IRSLV504337-OF01	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9D3VZCL	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686	Acquisitions	260,000.00	-7,086.78	
		Dispositions	260,000.00		0.00
S9D3VZCU	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686	Acquisitions	-260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E1WHVL	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF01	Acquisitions	41,000.00	-518.62	
		Dispositions	-41,000.00		0.00
S9E1WHVU	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF01	Acquisitions	41,000.00	-219.25	
		Dispositions	-41,000.00		0.00
S9E2A02L	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF02	Acquisitions	359,000.00	-22,371.46	
		Dispositions	-359,000.00		16,689.13
S9E2A02U	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF02	Acquisitions	359,000.00	0.00	
		Dispositions	-359,000.00		0.00
S9E2A01L	CME_IRS CME_SBSIUS USD P 2.55%/R 3M LIBOR 01/11/2046 IRSLV504159-OF01	Acquisitions	170,000.00	-18,013.41	
		Dispositions	-170,000.00		14,718.02

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S9E2A01U	CME_IRS CME_SBSIUS USD P 2.55%/R 3M LIBOR 01/11/2046 IRSLV504159-OF01	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E3220L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.09% 02/28/2021 IRSLV504472	Acquisitions	810,000.00	0.00	
		Dispositions	-810,000.00		0.00
S9E3220U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.09% 02/28/2021 IRSLV504472	Acquisitions	810,000.00	0.00	
		Dispositions	-810,000.00		4,854.91
S9E8EWTL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.33% 07/11/2026 IRSLV505278-OF01	Acquisitions	510,000.00	-4,984.37	
		Dispositions	-510,000.00		4,282.78
S9E8EWTU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.33% 07/11/2026 IRSLV505278-OF01	Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		0.00
S9EYXEWL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.39% 08/16/2026 IRSLV505517-OF01	Acquisitions	530,000.00	-28,700.09	
		Dispositions	-530,000.00		14,009.44
S9EYXEWU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.39% 08/16/2026 IRSLV505517-OF01	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		0.00
S9EYXERL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.44% 08/22/2026 IRSLV505539-OF01	Acquisitions	260,000.00	-11,879.55	
		Dispositions	-260,000.00		5,770.49
S9EYXERU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.44% 08/22/2026 IRSLV505539-OF01	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E36RXL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.67% 03/03/2026 IRSLV504524	Acquisitions	240,000.00	0.00	
		Dispositions	-240,000.00		0.00
S9E36RXU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.67% 03/03/2026 IRSLV504524	Acquisitions	240,000.00	0.00	
		Dispositions	-240,000.00		3,762.12
S9EYXEXL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 10/24/2046 IRSLV505915-OF01				

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		Acquisitions	170,000.00	-10,422.52	
		Dispositions	-170,000.00		5,138.16
S9EYXEXU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 10/24/2046 IRSLV505915-OF01	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E3221L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470	Acquisitions	1,090,000.00	-8,960.22	
		Dispositions	-1,090,000.00		0.00
S9E3221U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470	Acquisitions	1,090,000.00	0.00	
		Dispositions	-1,090,000.00		4,462.66
S9E17G1L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.07% 01/11/2026 IRSLV504157	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E17G1U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.07% 01/11/2026 IRSLV504157	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		7,497.42
S9D6LNUL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037	Acquisitions	790,000.00	-7,531.40	
		Dispositions	529,000.00		0.00
S9D6LNUU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037	Acquisitions	-529,000.00	0.00	
		Dispositions	-790,000.00		25,100.00
S9E2AXPL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.25% 02/04/2046 IRSLV504337	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9E2AXPU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.25% 02/04/2046 IRSLV504337	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		6,789.27
S9E17F9L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF04	Acquisitions	180,000.00	-8,626.64	
		Dispositions	-180,000.00		8,784.87
S9E17F9U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF04	Acquisitions	180,000.00	0.00	
		Dispositions	-180,000.00		0.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E17G0L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 03/09/2045 IRSLV502686-OF02	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E17G0U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 03/09/2045 IRSLV502686-OF02	Acquisitions	260,000.00	-1,573.66	
		Dispositions	-260,000.00		7,086.78
S9E1MWZL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.37% 01/25/2046 IRSLV504256	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E1MWZU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.37% 01/25/2046 IRSLV504256	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		22,630.77
S9E17G2L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.55% 01/11/2026 IRSLV504159	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E17G2U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.55% 01/11/2026 IRSLV504159	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		18,013.41
S9E82TAL	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 12.0% 04/01/2021 SWU00J6Z3	Acquisitions	2,688,243.16	-8,268.89	
		Dispositions	-2,688,243.16		10,475.11
S9E82TAU	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 12.0% 04/01/2021 SWU00J6Z3	Acquisitions	2,688,243.16	0.00	
		Dispositions	-2,688,243.16		0.00
SB7JMN28	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47	Acquisitions	442,153.82	-445,436.82	
		Dispositions	-403,384.40		403,384.40
C76113MAB1	CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG	Acquisitions	139.03	0.00	
		Dispositions	-71,085.90		55,074.64
C12621E103	CNO FINL GROUP INC COM	Acquisitions	23,300.00	-366,254.33	
		Dispositions	-25,460.00		485,536.45
C191216100	COCA COLA CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,520.00	-360,743.53	
		Dispositions	-790.00		34,427.44
S6123451	COCA-COLA AMATIL NPV	Acquisitions	48,000.00	-318,014.32	
		Dispositions	-48,000.00		302,948.31
SBYQQ3P5	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	Acquisitions	4,500.00	-178,087.58	
		Dispositions	-4,500.00		173,519.81
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	5,000.00	-305,516.16	
		Dispositions	-500.00		28,551.37
C194693107	COLLIERS INTL GROUP INC COMMON STOCK	Acquisitions	464.00	-19,186.19	
		Dispositions	-2,319.00		98,404.63
SB8FMRX8	COLOPLAST DKK1 B	Acquisitions	1,830.00	-140,738.71	
		Dispositions	-1,830.00		139,572.77
C197677AG2	COLUMBIA / HCA 7.69% DUE 06-15-2025	Acquisitions	150,000.00	-162,641.90	
		Dispositions	-150,000.00		168,750.00
C013872106	COM ALCOA CORPORATION COM USD0.01	Dispositions	-2,655.33		61,608.06
		Free Receipt	2,655.33		
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	700.00	-42,527.80	
		Dispositions	-900.00		60,367.92
		Free Receipt	8,300.00		
SBLNN3L4	COMPASS GROUP PLC ORD GBP0.10625	Acquisitions	7,641.00	-138,213.27	
		Dispositions	-7,455.00		144,409.39
C20605P101	CONCHO RES INC COM STK	Acquisitions	450.00	-42,088.26	
		Dispositions	-4,781.00		611,946.51
SBD97JW7	CONCORDIA FINL GROUP LT	Dispositions	-110,800.00		481,193.46

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	110,800.00		
SBZ78LC0	CONOCOPHILLIPS CO 4.95% DUE 03-15-2026	Acquisitions	430,000.00	-431,204.00	
		Dispositions	-430,000.00		455,051.80
C20825C104	CONOCOPHILLIPS COM	Acquisitions	3,000.00	-121,771.50	
		Dispositions	-3,300.00		113,057.66
S4598589	CONTINENTAL AG ORD NPV	Acquisitions	2,354.00	-550,196.04	
		Dispositions	-4,021.00		817,521.27
C212015AL5	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	175,000.00	-129,093.75	
		Dispositions	-40,000.00		39,900.00
C22160N109	COSTAR GROUP INC COM	Acquisitions	1,271.00	-224,672.09	
		Dispositions	-335.00		66,019.62
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	63.00	-9,758.64	
		Dispositions	-382.00		56,752.62
C22266L106	COUPA SOFTWARE INC COM	Acquisitions	15.00	-270.00	
		Dispositions	-15.00		532.64
C22282EAF9	COVANTA HLDG CORP 5.875% DUE 03-01-2024	Acquisitions	25,000.00	-22,750.00	
		Dispositions	-225,000.00		220,687.50
C225313AJ4	CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049	Acquisitions	210,000.00	-210,062.50	
		Dispositions	-210,000.00		191,625.00
S2232878	CREDICORP LTD COM STK	Acquisitions	844.00	-106,965.60	
		Dispositions	-676.00		99,517.01
C22572LAA3	CRESCENT CMNTYS 8.875% DUE 10-15-2021	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZWX76	CRODA INTL	Acquisitions	173.00	-7,355.15	
		Dispositions	-0.86		37.27
C22822V101	CROWN CASTLE INTL CORP NEW COM	Acquisitions	2,185.00	-187,121.13	
		Dispositions	-380.00		37,432.37
C12650T104	CSRA INC COM	Acquisitions	14,369.00	-399,395.20	
		Dispositions	-375.00		9,968.53
C231021106	CUMMINS INC	Acquisitions	1,600.00	-149,525.37	
		Dispositions	-6,575.00		839,738.36
S9EYNDJU	CURRENCY OPT PUT CHASUS33 USD/JPY 102.68European 11-16-2016 USD/JPY 102.68 1	Acquisitions	1,164,000.00	-3,864.46	
		Dispositions	-1,164,000.00		0.00
S6250542	DAICEL CORPORATION INDS NPV	Acquisitions	500.00	-5,281.91	
		Dispositions	-8,400.00		95,464.62
S6251363	DAIWA HOUSE INDS NPV	Acquisitions	10,400.00	-294,887.24	
		Dispositions	-11,500.00		300,981.82
SBP7RHX0	DAYTON PWR & LT CO 1.875 DUE 09-15-2016	Acquisitions	20,000.00	-20,039.60	
		Dispositions	-400,000.00		400,473.90
S6175203	DBS GROUP HLDGS NPV	Acquisitions	5,300.00	-62,149.43	
		Dispositions	-17,000.00		166,346.88
C24906P109	DENTSPLY SIRONA INC COM	Dispositions	-7,365.65		460,243.53
		Free Receipt	7,365.65		
S0265274	DERWENT LONDON ORD GBP0.05	Acquisitions	162.00	-5,636.79	
		Dispositions	-1,792.00		61,068.86
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	42,290.00	-670,678.49	
		Dispositions	-24,190.00		313,588.81
C25156KJ96	DEUTSCHE TELEKOM AG DISC COML PAPER 4/2 YRS 1&2 09-09-2016				
		Acquisitions	1,500,000.00	-1,498,997.08	
		Dispositions	-1,500,000.00		1,498,997.08
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	9,256.00	-160,525.28	
		Dispositions	-9,256.00		148,487.51
SB0YZ0Z5	DEUTSCHE WOHNEN AG EUR1 (BR)				
		Acquisitions	2,981.00	-106,220.52	
		Dispositions	-5,657.00		186,161.78
		Free Delivery	-2,676.00		
		Free Receipt	2,676.00		
SBYXQHM3	DEUTSCHE WOHNEN AG NPV (ASD VONOVIA 09.02.16)				
		Free Delivery	-2,676.00		
		Free Receipt	2,676.00		
S0237400	DIAGEO ORD PLC				
		Acquisitions	8,871.00	-241,302.75	
		Dispositions	-35,110.00		897,936.66
C25272KAD5	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021				
		Acquisitions	177,000.00	-176,948.67	
		Dispositions	-177,000.00		184,657.02
SBD96MQ9	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021				
		Acquisitions	50,000.00	-49,985.50	
C25272KAG8	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023				
		Acquisitions	290,000.00	-310,877.10	
		Dispositions	-290,000.00		313,411.70
C25272KAW3	DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024				
		Acquisitions	325,000.00	-325,812.50	
		Dispositions	-325,000.00		356,562.50
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	524.00	-43,262.81	
		Dispositions	-110.00		9,167.84
C254067101	DILLARDS INC CL A COM				
		Acquisitions	700.00	-48,139.52	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,200.00		252,467.03
SBY9D0Y1	DIRECT LINE INSURANCE PLC ORD GBP	Acquisitions	120,860.00	-653,455.54	
		Dispositions	-120,860.00		617,426.29
SBYM8106	DISCOVER BK NEW 3.45% DUE 07-27-2026	Acquisitions	485,000.00	-484,471.35	
		Dispositions	-485,000.00		485,972.40
C25470XAJ4	DISH DBS CORP 5.875% DUE 07-15-2022	Acquisitions	150,000.00	-143,625.00	
		Dispositions	-925,000.00		903,462.50
C25470XAY1	DISH DBS CORP 7.75% DUE 07-01-2026	Dispositions	-50,000.00		54,000.00
		Free Receipt	825,000.00		
SB55ZR92	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01	Acquisitions	49,300.00	-294,221.86	
		Dispositions	-12,648.00		72,790.76
C256746AB4	DOLLAR TREE INC 5.75% DUE 03-01-2023	Dispositions	-270,000.00		288,225.00
		Free Receipt	575,000.00		
SB4TP9G2	DOLLARAMA INC COM STK NPV	Acquisitions	835.00	-59,720.41	
		Dispositions	-537.00		34,845.27
SB1S49Q9	DOMINO'S PIZZA GRP PLC GBP0.015625	Acquisitions	2,753.00	-40,584.65	
		Free Delivery	-2,753.00		
C26153CAA1	DREAMWORKS 6.875% DUE 08-15-2020	Acquisitions	55,000.00	-58,506.25	
		Dispositions	-635,000.00		677,090.30
SBZBVPZ6	DUBAI ISLAMIC BK RIGHTS 27/06/2016	Free Delivery	-13,811.00		
		Free Receipt	13,811.00		
C16516FAF6	DUE 08-17-2021 BEO	Acquisitions	485,000.00	-487,375.00	
		Dispositions	-200,000.00		204,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD44FG9	DUKE RLTY LTD 3.25% DUE 06-30-2026	Acquisitions	145,000.00	-143,651.50	
		Dispositions	-145,000.00		148,364.00
C26483E100	DUN & BRADSTREET CORP DEL NEW COM	Acquisitions	3,016.00	-337,844.25	
		Dispositions	-1,400.00		177,475.18
C26856L103	E L F BEAUTY INC COM	Acquisitions	29.00	-493.00	
		Dispositions	-29.00		736.03
C269246401	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Acquisitions	5,100.00	-120,599.93	
		Dispositions	-1,000.00		30,254.33
SB7KR2P8	EASYJET ORD GBP0.27285714	Acquisitions	16,900.00	-362,239.77	
		Dispositions	-12,852.00		273,448.38
SBDV82X0	ECOPETROL S A 5.875 DUE 09-18-2023	Acquisitions	72,000.00	-73,160.64	
		Dispositions	-137,000.00		137,342.50
SBZB2D77	EDISON INTL 2.95% DUE 03-15-2023	Acquisitions	855,000.00	-854,645.50	
		Dispositions	-115,000.00		119,175.65
S5701513	ELISA OYJ NPV	Acquisitions	184.00	-7,088.07	
		Dispositions	-2,013.00		72,728.25
SBDFM0Z6	EMBRAER OVERSEAS LTD 5.696 DUE 09-16-2023	Acquisitions	17,000.00	-15,002.50	
		Dispositions	-17,000.00		17,765.00
SBYVG6V7	EMERA US FIN LP 2.15% DUE 06-15-2019	Acquisitions	335,000.00	-334,876.05	
		Dispositions	-335,000.00		336,561.10
S2466149	ENBRIDGE INC COM NPV	Acquisitions	3,252.00	-128,387.09	
		Dispositions	-2,872.00		113,171.97
C292554102	ENCORE CAP GROUP INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	579.00	-14,480.91	
		Dispositions	-232.00		6,116.10
S7144569	ENEL SPA EUR1	Acquisitions	147,593.00	-583,298.23	
		Dispositions	-15,793.00		70,093.05
S6333937	ENN ENERGY COMSTK	Acquisitions	2,000.00	-9,927.16	
		Dispositions	-68,000.00		325,969.26
CG3157S106	ENSCO PLC SHS CLASS A COM	Acquisitions	44,700.00	-413,475.00	
		Dispositions	-44,400.00		453,720.49
S5959378	ERICSSON SER'B' NPV	Acquisitions	66,711.00	-641,158.44	
		Dispositions	-66,711.00		515,594.22
SB074435	ESSENTA PLC ORD GBP0.25	Acquisitions	6,018.00	-69,494.95	
		Dispositions	-6,018.00		40,667.18
S7212477	ESSILOR INTL EUR0.18	Acquisitions	123.00	-16,149.68	
		Dispositions	-1,991.00		252,725.48
S5972643	EUROFINS SCIENTIFI EUR0.10	Acquisitions	28.00	-10,535.91	
		Dispositions	-133.00		56,797.97
SB0M7KJ7	EUTELSAT COMMUNICA EUR1	Acquisitions	9,800.00	-307,040.57	
		Dispositions	-9,800.00		174,861.39
C30063P105	EXACT SCIENCES CORP COM	Acquisitions	25,750.00	-302,795.33	
		Dispositions	-23,737.00		129,617.66
C30212P303	EXPEDIA INC DEL COM NEW	Acquisitions	3,834.00	-424,015.44	
		Dispositions	-350.00		41,684.11
SB19NLV4	EXPERIAN ORD USD0.10	Acquisitions	18,870.00	-332,569.97	
		Dispositions	-2,180.00		38,324.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYLLHS3	EXPRESS SCRIPTS 3.3% DUE 02-25-2021	Acquisitions	230,000.00	-229,517.00	
		Dispositions	-230,000.00		231,265.00
C303075105	FACTSET RESH SYS INC COM STK	Acquisitions	92.00	-16,559.80	
		Dispositions	-56.00		8,518.29
S6356934	FANUC CORP NPV	Acquisitions	2,500.00	-452,486.06	
		Dispositions	-1,000.00		133,979.42
C31428X106	FEDEX CORP COM	Acquisitions	1,600.00	-209,615.36	
		Dispositions	-400.00		71,116.44
C31660B101	FIESTA RESTAURANT GROUP INC COM	Acquisitions	6,070.00	-207,416.34	
		Dispositions	-6,070.00		144,929.98
C33767E103	FIRSTSERVICE CORP COMMON STOCK	Acquisitions	741.00	-29,815.57	
		Dispositions	-6,085.00		266,447.76
S6340250	FISHER & PAYKEL ORD DEFD DELIVERY	Acquisitions	7,383.00	-53,920.79	
		Dispositions	-3,216.00		18,632.89
C33829M101	FIVE BELOW INC COM USD0.01	Acquisitions	3,856.00	-129,781.01	
		Dispositions	-810.00		34,797.81
CY2573F102	FLEX LTD FLEX LTD	Acquisitions	16,500.00	-201,248.04	
		Dispositions	-4,200.00		60,667.68
C345605109	FOREST CITY RLTY TR INC COM CL A COM CL A	Acquisitions	300.00	-6,462.68	
		Dispositions	-28,000.00		509,449.11
		Free Receipt	27,700.00		
S6356365	FUJI ELECTRIC HOLINDGS CO Y50	Acquisitions	13,000.00	-57,612.68	
		Dispositions	-11,000.00		37,133.06

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-41.00		
		Free Receipt	6.00		
C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-6.00		
		Free Receipt	41.00		
C999599GH0	FUT SEP 16 EMINI S&P 500	Free Delivery	-66.00		
		Free Receipt	114.00		
C999599GH0	FUT SEP 16 EMINI S&P 500	Free Delivery	-114.00		
		Free Receipt	66.00		
C366651107	GARTNER INC COM	Acquisitions	116.00	-10,399.69	
		Dispositions	-4,689.00		437,485.46
C553ESBCB7	GCB MPM ESCROW LLC/M08.875% AO20 ESC 10/15/2020	Acquisitions	130,000.00	-0.14	
		Dispositions	-545,000.00		6.44
S6531827	GEELY AUTOMOBILE H HKD0.02	Acquisitions	670,000.00	-363,474.91	
		Dispositions	-440,000.00		422,735.07
SBY7RCV6	GEN MOTORS FINL CO 3.2% DUE 07-06-2021	Acquisitions	745,000.00	-743,636.65	
		Dispositions	-745,000.00		744,791.40
SBD31B07	GEN MTRS FINL CO 5.25% DUE 03-01-2026	Acquisitions	380,000.00	-378,628.20	
		Dispositions	-380,000.00		391,278.40
C369604103	GENERAL ELECTRIC CO	Acquisitions	11,204.00	-329,520.96	
		Dispositions	-13,608.00		406,536.06
S652858U	GENERALITAT DE CAT 4.3% SNR 15/11/2016 EUR1000	Acquisitions	200,000.00	-225,679.12	
		Dispositions	-200,000.00		214,460.01
C37247DAM8	GENWORTH FINL INC 7.7% DUE 06-15-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-48,000.00	
		Dispositions	-50,000.00		52,500.00
C37247DAK2	GENWORTH FINL INC SR NT 6.515% DUE 05-22-2018				
		Acquisitions	150,000.00	-145,375.00	
		Dispositions	-150,000.00		154,650.00
C36162JAB2	GEO GROUP INC NEW 6% DUE 04-15-2026				
		Acquisitions	475,000.00	-479,200.00	
		Dispositions	-110,000.00		102,025.00
SBDGV245	GEORGIA PWR CO 1.95% DUE 12-01-2018				
		Acquisitions	1,465,000.00	-1,463,725.45	
		Dispositions	-75,000.00		75,383.25
SBZB2D44	GEORGIA PWR CO 3.25% DUE 04-01-2026				
		Acquisitions	500,000.00	-498,120.00	
		Dispositions	-500,000.00		501,005.00
SBYND5S6	GILEAD SCIENCES 2.95% DUE 03-01-2027				
		Acquisitions	590,000.00	-589,846.60	
		Dispositions	-590,000.00		575,928.50
C379577208	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	1,800.00	-40,867.18	
		Dispositions	-12,800.00		318,330.26
SBYYLHX8	GOLDMAN SACHS 3.75% DUE 02-25-2026				
		Acquisitions	750,000.00	-748,267.50	
		Dispositions	-750,000.00		793,057.50
C38148BAC2	GOLDMAN SACHS 5.3% DUE 12-29-2049				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-75,000.00		73,512.50
C38148BAB4	GOLDMAN SACHS FLTG RT 5.375% DUE 12-29-2049				
		Acquisitions	160,000.00	-151,712.00	
		Dispositions	-420,000.00		408,500.00
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	3,367.00	-540,949.88	
		Dispositions	-2,200.00		452,351.58
SBV9FWX9	GRANDVISION N.V. EUR0.02				
		Acquisitions	1,744.00	-48,402.89	
		Dispositions	-1,744.00		39,496.47

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0386410	GREENCORE GROUP ORD GBP0.01	Acquisitions	43,932.00	-219,202.45	
		Dispositions	-26,750.00		119,929.44
S2421041	GRUPO FINANCIERO BANORTE S A B DE C V	Acquisitions	78,800.00	-411,952.63	
		Dispositions	-78,800.00		402,574.17
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001	Acquisitions	1,595.00	-90,584.00	
		Dispositions	-2,888.00		169,197.08
SB1L2RC2	HAITIAN INTL HLDGS HKD0.10	Acquisitions	134,000.00	-227,316.61	
		Dispositions	-134,000.00		276,421.98
C406216101	HALLIBURTON CO COM	Acquisitions	469.00	-21,459.14	
		Dispositions	-469.00		19,698.98
SBQFJ4R8	HARLEY DAVIDSON 2.4% DUE 09-15-2019	Acquisitions	380,000.00	-388,759.00	
		Dispositions	-415,000.00		417,328.15
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,500.00	-884,422.01	
		Dispositions	-1,000.00		73,350.43
C404119BT5	HCA INC 5.25% DUE 06-15-2026	Acquisitions	190,000.00	-191,000.00	
		Dispositions	-190,000.00		192,850.00
C421906108	HEALTHCARE SVCS GROUP INC COM	Acquisitions	691.00	-24,777.23	
		Dispositions	-10,377.00		394,502.80
C421924BT7	HEALTHSOUTH CORP 5.75% DUE 09-15-2025	Dispositions	-275,000.00		283,700.00
		Free Receipt	525,000.00		
C421924309	HEALTHSOUTH CORP COM NEW STK	Acquisitions	4,517.00	-180,454.98	
		Dispositions	-8,736.00		301,893.57
C422806109	HEICO CORP NEW COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,497.00	-225,767.55	
		Dispositions	-1,052.00		70,403.73
C806407102	HENRY SCHEIN INC COMMON STOCK				
		Acquisitions	2,366.00	-362,565.77	
		Dispositions	-155.00		26,056.92
CG4412G101	HERBALIFE LTD COM STK				
		Acquisitions	11,224.00	-658,031.86	
		Dispositions	-5,900.00		359,321.63
C42704L104	HERC HLDGS INC COM				
		Dispositions	-220.00		7,862.55
		Free Receipt	1,920.00		
C427825500	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW				
		Acquisitions	100.00	-1,754.19	
		Dispositions	-6,290.00		111,785.43
C42806J106	HERTZ GLOBAL HLDGS INC NEW COM				
		Dispositions	-560.00		20,788.19
		Free Receipt	5,760.00		
SB1XFTL2	HEXAGON AB SER'B'NPV				
		Acquisitions	6,671.00	-266,939.65	
		Dispositions	-6,671.00		229,119.91
C428291108	HEXCEL CORP NEW COM				
		Acquisitions	529.00	-24,171.95	
		Dispositions	-208.00		9,267.92
C431475AA0	HILL-ROM HLDGS INC 5.75% DUE 09-01-2023				
		Acquisitions	425,000.00	-439,392.75	
		Dispositions	-50,000.00		51,750.00
S6642804	HITACHI HIGH-TECH NPV				
		Acquisitions	9,800.00	-275,841.09	
		Dispositions	-5,900.00		232,384.85
SBYMSY74	HLTH CARE REIT INC 4% DUE 06-01-2025				
		Acquisitions	270,000.00	-279,865.80	
		Dispositions	-180,000.00		184,801.90
SBD8CP47	HOME DEPOT INC 2.125% DUE 09-15-2026				
		Acquisitions	740,000.00	-731,889.60	
		Dispositions	-740,000.00		722,284.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076102	HOME DEPOT INC COM	Acquisitions	2,784.00	-362,130.83	
		Dispositions	-380.00		50,518.40
S6438564	HON HAI PRECISION TWD10	Acquisitions	20,000.00	-49,098.56	
		Dispositions	-20,000.00		49,536.93
SBDCVWX8	HSBC HLDGS PLC 2.65% DUE 01-05-2022	Acquisitions	965,000.00	-964,092.90	
		Dispositions	-765,000.00		764,762.85
SBZ57YZ3	HSBC HLDGS PLC 4.3% DUE 03-08-2026	Acquisitions	245,000.00	-244,644.75	
		Dispositions	-245,000.00		246,843.80
SBYZMS48	HSBC HLDGS PLC 4.375% DUE 11-23-2026	Acquisitions	390,000.00	-389,968.80	
		Dispositions	-390,000.00		391,794.75
C404280BC2	HSBC HLDGS PLC 6.875% DUE 12-31-2049	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		215,156.25
C444454AE2	HUGHES SATELLITE 6.625% DUE 08-01-2026	Acquisitions	365,000.00	-360,281.25	
		Dispositions	-365,000.00		361,887.50
C447462102	HURON CONSULTING GROUP INC COM STK	Acquisitions	1,206.00	-67,391.84	
		Dispositions	-4,491.00		266,708.02
SB94G471	ICON PLC COM	Acquisitions	247.00	-17,393.49	
		Dispositions	-18,042.00		1,185,267.45
C45168D104	IDEXX LABS INC COM	Acquisitions	3,921.00	-287,340.73	
		Dispositions	-5,857.00		533,426.95
CG47567105	IHS MARKIT LTD COM	Dispositions	-8,195.90		294,034.62
		Free Receipt	23,117.90		
C45245E109	IMAX CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,843.00	-339,103.04	
		Dispositions	-280.00		8,990.39
SB1G1QD8	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'				
		Acquisitions	843,000.00	-532,280.57	
		Dispositions	-755,000.00		411,092.10
SBD2MGK6	INFORMA PLC ORD GBP0.001(NP-25/10/2016)				
		Free Delivery	-3,836.00		
		Free Receipt	3,836.00		
S2398822	INFOSYS LIMITED ADR				
		Acquisitions	18,579.00	-343,758.32	
		Dispositions	-14,608.00		232,491.33
		Free Delivery	0.00		
C45688C107	INGEVITY CORP COM				
		Dispositions	-89.67		3,855.00
		Free Receipt	89.67		
C45781D101	INOVALON HLDGS INC COM CL A COM CL A				
		Acquisitions	19,125.00	-346,213.23	
		Dispositions	-1,005.00		16,485.65
C45867G101	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM				
		Acquisitions	5,490.00	-265,138.83	
		Dispositions	-10,390.00		762,940.98
SBYT1DJ1	INTERMED CAP GRP ORD GBP0.2625				
		Acquisitions	2,861.00	-22,705.15	
		Dispositions	-0.33		2.43
C460335201	INTERNATIONAL SPEEDWAY CORP CL A				
		Acquisitions	900.00	-29,728.89	
		Dispositions	-1,700.00		62,534.26
S3163836	INTERTEK GROUP ORD GBP0.01				
		Acquisitions	3,620.00	-147,264.50	
		Dispositions	-1,549.00		73,869.46
S4076836	INTESA SANPAOLO EUR0.52				
		Acquisitions	79,849.00	-191,234.19	
		Dispositions	-149,275.00		379,127.92
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	97.00	-11,486.27	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKJ9RT5	ISS A/S DKK1	Dispositions	-4,151.00		511,923.62
		Acquisitions	3,818.00	-144,269.39	
		Dispositions	-671.00		23,122.09
S6467104	ISUZU MOTORS NPV	Acquisitions	1,000.00	-12,433.35	
		Dispositions	-31,200.00		388,315.85
		Free Delivery	0.00		
SB037HR3	ITAU UNIBANCO HOLD PRF NPV	Acquisitions	18,200.00	-208,424.19	
		Dispositions	-8,800.00		50,399.13
		Free Receipt	1,370.00		
SBD420B3	ITC HLDGS CORP 3.25% DUE 06-30-2026	Acquisitions	250,000.00	-249,662.50	
		Dispositions	-250,000.00		249,895.00
S3398649	ITV ORD GBP0.10	Acquisitions	194,230.00	-638,939.69	
		Dispositions	-408,409.00		1,247,266.55
C46613BAE7	J CREW GROUP INC TERM LOAN B DUE 03-05-2021 BEO	Acquisitions	200,000.00	-135,837.50	
		Dispositions	-1,526.73		1,526.73
C48123V102	J2 GLOBAL INC COM	Acquisitions	2,040.00	-143,773.62	
		Dispositions	-535.00		41,165.99
C46647DAA1	JACK OH FIN LLC / 6.75% DUE 11-15-2021	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-150,000.00		149,718.75
SB60QWJ2	JAMES HARDIE INDUSTRIES PLC	Acquisitions	6,476.00	-84,591.43	
		Dispositions	-6,476.00		104,854.21
S6474535	JAPAN TOBACCO INC NPV	Acquisitions	2,900.00	-100,738.34	
		Dispositions	-9,000.00		357,409.04
S6242260	JARDINE CYCLE & CARRIAGE SGD1	Acquisitions	2,800.00	-77,166.47	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,800.00		71,555.54
SBD1LV32	JB HI-FI LTD RTS	Dispositions	-466.00		0.00
		Free Receipt	466.00		
C46611DAA3	JBS INVTS GMBH 7.75% DUE 10-28-2020	Acquisitions	150,000.00	-148,375.00	
		Dispositions	-250,000.00		257,385.00
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	1,585.00	-166,307.19	
		Dispositions	-380.00		45,419.60
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	7,390.00	-823,377.79	
		Dispositions	-1,049.00		153,596.94
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026	Acquisitions	830,000.00	-828,207.20	
		Dispositions	-830,000.00		828,423.45
SBD3J3C7	JPMORGAN CHASE & 3.3% DUE 04-01-2026	Acquisitions	660,000.00	-659,214.60	
		Dispositions	-660,000.00		667,464.60
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	3,333.00	-263,256.17	
		Dispositions	-7,290.00		514,985.59
S6483809	KAO CORP NPV	Acquisitions	3,600.00	-196,342.44	
		Dispositions	-7,200.00		357,263.21
S4497749	KBC GROEP NV NPV	Acquisitions	4,945.00	-299,799.88	
		Dispositions	-4,492.00		210,086.47
C48242W106	KBR INC COM	Acquisitions	25,600.00	-382,507.10	
		Dispositions	-600.00		8,564.09
S6248990	KDDI CORP NPV	Acquisitions	6,500.00	-177,211.54	
		Dispositions	-45,200.00		1,339,189.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C489170100	KENNAMETAL INC CAP	Acquisitions	8,800.00	-165,090.34	
		Dispositions	-7,300.00		230,007.64
S6490995	KEYENCE CORP NPV	Acquisitions	300.00	-188,727.56	
		Dispositions	-100.00		45,839.43
S4519449	KOMERCNI BANKA CZK100	Dispositions	-7,745.00		290,218.23
		Free Receipt	6,196.00		
SBD0Q398	KON AHOLD DELHAIZE EUR0.01	Acquisitions	8,224.00	-196,407.62	
		Dispositions	-0.94		22.05
SB09M9D2	KONE CORPORATION NPV ORD 'B'	Acquisitions	4,376.00	-192,738.69	
		Dispositions	-1,897.00		86,062.34
C501044101	KROGER CO COM	Acquisitions	2,739.00	-95,971.78	
		Dispositions	-11,918.00		395,851.62
S6175076	KT&G CORPORATION KRW5000	Acquisitions	6,875.00	-730,929.59	
		Dispositions	-1,575.00		154,799.02
C501797104	L BRANDS INC COM	Acquisitions	2,118.00	-177,933.14	
		Dispositions	-2,118.00		138,847.81
C50540R409	LAB CORP AMER HLDGS COM NEW	Acquisitions	500.00	-63,957.40	
		Dispositions	-400.00		51,552.67
C513272AA2	LAMB WESTON HLDGS 4.625% DUE 11-01-2024	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		226,687.50
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	10,480.00	-330,674.86	
		Dispositions	-0.33		10.73
		Free Receipt	3,033.33		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C51509BAF1	LANDRYS INC 6.75% DUE 10-15-2024	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		132,275.00
S6451668	LARGAN PRECISION C TWD10	Acquisitions	2,000.00	-176,536.61	
		Dispositions	-3,000.00		339,946.05
S6266914	LAWSON INC NPV	Acquisitions	1,100.00	-93,625.11	
		Dispositions	-1,100.00		77,181.94
S9E46JVL	LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1	Acquisitions	1,200,000.00	-49,067.33	
		Dispositions	-1,200,000.00		44,024.66
S9E46JVU	LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		0.00
S6512004	LENDLEASE GROUP NPV (STAPLED)	Acquisitions	34,173.00	-340,415.12	
		Dispositions	-12,076.00		111,968.95
S6346913	LG CHEMICAL KRW5000	Acquisitions	646.00	-178,986.11	
		Dispositions	-646.00		136,589.37
C531359AB3	LIBERTY TIRE 11% DUE 03-31-2021	Dispositions	-211,355.00		131,040.10
		Free Receipt	11,018.00		
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	Acquisitions	2,545.00	-254,618.76	
		Dispositions	-6,185.00		769,829.59
C536797103	LITHIA MTRS INC CL A CL A	Acquisitions	50.00	-3,484.08	
		Dispositions	-650.00		51,151.22
C538034AK5	LIVE NATION ENTMT 4.875% DUE 11-01-2024	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,281.25
SBDFXRF8	LLOYDS BKG GROUP 4.65% DUE 03-24-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	370,000.00	-369,149.00	
		Dispositions	-370,000.00		370,945.40
SB18ZRK2	LOGITECH INTL CHF0.25 (REGD)				
		Acquisitions	5,576.00	-86,970.04	
		Dispositions	-3,317.00		80,108.08
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	616.00	-95,692.46	
		Dispositions	-696.00		117,383.38
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	2,575.00	-169,002.64	
		Dispositions	-2,575.00		148,083.96
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	5,823.00	-197,387.26	
		Dispositions	-3,474.00		133,109.55
S2554549	MAGNA INTERNATIONAL INC COMMON STOCK				
		Acquisitions	0.00	0.00	
		Dispositions	-13,800.00		554,100.69
		Free Delivery	0.00		
S2554475	MAGNA INTL INC COM NPV				
		Acquisitions	1,615.00	-65,866.38	
		Dispositions	-1,857.00		73,943.94
C56418H100	MANPOWERGROUP INC				
		Acquisitions	182.00	-13,082.00	
		Dispositions	-4,031.00		292,453.88
C571903202	MARRIOTT INTL INC NEW COM STK CL A				
		Acquisitions	937.00	-67,937.64	
		Dispositions	-218.00		14,810.90
C573284106	MARTIN MARIETTA MATLS INC COM				
		Acquisitions	1,572.00	-256,097.42	
		Dispositions	-29.00		4,989.05
C57636Q104	MASTERCARD INC CL A				
		Acquisitions	2,012.00	-209,324.39	
		Dispositions	-1,484.00		138,279.53
C577933104	MAXIMUS INC COM				
		Acquisitions	4,948.00	-261,933.10	

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		Dispositions	-1,197.00		64,316.62
C580135101	MC DONALDS CORP COM	Acquisitions	336.00	-40,737.47	
		Dispositions	-2,806.00		317,078.61
SBYWKWD2	MCDONALDS CORP 2.75% DUE 12-09-2020	Acquisitions	375,000.00	-374,306.25	
		Dispositions	-375,000.00		379,536.80
SBYWKW76	MCDONALDS CORP 3.7% DUE 01-30-2026	Acquisitions	735,000.00	-732,618.60	
		Dispositions	-735,000.00		763,148.05
C580638AC8	MCGRW-HILL GLOBAL 7.875% DUE 05-15-2024	Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		117,300.00
C580638AB0	MCGRW-HILL GLOBAL ED HLDGS LLC/FIN 9.75 BDS 04-01-2021 USD2000	Acquisitions	25,000.00	-26,332.50	
		Dispositions	-300,000.00		323,262.50
C552697104	MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS	Acquisitions	450.00	-7,784.47	
		Dispositions	-32,825.00		363,787.16
S6372480	MEDIATEK INC TWD10	Acquisitions	9,000.00	-70,187.99	
		Dispositions	-9,000.00		55,800.98
C58502B106	MEDNAX INC COM	Acquisitions	1,150.00	-78,061.51	
		Dispositions	-3,805.00		238,519.41
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	4,935.00	-373,683.76	
		Dispositions	-3,420.00		279,999.66
S0575809	MEGGITT ORD GBP0.05	Acquisitions	64,800.00	-365,218.18	
		Dispositions	-14,400.00		83,136.31
C589433101	MEREDITH CORP COM	Acquisitions	1,500.00	-64,752.95	
		Dispositions	-2,700.00		140,764.23

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C592688105	METTLER-TOLEDO INTL INC COM	Acquisitions	192.00	-66,589.06	
		Dispositions	-427.00		168,208.45
C552953101	MGM RESORTS INTERNATIONAL COM	Acquisitions	28,800.00	-620,450.45	
		Dispositions	-1,500.00		42,917.51
S4588364	MICHELIN (CGDE) EUR2	Acquisitions	3,500.00	-312,719.51	
		Dispositions	-600.00		62,226.05
C594918104	MICROSOFT CORP COM	Acquisitions	12,344.00	-694,580.42	
		Dispositions	-19,817.00		1,135,312.97
C596278101	MIDDLEBY CORP COM	Acquisitions	445.00	-47,568.57	
		Dispositions	-365.00		42,399.47
S6335171	MITSUBISHI UFJ FIN NPV	Acquisitions	66,400.00	-372,284.74	
		Dispositions	-39,100.00		184,298.67
C608190104	MOHAWK INDS INC COM	Acquisitions	200.00	-42,173.00	
		Dispositions	-100.00		19,498.37
C60877UBE6	MOMENTIVE FIXED 3.88% DUE 10-24-2021	Acquisitions	55,000.00	-37,337.50	
		Dispositions	-470,000.00		392,425.00
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	94.00	-14,493.08	
		Dispositions	-60.00		7,395.95
		Free Receipt	3,612.00		
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	95,000.00	-94,354.00	
		Dispositions	-95,000.00		95,919.60
SBD CRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026	Acquisitions	445,000.00	-447,240.25	
		Dispositions	-445,000.00		451,193.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027	Acquisitions	135,000.00	-128,988.45	
		Dispositions	-300,000.00		289,182.45
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Acquisitions	330,000.00	-333,224.60	
		Dispositions	-595,000.00		605,360.30
SBDCRXT9	MORGAN STANLEY SR NT 2.45% DUE 02-01-2019	Acquisitions	790,000.00	-789,470.70	
		Dispositions	-40,000.00		40,032.00
C553283AB8	MPH ACQSTN HLDGS 7.125% DUE 06-01-2024	Acquisitions	125,000.00	-128,500.00	
		Dispositions	-125,000.00		129,562.50
C55342UAF1	MPT OPER 6.375% DUE 03-01-2024	Acquisitions	200,000.00	-202,325.00	
		Dispositions	-200,000.00		217,525.00
S6610403	MURATA MANUFACTURING CO. NPV	Acquisitions	700.00	-108,762.64	
		Dispositions	-3,000.00		352,286.26
CN59465109	MYLAN NV	Acquisitions	4,500.00	-229,556.90	
		Dispositions	-1,900.00		92,670.36
C636518102	NATIONAL INSTRS CORP COM	Acquisitions	8,705.00	-237,826.50	
		Dispositions	-2,275.00		63,517.90
S6560393	NAVER CORPORATION KRW500	Acquisitions	271.00	-182,188.34	
		Dispositions	-271.00		173,268.73
C63937YAB7	NAVISTAR INTERNATIONAL CORP TERM LOAN LIEN 1 DUE 08-07-2020 BEO	Acquisitions	340,000.00	-340,425.00	
		Dispositions	-856.42		856.42
C628782AJ3	NBTY INC BNDS 144A 7.625% 05-05-2016	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		126,250.00
C62886EAS7	NCR CORP NEW 6.375% DUE 12-15-2023				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-73,043.50	
		Dispositions	-175,000.00		181,625.00
SB06YV46	NESTE OYJ NPV				
		Acquisitions	9,500.00	-324,229.92	
		Dispositions	-800.00		32,338.36
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	1,198.00	-87,836.96	
		Dispositions	-6,576.00		476,125.31
C64126X201	NEUSTAR INC CL A CL A				
		Acquisitions	354.00	-9,213.78	
		Dispositions	-9,610.00		230,980.64
SBD3J3J4	NEWELL BRANDS INC 3.15% DUE 04-01-2021				
		Acquisitions	655,000.00	-653,919.25	
		Dispositions	-655,000.00		668,165.50
SBD3J3H2	NEWELL BRANDS INC 4.2% DUE 04-01-2026				
		Acquisitions	475,000.00	-474,040.50	
		Dispositions	-475,000.00		483,816.00
C651229106	NEWELL BRANDS INC COM				
		Dispositions	-23,039.99		989,110.23
		Free Receipt	6,639.99		
C654106103	NIKE INC CL B				
		Dispositions	-6,908.00		365,595.22
		Free Receipt	6,558.00		
C655664100	NORDSTROM INC COM				
		Acquisitions	900.00	-45,988.02	
		Dispositions	-3,900.00		201,634.19
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	2,649.00	-139,339.24	
		Dispositions	-5,748.00		270,353.90
C629377BS0	NRG ENERGY INC 7.875% DUE 05-15-2021				
		Acquisitions	36,000.00	-37,575.00	
		Dispositions	-474,000.00		493,437.85
C67018T105	NU SKIN ENTERPRISES INC CL A CL A				
		Acquisitions	2,855.00	-109,865.28	
		Dispositions	-5,823.00		313,118.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67059N108	NUTANIX INC CL A CL A	Acquisitions	5.00	-80.00	
		Dispositions	-5.00		153.32
C67066G104	NVIDIA CORP COM	Acquisitions	6,365.00	-296,194.01	
		Dispositions	-71.00		2,608.73
CN6596X109	NXP SEMICONDUCTORS N V COM STK	Acquisitions	1,358.00	-113,710.12	
		Dispositions	-98.00		8,536.28
SB505PN7	NXP SEMICONDUCTORS N V COM STK	Acquisitions	377.00	-29,382.72	
		Dispositions	-3,884.00		384,641.33
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	57.00	-14,367.23	
		Dispositions	-213.00		58,358.75
C674215AG3	OASIS PETE INC 6.875 DUE 03-15-2022	Acquisitions	145,000.00	-85,175.00	
		Dispositions	-415,000.00		375,650.00
C679580100	OLD DOMINION FGHT LINE INC COM	Acquisitions	2,191.00	-138,500.46	
		Dispositions	-250.00		17,234.39
CG67506108	OM ASSET MGT PLC COM GBP0.001	Acquisitions	619.00	-8,362.75	
		Dispositions	-381.00		4,938.64
C68389X105	ORACLE CORP COM	Acquisitions	12,200.00	-468,899.98	
		Dispositions	-500.00		20,332.05
S6661144	ORIX CORP NPV	Acquisitions	10,100.00	-139,885.15	
		Dispositions	-12,100.00		142,902.69
S9B3XA8U	OTC DER CASH COLL REC FROM DEUTSCHE BANK	Acquisitions	429,000.00	-429,000.00	
		Dispositions	-635,000.00		635,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	930,000.00	-930,000.00	
		Dispositions	-930,000.00		930,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-550,000.00		550,000.00
S9BZGESU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE BANK SECURITIES INC				
		Acquisitions	7,000.00	-7,000.00	
		Dispositions	-81,000.00		81,000.00
S9A32GTU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9C8GNHU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY BANK,N.A.31/12/50				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-380,000.00		380,000.00
SB44XTX8	PANDORA A/S DKK0.01				
		Acquisitions	454.00	-64,338.41	
		Dispositions	-570.00		70,417.59
C698354107	PANDORA MEDIA INC				
		Acquisitions	1,531.00	-18,951.04	
		Dispositions	-363.00		3,421.99
C701885AB1	PARSLEY ENERGY LLC 6.25% DUE 06-01-2024				
		Acquisitions	130,000.00	-131,300.00	
		Dispositions	-130,000.00		132,437.50
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)				
		Acquisitions	254.00	-97,719.64	
		Dispositions	-287.00		132,159.07
C704326107	PAYCHEX INC COM				
		Acquisitions	1,670.00	-81,390.01	
		Dispositions	-7,010.00		401,049.01

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	Acquisitions	4,100.00	-192,071.41	
		Dispositions	-1,600.00		78,390.29
C713448108	PEPSICO INC COM	Acquisitions	1,420.00	-151,878.37	
		Dispositions	-360.00		38,479.56
CY7138AAE0	PERTAMINA PT 4.3 DUE 05-20-2023	Acquisitions	200,000.00	-204,750.00	
		Dispositions	-200,000.00		210,000.00
SBD96MP8	PETROBRAS GLOBAL 8.75% DUE 05-23-2026	Acquisitions	383,000.00	-376,772.42	
		Dispositions	-383,000.00		412,874.00
SBF2H6B6	PETROBRAS INTL FIN 6.75% DUE 01-27-2041	Acquisitions	258,000.00	-211,366.50	
		Dispositions	-59,000.00		51,256.25
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	4,220.00	-379,814.97	
		Dispositions	-310.00		31,491.50
SB01FLR7	PING AN INSURANCE GROUP 'H' CNY1	Acquisitions	86,000.00	-476,485.43	
		Dispositions	-67,500.00		300,658.60
C72347QAK9	PINNACLE FOODS FIN 5.875% DUE 01-15-2024	Acquisitions	175,000.00	-179,787.50	
		Dispositions	-175,000.00		187,250.00
C7244P0HR3	PITNEY BOWES INC CPN 08-25-2016	Acquisitions	1,000,000.00	-999,671.39	
		Dispositions	-1,000,000.00		999,671.39
C7244P0HQ5	PITNEY BOWES INC DISC COML PAPER 4/2 YRS1&2 08-24-2016	Acquisitions	250,000.00	-249,916.04	
		Dispositions	-250,000.00		249,916.04
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	605.00	-51,766.50	
		Dispositions	-3,815.00		317,196.66
SB5N4QN8	POLA ORBIS HLDG IN NPV				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800.00	-66,689.95	
		Dispositions	-1,100.00		80,478.39
C731068102	POLARIS INDS INC COM				
		Acquisitions	87.00	-8,240.31	
		Dispositions	-3,559.00		257,030.87
C69354N106	PRA GROUP INC COM				
		Acquisitions	7,004.00	-262,864.31	
		Dispositions	-1,170.00		38,001.84
SBN320L4	PRAIRIESKY ROYALTY COM NPV				
		Dispositions	-165.00		3,294.53
		Free Receipt	165.00		
C74346Y103	PROS HLDGS INC COM				
		Acquisitions	6,397.00	-142,159.05	
		Dispositions	-400.00		8,432.81
SBCZM1B2	PROSIEBENSAT.1 MEDIA SE NPV				
		Acquisitions	564.00	-23,733.96	
		Dispositions	-6,728.00		286,638.75
SB1Z4ST8	PROVIDENT FINANCIAL GROUP				
		Acquisitions	1,155.00	-52,037.35	
		Dispositions	-4,696.00		141,240.57
S0709954	PRUDENTIAL GBP0.05				
		Acquisitions	1,282.00	-21,869.65	
		Dispositions	-22,277.00		364,490.11
SB1W4V69	PRYSMIAN SPA EUR0.10				
		Acquisitions	23,214.00	-558,087.38	
		Dispositions	-23,214.00		555,634.09
SBZBYZV1	PSEG PWR LLC 3% DUE 06-15-2021				
		Acquisitions	890,000.00	-888,389.10	
		Dispositions	-890,000.00		916,040.50
S6727121	PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)				
		Acquisitions	994,300.00	-381,562.57	
		Dispositions	-363,200.00		140,219.17
C69370RAA5	PT PERTAMINA 6.45% DUE 05-30-2044				
		Acquisitions	200,000.00	-185,000.00	
		Dispositions	-200,000.00		201,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C013093AC3	PVTPL ALBERTSONS COS LLC/SAFEWAY INC/NEWA SR NT 144A 5.75 DUE03-15-25/08-09-16	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,750.00
C014477AR4	PVTPL ALERIS INTL INC SR SECD NT 144A 9.5% DUE 04-01-2021/04-04-2016 BEO	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		161,600.00
C02154VAA9	PVTPL ALTICE S A BD 7.75 DUE 05-15-2022	Acquisitions	75,000.00	-67,747.50	
		Dispositions	-125,000.00		127,343.75
C038522AL2	PVTPL ARAMARK SVCS INC 5.125% SNR NTS 01-15-2024 USD '144A'	Acquisitions	170,000.00	-176,375.00	
		Dispositions	-170,000.00		176,800.00
C03969AAJ9	PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS GTD SR SECD NT 7.25% 05-15-2024	Acquisitions	350,000.00	-350,937.50	
		Dispositions	-350,000.00		369,500.00
SBD6RZ11	PVTPL AXIS BANK/DUBAI PVTPL 2.875 DUE 06-1-2021 BEO	Acquisitions	200,000.00	-198,958.00	
		Dispositions	-200,000.00		199,976.00
C055451AX6	PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075	Acquisitions	275,000.00	-273,625.00	
		Dispositions	-275,000.00		310,750.00
C05578MAA0	PVTPL BMC SOFTWARE FIN INC SR NT 144A 8.125% DUE 07-15-2021/07-15-2016 BEO	Acquisitions	750,000.00	-439,593.75	
		Dispositions	-325,000.00		297,392.50
C05565EAH8	PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	Acquisitions	910,000.00	-909,372.10	
		Dispositions	-910,000.00		899,774.90
C103304BL4	PVTPL BOYD GAMING CORP BNDS 6.375% 144A 04-01-2026	Acquisitions	325,000.00	-331,262.50	
		Dispositions	-325,000.00		348,849.50
C13323AAA8	PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO	Acquisitions	350,000.00	-358,750.00	
		Dispositions	-50,000.00		50,500.00
C1248EPBR3	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.5 DUE 05-01-2026/04-21-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-497,562.50	
		Dispositions	-175,000.00		179,812.50
C1248EPBM4	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.75% DUE 02-15-2026 BEO				
		Dispositions	-775,000.00		827,750.00
		Free Receipt	775,000.00		
C15135BAE1	PVTPL CENTENE CORP DEL SR NT 144A 5.625%DUE 02-15-2021/02-11-2016 BEO				
		Acquisitions	190,000.00	-191,306.25	
		Dispositions	-190,000.00		200,687.50
C15672JAA1	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020				
		Acquisitions	175,000.00	-169,000.00	
		Dispositions	-400,000.00		408,993.75
C161175AT1	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.908% 07-23-2025				
		Dispositions	-300,000.00		325,179.00
		Free Receipt	688,000.00		
SBD97433	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTER SR NT 4.464% 07-23-2022				
		Acquisitions	185,000.00	-199,465.15	
		Dispositions	-245,000.00		256,392.50
		Free Receipt	780,000.00		
C163851AC2	PVTPL CHEMOURS CO SR NT 144A 7% DUE 05-15-2025/05-15-2020 BEO				
		Acquisitions	15,000.00	-12,075.00	
		Free Delivery	-370,000.00		
C16412XAA3	PVTPL CHENIERE CORPUS CHRISTI HLDGS LLC SR SECD NT 144A 7% DUE 06-30-2024 BEO				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,125.00
C165167CQ8	PVTPL CHES ENERGY CORP SR SECD 2ND LIEN NT 144A 8 DUE 12-15-2022/12-23-2015 BEO				
		Acquisitions	315,000.00	-180,612.50	
		Dispositions	-686,000.00		618,588.75
		Free Receipt	371,000.00		
C184496AM9	PVTPL CLEAN HARBORS INC 5.125% DUE 06-01-2021/03-17-2016 BEO				
		Acquisitions	190,000.00	-191,056.25	
		Dispositions	-190,000.00		192,156.30
C00842VAE3	PVTPL CMO AGATE BAY MTG TR 2016-3 MTG PASSTHRU CTF VAR RT DUE 08-25-2046 BEO				
		Acquisitions	243,000.00	-249,226.88	
		Dispositions	-23,690.61		23,690.61
C46636DAC0	PVTPL CMO J P MORGAN CHASE COML MTG SEC 2011-C4 A-2 3.3412 DUE 07-15-16 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.01	0.00	
		Dispositions	-471,948.94		471,948.94
C46646BAE8	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO				
		Acquisitions	449,000.00	-461,768.44	
		Dispositions	-63,399.39		63,399.39
C20341WAA3	PVTPL COMMUNICATIONS SALES & LEASING INC RT 6.0% DUE 04-15-2023				
		Acquisitions	115,000.00	-112,112.50	
		Dispositions	-470,000.00		495,637.50
C20653PAA0	PVTPL CONCORDIA INTL CORP FIRST LIEN SR SECD NT 144A 9% DUE 04-01-2022 BEO				
		Acquisitions	325,000.00	-329,875.00	
		Dispositions	-325,000.00		282,062.50
C225433AS0	PVTPL CREDIT SUISSE GROUP FUNDING GTD SRNT 144A 3.8% DUE 06-09-2023 BEO				
		Acquisitions	700,000.00	-697,998.00	
		Dispositions	-700,000.00		696,821.60
SBY7RG69	PVTPL CVS HEALTH CORP SR NT 144A 4.75% DUE 12-01-2022/10-09-2015 BEO				
		Acquisitions	495,000.00	-535,703.85	
		Dispositions	-55,000.00		59,363.15
SBD96MH0	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02				
		Acquisitions	835,000.00	-834,599.20	
		Dispositions	-600,000.00		608,183.65
C25272KAU7	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP SR NT 144A 5.875				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		317,600.00
C25278XAC3	PVTPL DIAMONDBACK ENERGY INC SR NT 144A 4.75% DUE 11-01-2024/10-28-2016 BEO				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		91,125.00
C25380WAF3	PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022				
		Acquisitions	25,000.00	-18,062.50	
		Dispositions	-25,000.00		19,875.00
C25470XAX3	PVTPL DISH DBS CORP SR NT 144A 7.75% DUE07-01-2026/07-13-2016 BEO				
		Acquisitions	825,000.00	-828,400.00	
		Free Delivery	-825,000.00		
C26817RAS7	PVTPL DYNEGY INC NEW DEL SR NT 144A 8% DUE 01-15-2025/10-11-2016 BEO				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		224,125.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30161NAR2	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	Free Delivery	-288,000.00		
		Free Receipt	288,000.00		
C30216JAA3	PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO	Acquisitions	610,000.00	-609,591.30	
		Dispositions	-390,000.00		388,498.50
C32008DAA4	PVTPL FIRST DATA CORP NEW SR SECD NT 5% DUE 01-15-2024/11-25-2015 BEO	Acquisitions	250,000.00	-248,750.00	
		Dispositions	-250,000.00		252,875.00
C335934AF2	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 7% DUE 02-15-2021/02-12-2014 BEO	Acquisitions	695,000.00	-531,625.00	
		Dispositions	-85,000.00		81,812.50
SBD04552	PVTPL FORTIVE CORP SR NT 144A 1.8% DUE 06-15-2019 BEO	Acquisitions	750,000.00	-754,095.75	
		Dispositions	-750,000.00		753,225.00
C35906AAX6	PVTPL FRONTIER COMMUNICATIONS CORP 144A 11% 09-15-2025	Acquisitions	305,000.00	-296,893.75	
		Free Delivery	-865,000.00		
C36168QAA2	PVTPL GFL ENVIRONMENTAL INC 144A 9.875% DUE 02-01-2021/03-14-2016 BEO	Dispositions	-325,000.00		342,875.00
		Free Receipt	325,000.00		
C37953TAA3	PVTPL GLOBAL SHIP LEASE INC 10 DUE 04-01-2019 BEO	Acquisitions	24,000.00	-20,310.00	
		Dispositions	-399,000.00		361,355.00
C389375AJ5	PVTPL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/06-14-2016 BEO	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,843.75
C421924BR1	PVTPL HEALTHSOUTH CORP SR NT 144A 5.75% DUE 09-15-2025/09-16-2015 BEO	Acquisitions	100,000.00	-96,156.25	
		Free Delivery	-525,000.00		
C435765AG7	PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO	Acquisitions	330,000.00	-334,125.00	
		Dispositions	-20,000.00		20,750.00
C45779GAA6	PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-182,062.50	
		Dispositions	-675,000.00		708,446.25
C46115HAW7	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO				
		Acquisitions	355,000.00	-349,398.30	
		Dispositions	-355,000.00		339,027.35
C46621GAA4	PVTPL JLL/DELTA DUTCH PLEDGECO B V PI K TOGGLE DUE 05-01-2020				
		Acquisitions	300,000.00	-288,006.25	
		Dispositions	-300,000.00		306,000.00
C49461BAG9	PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		275,718.75
SBD2BT59	PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625				
		Acquisitions	200,000.00	-200,000.00	
C54910HAA6	PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO				
		Acquisitions	35,000.00	-34,549.00	
		Dispositions	-10,000.00		9,900.00
C56656UAH5	PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO				
		Acquisitions	400,000.00	-394,760.00	
		Dispositions	-200,000.00		202,700.00
C55303XAA3	PVTPL MGM GROWTH PPTYS OPER PRTN/ SR NT 144A 4.5% DUE 09-01-2026/08-12-2016 BEO				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,750.00
C55303WAA5	PVTPL MGP ESCR ISSUER LLC/MGP ESCR CO-ISSR NT 144A 5.625% DUE 05-01-2024 BEO				
		Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		139,556.25
SBYZDMK5	PVTPL MGP ESCR ISSUER LLC/MGP ESCR CO-ISSR NT 144A 5.625% DUE 05-01-2024 BEO				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		309,750.00
C595112BD4	PVTPL MICRON TECHNOLOGY INC SR NT 144A 5.25% DUE 08-01-2023/02-03-2015 BEO				
		Acquisitions	275,000.00	-238,062.50	
		Dispositions	-125,000.00		114,312.50
CU5521WAC9	PVTPL MPLX LP 4.875 BDS 01/12/2024 USD REGS 4.875 DUE 12-01-2024/09-01-2024 BEO				
		Free Delivery	-475,000.00		
		Free Receipt	475,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55336VAF7	PVTPL MPLX LP NT 144A 4.875% DUE 12-01-2024/12-18-2015 BEO	Dispositions	-475,000.00		450,062.50
		Free Receipt	475,000.00		
C63530QAF6	PVTPL NATIONAL CINEMEDIA LLC SR NT 144A 5.75% DUE 08-15-2026/08-19-2016 BEO	Acquisitions	525,000.00	-536,593.75	
		Free Delivery	-525,000.00		
C644535AF3	PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE 11-15-2022/11-14-2012 BEO	Acquisitions	155,000.00	-124,000.00	
		Dispositions	-690,000.00		697,912.50
C62912XAB0	PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO	Acquisitions	310,000.00	-294,231.25	
		Dispositions	-145,000.00		150,437.50
C72766QAC9	PVTPL PLATFORM SPECIALTY PRODS CORP 10.375% DUE 05-01-2021/12-22-2015 BEO	Dispositions	-145,000.00		150,256.25
		Free Receipt	145,000.00		
C737446AK0	PVTPL POST HLDGS INC SR NT 144A 5% DUE 08-15-2026/08-03-2016 BEO	Acquisitions	475,000.00	-475,575.00	
		Dispositions	-475,000.00		475,000.00
C737446AH7	PVTPL POST HLDGS INC SR NT 144A 7.75% DUE 03-15-2024/08-18-2015 BEO	Acquisitions	425,000.00	-450,735.50	
		Dispositions	-425,000.00		465,875.00
C74166MAA4	PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		226,325.00
SBZ77NN2	PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-50,000.00		53,963.55
C74909EAA4	PVTPL QUORUM HEALTH CORP SR NT 144A 11.625% DUE 04-15-2023/04-22-2016 BEO	Acquisitions	160,000.00	-157,225.60	
		Dispositions	-160,000.00		135,400.00
C75508EAA6	PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO	Acquisitions	75,000.00	-55,165.00	
		Dispositions	-100,000.00		91,750.00
C75915QAC2	PVTPL REGIONALCARE HOSP PARTNERS HLDGS INC SR SECD NT 8.25% 05-01-2023				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	265,000.00	-266,450.00	
		Dispositions	-265,000.00		274,000.00
C74965WAA5	PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018				
		Acquisitions	50,000.00	-46,000.00	
		Dispositions	-700,000.00		726,358.50
C77340RAM9	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO				
		Acquisitions	95,000.00	-87,875.00	
		Dispositions	-95,000.00		93,100.00
C82967NAW8	PVTPL SIRIUS XM RADIO INC SR NT 144A 5.375% DUE 07-15-2026/05-23-2016 BEO				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		85,000.00
C853254BA7	PVTPL STANDARD CHARTERED PLC 7.5% DUE 12-31-2049 REG				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,162.50
C857006AC4	PVTPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO				
		Acquisitions	203,000.00	-201,081.65	
		Dispositions	-203,000.00		204,558.43
C87952VAL0	PVTPL TELESAT CDA/TELESAT LLC 144A 8.875% DUE 11-15-2024				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		304,500.00
C887228AA2	PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO				
		Acquisitions	100,000.00	-86,812.50	
		Dispositions	-75,000.00		72,582.75
C913903AR1	PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT144A 4.75 DUE 08-01-2022/08-07-2014 BEO				
		Acquisitions	140,000.00	-142,100.00	
		Dispositions	-140,000.00		142,845.00
C914906AK8	PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 8.5% DUE 05-15-2021/11-15-2016 BEO				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-350,000.00		365,520.00
C958102AK1	PVTPL WESTERN DIG CORP SR NT 144A FIXED 10.5% DUE 04-01-2024				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		177,406.25
C826700AA4	PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022				
		Acquisitions	29,000.00	-28,072.50	
		Dispositions	-299,000.00		296,821.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74736K101	QORVO INC COM	Acquisitions	6,080.00	-296,371.01	
		Dispositions	-10,580.00		471,386.48
C747301AC3	QUAD / GRAPHICS 7% DUE 05-01-2022	Acquisitions	75,000.00	-47,812.50	
		Dispositions	-25,000.00		24,250.00
C747525103	QUALCOMM INC COM	Acquisitions	7,881.00	-470,661.43	
		Dispositions	-340.00		21,208.32
SB4LHBQ0	QUALICORP SA EQUITY	Acquisitions	7,200.00	-31,473.54	
		Dispositions	-17,000.00		92,021.22
SB00PN05	QUALITY HOUSES CO THB1(LOCAL)	Acquisitions	2,577,300.00	-193,677.99	
		Free Delivery	-2,577,300.00		
C74876Y101	QUINTILES IMS HOLDINGS INC COM USD0.01	Acquisitions	8,748.00	-587,081.89	
		Dispositions	-7,270.00		493,293.40
C750236AT8	RADIAN GROUP INC 7% DUE 03-15-2021	Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		214,012.50
C756109104	REALTY INCOME CORP COM	Acquisitions	9,500.00	-565,285.74	
		Dispositions	-4,305.00		297,636.46
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10	Acquisitions	3,429.00	-324,252.56	
		Dispositions	-1,774.00		173,558.57
C75886F107	REGENERON PHARMACEUTICALS INC COM	Acquisitions	40.00	-16,911.50	
		Dispositions	-25.00		9,896.82
S9A6DW2U	REPO COLL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,280,000.00	-3,280,000.00	
		Dispositions	-2,260,000.00		2,260,000.00
C76116AAB4	RESOLUTE ENERGY CORP 8.5 05-01-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,000.00	-38,250.00	
		Dispositions	-175,000.00		133,437.50
C761735AV1	REYNOLDS GROUP 7% DUE 07-15-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,750.00
SB2987V8	RIGHTMOVE ORD GBP0.01				
		Acquisitions	1,650.00	-95,239.23	
		Dispositions	-1,650.00		95,168.38
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	2,604.00	-662,854.47	
		Dispositions	-4,037.00		1,024,070.55
C780097BB6	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049				
		Acquisitions	210,000.00	-210,137.50	
		Dispositions	-210,000.00		207,300.00
SB09CBL4	ROYAL DUTCH SHELL 'A'SHS EUR0.07				
		Acquisitions	11,384.00	-276,415.75	
		Dispositions	-47,650.00		1,239,177.95
SB1BK209	RTL GROUP NPV				
		Acquisitions	609.00	-52,371.29	
		Dispositions	-113.00		7,676.56
S4713100	RUBIS EUR2.50				
		Acquisitions	1,593.00	-124,523.69	
		Dispositions	-880.00		71,410.15
C78409V104	S&P GLOBAL INC COM				
		Dispositions	-613.00		74,077.01
		Free Delivery	-105.00		
		Free Receipt	3,094.00		
SB058TZ6	SAFRAN SA EUR0.20				
		Acquisitions	8,203.00	-535,411.05	
		Dispositions	-11,421.00		762,775.12
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	427.00	-31,469.35	
		Dispositions	-999.00		69,791.37
C79546E104	SALLY BEAUTY HLDGS INC COM STK				
		Acquisitions	3,969.00	-114,014.55	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-12,430.00		322,334.04
S6771720	SAMSUNG ELECTRONIC KRW5000	Acquisitions	408.00	-491,608.66	
		Dispositions	-251.00		354,299.71
C79970YAD7	SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023	Acquisitions	100,000.00	-36,225.00	
		Dispositions	-360,000.00		281,258.00
SB0L6750	SANLAM ZAR0.01	Acquisitions	18,702.00	-87,703.23	
		Dispositions	-11,781.00		41,055.62
SB73F0X3	SANSIRI THB1.07(LOCAL)	Acquisitions	3,681,600.00	-182,351.64	
		Free Delivery	-3,681,600.00		
S6776606	SANTEN PHARM CO NPV	Acquisitions	7,700.00	-125,001.35	
		Dispositions	-7,700.00		100,685.89
S4846288	SAP SE	Acquisitions	6,616.00	-535,091.68	
		Dispositions	-6,616.00		540,826.14
C808513105	SCHWAB CHARLES CORP COM NEW	Acquisitions	16,500.00	-440,048.01	
		Dispositions	-1,700.00		58,709.71
C80874YAR1	SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000	Acquisitions	50,000.00	-48,250.00	
		Dispositions	-350,000.00		371,437.50
C81180WAH4	SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023	Acquisitions	185,000.00	-149,850.00	
SBPY06H9	SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023	Dispositions	-1,150,000.00		909,897.65
S6616508	SEIKO EPSON CORP NPV	Acquisitions	12,800.00	-219,767.05	
		Dispositions	0.00		0.00
C81685LJ71	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 09-07-2016	Acquisitions	250,000.00	-249,840.63	

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		249,840.63
C81761R109	SERVICEMASTER GLOBAL HLDGS INC COM	Acquisitions	428.00	-16,140.19	
		Dispositions	-8,033.00		294,353.38
SBD1XH52	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019	Acquisitions	1,135,000.00	-1,134,080.65	
		Dispositions	-355,000.00		354,144.45
C82481R106	SHIRE PLC ADR	Acquisitions	325.00	-62,352.97	
		Dispositions	-81.00		14,715.93
SB39JBM7	SHIRE PLC ADR	Acquisitions	1,800.00	-294,680.43	
		Dispositions	-1,800.00		318,939.00
SB2QKY05	SHIRE PLC ORD GBP0.05	Acquisitions	9,140.00	-509,952.00	
		Dispositions	-21,169.00		1,257,127.13
C82669G104	SIGNATURE BK NY N Y COM	Acquisitions	1,235.00	-170,469.14	
		Dispositions	-77.00		10,756.78
C828732AB3	SIMMONS FOODS INC 7.875% DUE 10-01-2021	Acquisitions	55,000.00	-47,337.50	
		Dispositions	-430,000.00		382,800.00
SBDFY6H6	SIMON PPTY GROUP L 2.5% DUE 07-15-2021	Acquisitions	585,000.00	-584,520.30	
		Dispositions	-30,000.00		30,030.90
SB02PY22	SINGAPORE TELECOMMUNICATIONS NEW COM STK	Acquisitions	57,700.00	-161,851.00	
		Dispositions	-119,100.00		345,461.92
C82937WAE5	SINOPEC GROUP 4.375% DUE 04-10-2024	Acquisitions	216,000.00	-230,614.56	
		Dispositions	-216,000.00		237,574.08
C83001A102	SIX FLAGS ENTMT CORP NEW COM	Acquisitions	1,606.00	-82,647.02	
		Dispositions	-4,011.00		230,151.93

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB232R05	SK INNOVATION CO.LTD KRW5000	Acquisitions	1,319.00	-180,055.85	
		Dispositions	-1,319.00		159,035.80
S0141192	SKY PLC	Acquisitions	18,097.00	-206,955.30	
		Dispositions	-29,699.00		407,732.62
C78442P106	SLM CORP COM	Acquisitions	47,430.00	-305,362.69	
		Dispositions	-31,250.00		259,245.25
C83162CXY4	SMALL BUSINESS 2.04% DUE 08-01-2036	Acquisitions	469,000.00	-469,000.00	
		Dispositions	-469,000.00		466,306.91
C832724AB4	SMURFIT CAP FDG 7.5% DUE 11-20-2025	Acquisitions	400,000.00	-477,250.00	
		Dispositions	-330,000.00		391,050.00
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EUR0.001	Acquisitions	6,000.00	-155,776.63	
		Dispositions	-17,348.00		425,813.73
S7062713	SODEXHO EUR4	Acquisitions	1,632.00	-172,459.91	
		Dispositions	-4,534.00		476,648.08
S6821120	SONIC HEALTHCARE NPV	Acquisitions	23,900.00	-308,662.49	
		Dispositions	-23,900.00		366,299.76
C842587CV7	SOUTHERN CO 3.25% DUE 07-01-2026	Acquisitions	706,000.00	-703,444.28	
		Dispositions	-224,000.00		229,625.92
C84762LAT2	SPECTRUM BRANDS 5.75% DUE 07-15-2025	Acquisitions	205,000.00	-210,925.00	
		Free Delivery	-460,000.00		
C85208M102	SPROUTS FMRS MKT INC COM	Acquisitions	9,619.00	-241,354.80	
		Dispositions	-9,619.00		187,546.34
S0790873	SSE PLC ORD GBP0.50				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,627.00	-468,121.51	
		Dispositions	-7,798.00		171,546.57
C8522W2J22	ST JUDE MED INC NEW DISC COML PAPER 4/2 YRS 1&2 CPN 09-02-2016				
		Acquisitions	500,000.00	-499,749.44	
		Dispositions	-500,000.00		499,749.44
C855244109	STARBUCKS CORP COM				
		Acquisitions	611.00	-35,413.99	
		Dispositions	-3,326.00		192,679.95
SBWC9V05	STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030				
		Acquisitions	670,000.00	-640,494.20	
		Dispositions	-398,000.00		384,070.00
S2763129	STATOIL ASA				
		Acquisitions	4,364.00	-67,237.69	
		Dispositions	-28,152.00		471,144.41
SBZ56LK4	STEINHOFF INTERNATIONAL HLDGS NV NPV				
		Acquisitions	2,806.00	-16,099.26	
		Dispositions	-40,406.00		231,271.67
		Free Receipt	37,600.00		
C858912108	STERICYCLE INC COM				
		Acquisitions	48.00	-5,733.77	
		Dispositions	-2,422.00		221,715.30
SBDGSTL2	STRYKER CORP 2% DUE 03-08-2019				
		Acquisitions	1,320,000.00	-1,318,468.80	
		Dispositions	-1,320,000.00		1,337,226.00
SBDGSDP4	STRYKER CORP 3.5% DUE 03-15-2026				
		Acquisitions	230,000.00	-228,500.40	
		Dispositions	-230,000.00		229,979.30
C86400GAB5	STUDIO CITY CO LTD 7.25% DUE 11-30-2021				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		267,037.50
S6356406	SUBARU CORPORATION NPV				
		Acquisitions	9,800.00	-376,671.90	
		Dispositions	-8,800.00		299,338.85
S6858560	SUMITOMO CHEMICAL CO. LTD NPV				
		Acquisitions	10,308.00	-60,435.27	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-88,308.00		388,667.99
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	Acquisitions	21,300.00	-706,187.38	
		Dispositions	-11,000.00		309,551.19
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV	Acquisitions	7,000.00	-198,669.00	
		Dispositions	-7,000.00		178,211.30
C867914103	SUN TR BANKS INC COM	Acquisitions	1,200.00	-52,772.16	
		Dispositions	-1,000.00		42,304.87
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	Acquisitions	4,333.00	-123,284.61	
		Dispositions	-12,833.00		348,743.11
S9E1HK4U	SWO_CD_X BARCGB33 04/20/2016 CDX.NA.IG.25 3175AP100	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,505.00
S9E1QJYU	SWO_CD_X BARCGB33 04/20/2016 CDX.NA.IG.25 3175CDSE6	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,020.00
S9E76YUU	SWO_CD_X BARCGB33 21/09/2016 ITRAXX_EUROPE.25 317544PR9	Acquisitions	1,400,000.00	-155.20	
		Dispositions	-2,600,000.00		8,115.61
S9E1LCXU	SWO_CD_X BOFAUS6S 04/20/2016 CDX.NA.IG.25 3175GC996	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,410.00
S9E1FB6U	SWO_CD_X CITIUS33 04/20/2016 CDX.NA.IG.25 3175GC939	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,312.50
S9E1FB7U	SWO_CD_X CITIUS33 04/20/2016 CDX.NA.IG.25 3175GC939	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,330.00
SBYQ4R24	SYSCO CORP 2.5% DUE 07-15-2021	Acquisitions	340,000.00	-339,823.20	
		Dispositions	-340,000.00		341,465.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ4QL6	SYSCO CORP 3.3% DUE 07-15-2026	Acquisitions	385,000.00	-383,548.55	
		Dispositions	-385,000.00		387,252.25
S6744294	T&D HOLDINGS INC NPV	Acquisitions	4,340.00	-61,513.43	
		Dispositions	-46,440.00		424,638.62
S6870100	TAISEI CORP NPV	Acquisitions	14,000.00	-95,740.05	
		Dispositions	-7,000.00		54,461.79
S6889106	TAIWAN SEMICON MAN TWD10	Acquisitions	20,000.00	-100,776.67	
		Dispositions	-86,000.00		433,986.53
S2113382	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	Acquisitions	9,915.00	-251,195.04	
		Dispositions	-22,166.00		552,363.48
SBD07368	TARGET CORP 2.5% DUE 04-15-2026	Acquisitions	700,000.00	-699,937.00	
		Dispositions	-330,000.00		338,101.50
C87612E106	TARGET CORP COM STK	Acquisitions	2,600.00	-189,644.00	
		Dispositions	-400.00		27,859.39
S9A6FYQU	TBA COLLATERAL RECEIVABLE FROM CSFB	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
SB0190C7	TECHTRONIC INDUSTR NPV	Acquisitions	4,500.00	-18,758.74	
		Dispositions	-45,500.00		175,877.24
C87901J105	TEGNA INC COM	Acquisitions	7,700.00	-179,756.28	
		Dispositions	-7,400.00		176,454.90
C879360105	TELEDYNE TECHNOLOGIES INC COM	Acquisitions	100.00	-9,816.28	
		Dispositions	-1,100.00		126,421.25
SB0LKSK4	TELENET GRP HLDG NPV				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,151.00	-56,663.09	
		Dispositions	-2,906.00		131,689.31
S4732495	TELENOR ASA ORD NOK6				
		Acquisitions	29,900.00	-501,923.72	
		Dispositions	-38,054.00		600,946.53
S5978384	TELIA COMPANY AB NPV				
		Acquisitions	72,333.00	-340,904.11	
		Dispositions	-135,133.00		636,481.15
S2381093	TELUS CORPORATION COM NPV				
		Acquisitions	17,800.00	-575,354.75	
		Free Delivery	-17,800.00		
SB3CY709	TEMP HOLDINGS CO NPV				
		Acquisitions	400.00	-6,853.99	
		Dispositions	-3,200.00		49,140.63
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	9,100.00	-212,448.42	
		Dispositions	-15,200.00		400,083.34
C88033GBM1	TENET HEALTHCARE 8% DUE 08-01-2020				
		Acquisitions	975,000.00	-969,825.00	
		Dispositions	-500,000.00		513,750.00
C88033GCE8	TENET HEALTHCARE CORP 8.125 DUE 04-01-2022				
		Acquisitions	700,000.00	-714,278.75	
		Dispositions	-1,050,000.00		1,037,309.38
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	7,800.00	-194,903.70	
		Dispositions	-2,800.00		77,096.32
S6885074	TERUMO CORP NPV				
		Acquisitions	4,700.00	-210,417.00	
		Dispositions	-4,700.00		181,717.80
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	38.00	-7,450.53	
		Dispositions	-259.00		53,668.84
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	6,000.00	-180,306.27	
		Dispositions	-6,000.00		243,687.02

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882508104	TEXAS INSTRUMENTS INC COM	Acquisitions	9,930.00	-608,982.33	
		Dispositions	-430.00		29,746.75
SB0300P1	THAI OIL PCL THB10(LOCAL)	Acquisitions	110,900.00	-196,625.67	
		Free Delivery	-110,900.00		
C741503403	THE PRICELINE GROUP INC	Acquisitions	62.00	-83,143.20	
		Dispositions	-88.00		94,374.97
SBZCNMM7	THERMO FISHER 2.95% DUE 09-19-2026	Acquisitions	420,000.00	-414,905.40	
		Dispositions	-420,000.00		420,063.00
C886547108	TIFFANY & CO COM	Acquisitions	1,600.00	-113,990.44	
		Dispositions	-400.00		29,407.35
C887317303	TIME WARNER INC USD0.01	Acquisitions	1,400.00	-122,057.18	
		Dispositions	-509.00		36,837.21
C872540109	TJX COS INC COM NEW	Acquisitions	231.00	-18,978.25	
		Dispositions	-1,008.00		76,439.59
C87261NAG5	TMX FIN LLC / 8.5% DUE 09-15-2018	Acquisitions	75,000.00	-56,437.50	
		Dispositions	-350,000.00		283,156.25
S6513126	TOKIO MARINE HOLDINGS INC NPV	Acquisitions	8,700.00	-368,733.55	
		Dispositions	-5,400.00		171,396.84
S6895675	TOKYO ELECTRON NPV	Acquisitions	5,400.00	-410,663.20	
		Dispositions	-5,400.00		484,250.15
C891092108	TORO CO COM	Acquisitions	416.00	-35,514.69	
		Dispositions	-1,187.00		88,891.52
		Free Receipt	3,008.00		

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C891160MJ9	TORONTO-DOMINION 3.625% DUE 09-15-2031	Acquisitions	530,000.00	-529,072.50	
		Dispositions	-530,000.00		530,281.35
S2897222	TORONTO-DOMINION COM NPV	Acquisitions	22,073.00	-940,852.79	
		Dispositions	-3,133.00		138,636.39
SB15C557	TOTAL EUR2.5	Acquisitions	19,130.00	-912,266.05	
		Dispositions	-5,541.00		261,613.56
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	5,742.00	-445,975.28	
		Dispositions	-158.00		14,787.76
C893641100	TRANSDIGM GROUP INC COM	Acquisitions	2,983.00	-813,050.11	
		Dispositions	-41.00		9,222.01
S6321954	TRAVELSKY TECHNOLO 'H' CNY1	Acquisitions	13,000.00	-22,426.82	
		Dispositions	-13,000.00		24,374.16
SBYYWJ13	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	515,000.00	-514,098.75	
		Dispositions	-515,000.00		533,025.00
S6906919	TSUMURA & CO NPV	Acquisitions	7,400.00	-182,339.76	
		Dispositions	-1,500.00		42,840.07
SB0MKZN5	TSURUHA HOLDINGS NPV	Acquisitions	100.00	-12,366.06	
		Dispositions	-800.00		69,071.66
SBVXLS02	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	Acquisitions	200,000.00	-206,637.77	
		Dispositions	-200,000.00		212,291.61
C899896104	TUPPERWARE BRANDS CORPORATION	Acquisitions	1,900.00	-95,664.12	
		Dispositions	-1,500.00		89,300.12
SB03MYP5	TURKIYE GARANTI BK TRY1				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,691.00	-147,346.20	
		Dispositions	-114,508.00		288,377.29
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	58.00	-10,179.44	
		Dispositions	-2,300.00		282,453.63
C90333LAM4	U S CONCRETE INC 6.375% DUE 06-01-2024				
		Acquisitions	285,000.00	-285,200.00	
		Free Delivery	-285,000.00		
SBD9WR06	UBM PLC ORD GBP0.1125				
		Acquisitions	1,086.00	-9,330.07	
		Dispositions	-0.44		3.37
SBZBZ4J5	UDR INC 2.95% DUE 09-01-2026				
		Acquisitions	530,000.00	-530,000.00	
		Dispositions	-530,000.00		532,294.90
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	617.00	-150,022.61	
		Dispositions	-1,007.00		253,422.15
C904311206	UNDER ARMOUR INC CL C COM				
		Dispositions	-4,992.00		183,107.80
		Free Receipt	4,992.00		
S7076242	UNIBAIL-RODAMCO SE EUR5				
		Acquisitions	282.00	-68,789.27	
		Free Delivery	-282.00		
SB1YY4B3	UNIBAIL-RODAMCO SE EUR5				
		Acquisitions	79.00	-20,594.70	
		Dispositions	-1,255.00		314,199.47
		Free Receipt	282.00		
SB10RZP7	UNILEVER PLC ORD GBP0.031111				
		Acquisitions	4,038.00	-184,073.56	
		Dispositions	-24,158.00		1,108,778.24
C911163103	UNITED NAT FOODS INC COM				
		Acquisitions	5,625.00	-226,634.30	
		Dispositions	-500.00		21,474.53
SBVFD6V3	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025				
		Acquisitions	1,213,800.00	-1,252,111.15	

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,663,800.00		2,738,705.86
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	400,000.00	-438,654.75	
		Dispositions	-400,000.00		452,265.84
SBYXLJG5	UNITEDHEALTH GROUP 3.1% DUE 03-15-2026	Acquisitions	600,000.00	-599,526.00	
		Dispositions	-600,000.00		603,146.25
C912909AK4	UTD STS STL CORP 8.375% DUE 07-01-2021	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		97,612.50
SBYMS8Q1	UTD TECHNOLOGIES 2.65% DUE 11-01-2026	Acquisitions	655,000.00	-653,683.45	
		Dispositions	-655,000.00		630,771.55
SBG495V0	VALE OVERSEAS LTD 5.625% DUE 09-15-2019	Acquisitions	31,000.00	-28,985.00	
		Dispositions	-31,000.00		32,934.40
SBDC5ST8	VALEO EUR1	Acquisitions	6,753.00	-357,119.28	
		Dispositions	-3,226.00		141,428.89
		Free Receipt	6,723.00		
C92047W101	VALVOLINE INC COM	Acquisitions	19,111.00	-407,320.25	
		Dispositions	-911.00		21,909.39
C92210H105	VANTIV INC COM USD0.00001 A	Acquisitions	1,216.00	-64,242.80	
		Dispositions	-2,310.00		126,104.96
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	24,921.00	-709,998.75	
		Dispositions	-700.00		28,769.37
C92276F100	VENTAS INC REIT	Acquisitions	3,060.00	-165,396.23	
		Dispositions	-530.00		38,905.13
S4031879	VEOLIA ENVIRONNEME EUR5	Acquisitions	887.00	-19,307.64	
		Dispositions	-11,707.00		259,472.26

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92339V100	VEREIT INC COM USD0.001	Acquisitions	10,500.00	-86,227.25	
		Dispositions	-15,100.00		147,638.94
C92343X100	VERINT SYS INC COM	Acquisitions	4,855.00	-164,341.75	
		Dispositions	-225.00		8,585.81
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	300.00	-16,448.55	
		Dispositions	-600.00		29,265.06
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,092.00	-114,567.94	
		Dispositions	-970.00		84,720.32
C9255M2J86	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 09-08-2016	Acquisitions	250,000.00	-249,782.50	
		Dispositions	-250,000.00		249,782.50
C9255M2JC7	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 09-12-2016	Acquisitions	1,250,000.00	-1,248,740.63	
		Dispositions	-1,250,000.00		1,248,740.63
C92769XAL9	VIRGIN MEDIA SECD 5.25% DUE 01-15-2026	Acquisitions	100,000.00	-100,250.00	
		Dispositions	-880,000.00		893,560.50
C928254101	VIRTU FINL INC CL A CL A	Acquisitions	617.00	-11,334.79	
		Dispositions	-243.00		5,171.57
SBYPHGM7	VISA INC 2.8% DUE 12-14-2022	Acquisitions	1,105,000.00	-1,103,464.05	
		Dispositions	-515,000.00		538,440.35
SBYPHGN8	VISA INC 3.15% DUE 12-14-2025	Acquisitions	170,000.00	-177,782.60	
		Dispositions	-170,000.00		178,362.30
SBYPHFD1	VISA INC BNDS 2.2% DUE 12-14-2020	Acquisitions	740,000.00	-739,371.00	
		Dispositions	-35,000.00		35,166.25
C92826C839	VISA INC COM CL A STK				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	436.00	-31,127.37	
		Dispositions	-1,159.00		92,904.38
SB3WS5W9	VOCUS GROUP LTD				
		Acquisitions	8,506.00	-53,738.80	
		Dispositions	-8,506.00		26,747.05
SBBJPFY1	VONOVIA SE NPV				
		Acquisitions	219.00	-7,982.41	
		Dispositions	-2,625.00		95,796.94
SBZBZ075	VOYA FINL INC 3.65% DUE 06-15-2026				
		Acquisitions	470,000.00	-468,632.30	
		Dispositions	-470,000.00		469,305.50
C929089100	VOYA FINL INC COM				
		Acquisitions	847.00	-20,121.97	
		Dispositions	-300.00		9,123.82
C929236107	WD 40 CO COM STK				
		Acquisitions	445.00	-49,265.99	
		Dispositions	-776.00		78,908.39
C947075AJ6	WEATHERFORD INTL 7.75% DUE 06-15-2021				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		78,800.00
C947075AK3	WEATHERFORD INTL 8.25% DUE 06-15-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		98,750.00
C92939U106	WEC ENERGY GROUP INC COM				
		Acquisitions	4,710.00	-244,550.54	
		Dispositions	-2,740.00		167,977.78
SBD72T35	WELLS FARGO & CO 3% DUE 04-22-2026				
		Acquisitions	710,000.00	-707,564.70	
		Dispositions	-710,000.00		702,236.75
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027				
		Acquisitions	70,000.00	-74,870.60	
		Dispositions	-335,000.00		341,939.85
SBD6R618	WELLTOWER INC 4.25% DUE 04-01-2026				
		Acquisitions	250,000.00	-248,067.50	
		Dispositions	-250,000.00		264,472.50

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C95040Q104	WELLTOWER INC COM REIT	Acquisitions	2,310.00	-148,739.22	
		Dispositions	-9,940.00		544,585.95
C95058W100	WENDYS CO COM	Acquisitions	450.00	-4,182.17	
		Dispositions	-12,520.00		145,461.59
S6957995	WEST JAPAN RAILWAY NPV	Acquisitions	5,100.00	-335,967.00	
		Dispositions	-10,100.00		617,650.21
C961214DF7	WESTPAC BKG CORP 4.322% DUE 11-23-2031	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		757,691.55
C963320106	WHIRLPOOL CORP COM	Acquisitions	1,800.00	-250,973.29	
		Dispositions	-300.00		51,186.37
C969904101	WILLIAMS SONOMA INC COM	Acquisitions	87.00	-5,265.87	
		Dispositions	-3,569.00		188,768.31
SBFNWV48	WOLSELEY ORD GBP0.108030303	Acquisitions	7,694.00	-429,586.26	
		Dispositions	-5,386.00		290,089.47
S5671519	WOLTERS KLUWER EUR0.12	Acquisitions	2,286.00	-88,042.98	
		Dispositions	-8,383.00		336,036.25
SB5N0P84	WOOD GROUP (JOHN) ORD GBP0.0428571	Acquisitions	50,191.00	-485,748.03	
		Dispositions	-10,400.00		106,667.13
C981475106	WORLD FUEL SERVICE COM STK USD0.01	Acquisitions	100.00	-4,538.68	
		Dispositions	-10,000.00		447,971.01
SB8KF9B4	WPP PLC ORD GBP0.10	Acquisitions	3,915.00	-88,914.82	
		Dispositions	-39,355.00		852,304.88
CG98294104	XL GROUP LTD XL GROUP LTD COM NPV				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,600.00		59,174.71
		Free Receipt	5,300.00		
SBYQ3L30	XYLEM INC 3.25% DUE 11-01-2026	Acquisitions	160,000.00	-159,670.40	
		Dispositions	-160,000.00		161,019.20
SB5BSZB3	YANDEX N.V. COM USD0.01 CL 'A	Acquisitions	387.00	-6,288.75	
		Dispositions	-3,019.00		45,493.81
C98954UAB9	ZIGGO BD FIN B V 6% DUE 01-15-2027	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,000.00

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.

**Generated by Northern Trust from periodic data on 13 Jun 17 C0703*

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of December 1, 2015*

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		1		11		0		0		0		0		0		0	
30 - 34	0		0		26	618	335	827	11		0		0		0		0		0	
35 - 39	0		3		39	800	724	1,905	441	3,909	3		0		0		0		0	
40 - 44	0		4		26	1,686	688	3,225	972	5,300	77	8,108	3		0		0		0	
45 - 49	0		0		37	3,139	554	3,500	877	6,296	242	9,963	129	11,517	2		0		0	
50 - 54	0		1		22	3,458	340	3,935	632	7,103	255	11,215	376	14,311	65	19,598	4		0	
55 - 59	0		0		6		264	4,039	467	6,823	164	11,857	290	16,713	105	22,808	28	23,357	1	
60 - 64	0		0		10		136	3,524	214	7,294	88	12,103	123	16,040	57	20,414	18	24,635	16	
65 - 69	0		0		2		37	4,128	61	6,752	23	13,471	42	13,533	17		4		13	
70 & Over	0		0		1		12		13		7		6		1		0		1	

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

Plan Name: Sprint Retirement Pension Plan
 EIN / PN: 48-0457967 / 001
 Plan Sponsor: Sprint Communications, Inc.
 Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part IV Summary 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 | 4.72% | 1.32% |
| ● Second segment rate | 6.11% | 4.06% |
| ● Third segment rate | 6.81% | 5.09% |
| ● Effective interest rate | 6.38% | 4.53% |

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 \$16,900,000. No investment related expenses are included in this estimate.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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. Representative termination rates are shown below:

Annual Rate of Withdrawal Prior to Eligibility for Early Retirement

Attained Age	Rate of Withdrawal
25	25.00%
30	15.00%
35	10.00%
40	8.00%
45	7.50%
50	5.00%
55	5.00%

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%

Plan Name: Sprint Retirement Pension Plan
 EIN / PN: 48-0457967 / 001
 Plan Sponsor: Sprint Communications, Inc.
 Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Retirement

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

Annual Rate of Early Retirement	
Age	Rate of Retirement
55	5.00%
56	5.00%
57	6.00%
58	6.00%
59	6.00%
60	7.00%
61	8.00%
62	9.00%
63	10.00%
64	10.00%
65	15.00%
66	15.00%
67	20.00%
68	20.00%
69	15.00%
70	15.00%
70+	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. The actuarial equivalence for the conversion is based on an assumed interest rate of 50 basis points less than the discount rate.

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. Data was reviewed for reasonableness and consistency but no audit was performed. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.
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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 2016, 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 2016, 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.
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>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.</p> <p>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.</p> <p>The assumed plan-related expenses added to the target normal cost were changed from \$10,300,000 for the prior valuation to \$16,900,000 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.</p> <p>The termination rates were updated based on an experience study completed for Sprint in the beginning of 2016.</p> <p>The retirement rates were updated based on an experience study completed for Sprint in the beginning of 2016.</p>
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Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-14 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0699

◆ 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
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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 12-31-14 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 DEC 2015 BRL / USD EX.RATE 4.0289 WITH BANK OF AMERICA,	1,096,368.000	21 Dec 15				0.00	272,125.89	275,621.70	3,495.81
FX DEAL TRANSACTED ON 21 DEC 2015 USD / BRL EX.RATE 0.2507523 WITH BANK OF	-1,096,368.000	21 Dec 15				0.00	-274,916.75	-271,542.89	3,373.86
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH BANK OF	-1,096,368.000	29 Jan 16				0.00	-271,190.26	-275,621.70	-4,431.44
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH BANK OF AMERICA,	1,096,368.000	31 Dec 15				0.00	280,774.43	271,542.89	-9,231.54
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 JAN 2016 GBP / USD EX.RATE 0.7015082 WITH BANK OF	1,070,000.000	25 Jan 16				0.00	1,525,285.00	1,537,803.96	12,518.96
FX DEAL TRANSACTED ON 25 JAN 2016 USD / GBP EX.RATE 1.42552 WITH BANK OF	-1,070,000.000	25 Jan 16				0.00	-1,525,306.40	-1,489,600.50	35,705.90
FX DEAL TRANSACTED ON 25 MAY 2016 GBP / USD EX.RATE 0.6821282 WITH BANK OF	1,070,000.000	25 May 16				0.00	1,568,620.00	1,542,084.05	-26,535.95
FX DEAL TRANSACTED ON 25 MAY 2016 USD / GBP EX.RATE 1.466284 WITH BANK OF	-1,070,000.000	25 May 16				0.00	-1,568,923.88	-1,421,922.94	147,000.94
FX DEAL TRANSACTED ON 27 APR 2016 GBP / USD EX.RATE 0.6858711 WITH BANK OF	1,070,000.000	27 Apr 16				0.00	1,560,060.00	1,570,010.97	9,950.97
FX DEAL TRANSACTED ON 27 APR 2016 USD / GBP EX.RATE 1.458089 WITH BANK OF	-1,070,000.000	27 Apr 16				0.00	-1,560,155.23	-1,542,084.05	18,071.18
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7515971 WITH BANK OF	1,070,000.000	28 Jun 16				0.00	1,423,635.00	1,421,922.94	-1,712.06
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.33085 WITH BANK OF	-1,070,000.000	28 Jun 16				0.00	-1,424,009.50	-1,412,827.92	11,181.58

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 JUL 2016 EUR / USD EX.RATE 0.9090909 WITH BANK OF	8,343,557.000	27 Jul 16				0.00	9,177,912.70	9,321,005.14	143,092.44
FX DEAL TRANSACTED ON 27 JUL 2016 USD / EUR EX.RATE 1.10137 WITH BANK OF	-8,343,557.000	27 Jul 16				0.00	-9,189,343.37	-9,338,943.64	-149,600.27
FX DEAL TRANSACTED ON 27 JUN 2016 EUR / USD EX.RATE 0.907441 WITH BANK OF	8,343,557.000	27 Jun 16				0.00	9,194,599.81	9,292,636.24	98,036.43
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10318 WITH BANK OF	-8,343,557.000	27 Jun 16				0.00	-9,204,445.21	-9,321,005.14	-116,559.93
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 FEB 2016 MXN / USD EX.RATE 18.5529 WITH BANK OF	2,187,000.000	2 Feb 16				0.00	117,879.15	123,446.69	5,567.54
FX DEAL TRANSACTED ON 02 FEB 2016 USD / MXN EX.RATE 0.0540412 WITH BANK OF	-2,187,000.000	2 Feb 16				0.00	-118,188.11	-118,227.40	-39.29
Russian ruble - RUB									
FX DEAL TRANSACTED ON 15 JUN 2016 RUB / USD EX.RATE 65.877 WITH BANK OF AMERICA,	15,804,158.850	15 Jun 16				0.00	239,904.05	241,257.24	1,353.19
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH BANK OF	10,044,637.550	17 Aug 16				0.00	156,666.69	156,828.00	161.31
FX DEAL TRANSACTED ON 24 JUN 2016 USD / RUB EX.RATE 0.0151515 WITH BANK OF	-10,044,637.550	24 Jun 16				0.00	-152,191.48	-156,828.00	-4,636.52
FX DEAL TRANSACTED ON 25 MAY 2016 USD / RUB EX.RATE 0.0151814 WITH BANK OF	-15,804,158.850	25 May 16				0.00	-239,929.54	-241,257.24	-1,327.70
South African rand - ZAR									
FX DEAL TRANSACTED ON 20 JUN 2016 ZAR / USD EX.RATE 14.797954 WITH BANK OF	19,065,275.000	20 Jun 16				0.00	1,288,372.37	1,278,977.84	-9,394.53

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2016 MXN / USD EX.RATE 18.5529 WITH BANK OF	-117,879.150	2 Feb 16				0.00	-117,879.15	-117,879.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2016 USD / MXN EX.RATE 0.0540412 WITH BANK OF	118,188.110	2 Feb 16				0.00	118,188.11	118,188.11	0.00
FX DEAL TRANSACTED ON 15 JUN 2016 RUB / USD EX.RATE 65.877 WITH BANK OF AMERICA,	-239,904.050	15 Jun 16				0.00	-239,904.05	-239,904.05	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH BANK OF	-156,666.690	17 Aug 16				0.00	-156,666.69	-156,666.69	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 ZAR / USD EX.RATE 14.797954 WITH BANK OF	-1,288,372.370	20 Jun 16				0.00	-1,288,372.37	-1,288,372.37	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 BRL / USD EX.RATE 4.0289 WITH BANK OF AMERICA,	-272,125.890	21 Dec 15				0.00	-272,125.89	-272,125.89	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 USD / BRL EX.RATE 0.2507523 WITH BANK OF	274,916.750	21 Dec 15				0.00	274,916.75	274,916.75	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / RUB EX.RATE 0.0151515 WITH BANK OF	152,191.480	24 Jun 16				0.00	152,191.48	152,191.48	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 GBP / USD EX.RATE 0.7015082 WITH BANK OF	-1,525,285.000	25 Jan 16				0.00	-1,525,285.00	-1,525,285.00	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 USD / GBP EX.RATE 1.42552 WITH BANK OF	1,525,306.400	25 Jan 16				0.00	1,525,306.40	1,525,306.40	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 GBP / USD EX.RATE 0.6821282 WITH BANK OF	-1,568,620.000	25 May 16				0.00	-1,568,620.00	-1,568,620.00	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / GBP EX.RATE 1.466284 WITH BANK OF	1,568,923.880	25 May 16				0.00	1,568,923.88	1,568,923.88	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / RUB EX.RATE 0.0151814 WITH BANK OF	239,929.540	25 May 16				0.00	239,929.54	239,929.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 APR 2016 GBP / USD EX.RATE 0.6858711 WITH BANK OF	-1,560,060.000	27 Apr 16				0.00	-1,560,060.00	-1,560,060.00	0.00
FX DEAL TRANSACTED ON 27 APR 2016 USD / GBP EX.RATE 1.458089 WITH BANK OF	1,560,155.230	27 Apr 16				0.00	1,560,155.23	1,560,155.23	0.00
FX DEAL TRANSACTED ON 27 JUL 2016 EUR / USD EX.RATE 0.9090909 WITH BANK OF	-9,177,912.700	27 Jul 16				0.00	-9,177,912.70	-9,177,912.70	0.00
FX DEAL TRANSACTED ON 27 JUL 2016 USD / EUR EX.RATE 1.10137 WITH BANK OF	9,189,343.370	27 Jul 16				0.00	9,189,343.37	9,189,343.37	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 EUR / USD EX.RATE 0.907441 WITH BANK OF	-9,194,599.810	27 Jun 16				0.00	-9,194,599.81	-9,194,599.81	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10318 WITH BANK OF	9,204,445.210	27 Jun 16				0.00	9,204,445.21	9,204,445.21	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7515971 WITH BANK OF	-1,423,635.000	28 Jun 16				0.00	-1,423,635.00	-1,423,635.00	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.33085 WITH BANK OF	1,424,009.500	28 Jun 16				0.00	1,424,009.50	1,424,009.50	0.00
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH BANK OF	271,190.260	29 Jan 16				0.00	271,190.26	271,190.26	0.00
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH BANK OF AMERICA,	-280,774.430	31 Dec 15				0.00	-280,774.43	-280,774.43	0.00
Total BANK OF AMERICA, N.A							0.00	166,040.88	166,040.88

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 01 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	128,604.250	1 Feb 16				0.00	7,307.06	7,783.54	476.48
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	128,604.250	5 Feb 16				0.00	7,307.06	7,727.00	419.94
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	128,969.600	5 Feb 16				0.00	7,307.06	7,748.96	441.90
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	130,154.120	10 Feb 16				0.00	7,395.12	7,820.13	425.01
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	130,523.870	10 Feb 16				0.00	7,395.12	7,842.34	447.22
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.7 WITH BNP PARIBAS PARIS	261,787.260	11 Feb 16				0.00	14,790.24	15,694.92	904.68
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.75 WITH BNP PARIBAS PARIS	131,263.380	11 Feb 16				0.00	7,395.12	7,869.63	474.51
FX DEAL TRANSACTED ON 12 FEB 2016 ARS / USD EX.RATE 17.8 WITH BNP PARIBAS PARIS	263,266.280	12 Feb 16				0.00	14,790.24	15,772.16	981.92
FX DEAL TRANSACTED ON 16 FEB 2016 ARS / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	798,672.980	16 Feb 16				0.00	44,370.72	47,709.89	3,339.17
FX DEAL TRANSACTED ON 19 FEB 2016 ARS / USD EX.RATE 18.2 WITH BNP PARIBAS PARIS	134,591.190	19 Feb 16				0.00	7,395.12	8,028.41	633.29
FX DEAL TRANSACTED ON 22 FEB 2016 ARS / USD EX.RATE 18.3 WITH BNP PARIBAS PARIS	549,048.610	22 Feb 16				0.00	30,002.66	32,727.32	2,724.66
FX DEAL TRANSACTED ON 22 JAN 2016 ARS / USD EX.RATE 17.4 WITH BNP PARIBAS PARIS	127,142.410	22 Jan 16				0.00	7,307.04	7,729.40	422.36
FX DEAL TRANSACTED ON 24 FEB 2016 ARS / USD EX.RATE 18.6 WITH BNP PARIBAS PARIS	304,224.070	24 Feb 16				0.00	16,356.13	18,094.86	1,738.73

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANACTED ON 25 FEB 2016 ARS / USD EX.RATE 18.75 WITH BNP PARIBAS PARIS	160,919.840	25 Feb 16				0.00	8,582.39	9,564.43	982.04
FX DEAL TRANACTED ON 26 FEB 2016 ARS / USD EX.RATE 19.0 WITH BNP PARIBAS PARIS	163,065.440	26 Feb 16				0.00	8,582.39	9,685.00	1,102.61
FX DEAL TRANACTED ON 27 JAN 2016 ARS / USD EX.RATE 17.5 WITH BNP PARIBAS PARIS	127,873.540	27 Jan 16				0.00	7,307.06	7,753.21	446.15
FX DEAL TRANACTED ON 29 FEB 2016 ARS / USD EX.RATE 19.5 WITH BNP PARIBAS PARIS	184,209.600	29 Feb 16				0.00	9,446.65	10,932.97	1,486.32
Brazilian real - BRL									
FX DEAL TRANACTED ON 15 AUG 2016 BRL / USD EX.RATE 3.1955 WITH BNP PARIBAS	368,479.880	15 Aug 16				0.00	115,312.12	113,251.24	-2,060.88
FX DEAL TRANACTED ON 17 AUG 2016 BRL / USD EX.RATE 3.2315 WITH BNP PARIBAS	805,557.090	17 Aug 16				0.00	249,282.71	247,585.66	-1,697.05
FX DEAL TRANACTED ON 18 JUL 2016 BRL / USD EX.RATE 3.3064 WITH BNP PARIBAS	559,935.600	18 Jul 16				0.00	169,349.02	172,094.60	2,745.58
FX DEAL TRANACTED ON 18 JUL 2016 USD / BRL EX.RATE 0.3055301 WITH BNP PARIBAS	-559,935.600	18 Jul 16				0.00	-171,077.18	-171,564.67	-487.49
FX DEAL TRANACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.4346 WITH BNP PARIBAS	559,935.600	21 Jun 16				0.00	163,027.89	171,564.67	8,536.78
FX DEAL TRANACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2934272 WITH BNP PARIBAS	-559,935.600	21 Jun 16				0.00	-164,300.35	-172,274.63	-7,974.28
FX DEAL TRANACTED ON 22 JUL 2016 BRL / USD EX.RATE 3.3 WITH BNP PARIBAS PARIS	174,388.980	22 Jul 16				0.00	52,845.15	53,432.91	587.76
FX DEAL TRANACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH BNP PARIBAS	-174,388.980	29 Jul 16				0.00	-53,840.38	-53,432.91	407.47

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH BNP PARIBAS	559,935.600	30 Jun 16				0.00	174,445.64	172,274.63	-2,171.01
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-805,557.090	31 Aug 16				0.00	-248,605.71	-247,585.66	1,020.05
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-559,935.600	31 Aug 16				0.00	-172,803.63	-172,094.60	709.03
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	-368,479.880	31 Aug 16				0.00	-113,717.83	-113,251.24	466.59
Colombian peso - COP									
FX DEAL TRANSACTED ON 12 JAN 2016 COP / USD EX.RATE 3213.0 WITH BNP PARIBAS	2,576,385,787.340	12 Jan 16				0.00	801,862.99	780,455.72	-21,407.27
FX DEAL TRANSACTED ON 12 JAN 2016 USD / COP EX.RATE 0.0003101 WITH BNP PARIBAS	-2,442,464,997.540	12 Jan 16				0.00	-757,470.92	-734,631.18	22,839.74
FX DEAL TRANSACTED ON 13 JUL 2016 USD / COP EX.RATE 0.0003403 WITH BNP PARIBAS	-794,943,924.050	13 Jul 16				0.00	-270,481.09	-271,545.00	-1,063.91
FX DEAL TRANSACTED ON 14 JAN 2016 USD / COP EX.RATE 0.0003086 WITH BNP PARIBAS	-2,576,385,787.340	14 Jan 16				0.00	-795,006.58	-780,455.72	14,550.86
FX DEAL TRANSACTED ON 17 FEB 2016 COP / USD EX.RATE 3391.87 WITH BNP PARIBAS	2,442,464,997.540	17 Feb 16				0.00	720,093.93	734,631.18	14,537.25
Euro - EUR									
FX DEAL TRANSACTED ON 27 OCT 2016 EUR / USD EX.RATE 0.9153318 WITH BNP PARIBAS	8,660,557.000	27 Oct 16				0.00	9,461,658.52	9,564,286.42	102,627.90
FX DEAL TRANSACTED ON 27 OCT 2016 USD / EUR EX.RATE 1.09382 WITH BNP PARIBAS	-8,660,557.000	27 Oct 16				0.00	-9,473,090.46	-9,187,118.54	285,971.92

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 NOV 2016 EUR / USD EX.RATE 0.9447331 WITH BNP PARIBAS	8,313,557.000	28 Nov 16				0.00	8,799,900.08	8,819,020.95	19,120.87
FX DEAL TRANSACTED ON 28 NOV 2016 USD / EUR EX.RATE 1.06064 WITH BNP PARIBAS	-8,313,557.000	28 Nov 16				0.00	-8,817,691.10	-8,836,767.89	-19,076.79
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 20 JUN 2016 HKD / USD EX.RATE 7.760445 WITH BNP PARIBAS	8,207,099.420	20 Jun 16				0.00	1,057,555.26	1,058,018.12	462.86
FX DEAL TRANSACTED ON 20 JUN 2016 USD / HKD EX.RATE 0.1288552 WITH BNP PARIBAS	-8,207,099.420	20 Jun 16				0.00	-1,057,527.32	-1,057,779.48	-252.16
Indian rupee - INR									
FX DEAL TRANSACTED ON 08 JUL 2016 INR / USD EX.RATE 67.89 WITH BNP PARIBAS PARIS	16,434,402.890	8 Jul 16				0.00	242,073.99	245,234.69	3,160.70
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	-16,743,485.500	20 Sep 16				0.00	-249,828.19	-249,846.83	-18.64
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	-16,434,402.890	20 Sep 16				0.00	-245,216.40	-245,234.69	-18.29
FX DEAL TRANSACTED ON 28 JUL 2016 INR / USD EX.RATE 67.58 WITH BNP PARIBAS PARIS	16,743,485.500	28 Jul 16				0.00	247,758.00	249,846.83	2,088.83
FX DEAL TRANSACTED ON 29 SEP 2016 USD / INR EX.RATE 0.0148998 WITH BNP PARIBAS	-25,578,196.410	29 Sep 16				0.00	-381,109.98	-373,017.69	8,092.29
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 16 NOV 2016 IDR / USD EX.RATE 13635.0 WITH BNP PARIBAS	3,331,413,156.000	16 Nov 16				0.00	244,328.06	245,113.83	785.77

Japanese yen - JPY

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 JUN 2016 JPY / USD EX.RATE 104.4073 WITH BNP PARIBAS	571,387,805.000	20 Jun 16				0.00	5,472,680.60	5,456,599.39	-16,081.21
FX DEAL TRANSACTED ON 20 JUN 2016 USD / JPY EX.RATE 0.0095776 WITH BNP PARIBAS	-571,387,805.000	20 Jun 16				0.00	-5,472,539.08	-5,465,995.17	6,543.91
Russian ruble - RUB									
FX DEAL TRANSACTED ON 03 NOV 2016 USD / RUB EX.RATE 0.0156544 WITH BNP PARIBAS	-7,408,340.710	3 Nov 16				0.00	-115,972.77	-115,900.20	72.57
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH BNP PARIBAS	-6,441,193.370	12 Oct 16				0.00	-103,037.33	-102,248.23	789.10
FX DEAL TRANSACTED ON 12 SEP 2016 RUB / USD EX.RATE 65.285 WITH BNP PARIBAS	6,441,193.370	12 Sep 16				0.00	98,662.68	102,248.23	3,585.55
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH BNP PARIBAS	-14,297,585.120	17 Aug 16				0.00	-223,000.11	-223,229.73	-229.62
FX DEAL TRANSACTED ON 20 JUN 2016 RUB / USD EX.RATE 65.09 WITH BNP PARIBAS PARIS	14,297,585.120	20 Jun 16				0.00	219,658.71	223,229.73	3,571.02
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH BNP PARIBAS	7,408,340.710	21 Nov 16				0.00	115,268.31	115,900.20	631.89
Turkish lira - TRY									
FX DEAL TRANSACTED ON 11 MAR 2016 TRY / USD EX.RATE 2.880967 WITH BNP PARIBAS	1,339,813.610	11 Mar 16				0.00	465,056.91	473,098.03	8,041.12
FX DEAL TRANSACTED ON 11 MAR 2016 USD / TRY EX.RATE 0.3486825 WITH BNP PARIBAS	-1,339,813.610	11 Mar 16				0.00	-467,169.49	-465,771.01	1,398.48
FX DEAL TRANSACTED ON 24 FEB 2016 TRY / USD EX.RATE 2.947251 WITH BNP PARIBAS	2,303,089.890	24 Feb 16				0.00	781,436.63	786,319.29	4,882.66

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 24 FEB 2016 USD / TRY EX.RATE 0.3359875 WITH BNP PARIBAS	-2,303,089.890	24 Feb 16				0.00	-773,809.47	-813,237.96	-39,428.49
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,307.060	1 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 03 NOV 2016 USD / RUB EX.RATE 0.0156544 WITH BNP PARIBAS	115,972.770	3 Nov 16				0.00	115,972.77	115,972.77	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,307.060	5 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	-7,307.060	5 Feb 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 08 JUL 2016 INR / USD EX.RATE 67.89 WITH BNP PARIBAS PARIS	-242,073.990	8 Jul 16				0.00	-242,073.99	-242,073.99	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.6 WITH BNP PARIBAS PARIS	-7,395.120	10 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 ARS / USD EX.RATE 17.65 WITH BNP PARIBAS PARIS	-7,395.120	10 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.7 WITH BNP PARIBAS PARIS	-14,790.240	11 Feb 16				0.00	-14,790.24	-14,790.24	0.00
FX DEAL TRANSACTED ON 11 FEB 2016 ARS / USD EX.RATE 17.75 WITH BNP PARIBAS PARIS	-7,395.120	11 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 11 MAR 2016 TRY / USD EX.RATE 2.880967 WITH BNP PARIBAS	-465,056.910	11 Mar 16				0.00	-465,056.91	-465,056.91	0.00
FX DEAL TRANSACTED ON 11 MAR 2016 USD / TRY EX.RATE 0.3486825 WITH BNP PARIBAS	467,169.490	11 Mar 16				0.00	467,169.49	467,169.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 FEB 2016 ARS / USD EX.RATE 17.8 WITH BNP PARIBAS PARIS	-14,790.240	12 Feb 16				0.00	-14,790.24	-14,790.24	0.00
FX DEAL TRANSACTED ON 12 JAN 2016 COP / USD EX.RATE 3213.0 WITH BNP PARIBAS	-801,862.990	12 Jan 16				0.00	-801,862.99	-801,862.99	0.00
FX DEAL TRANSACTED ON 12 JAN 2016 USD / COP EX.RATE 0.0003101 WITH BNP PARIBAS	757,470.920	12 Jan 16				0.00	757,470.92	757,470.92	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH BNP PARIBAS	103,037.330	12 Oct 16				0.00	103,037.33	103,037.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 RUB / USD EX.RATE 65.285 WITH BNP PARIBAS	-98,662.680	12 Sep 16				0.00	-98,662.68	-98,662.68	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / COP EX.RATE 0.0003403 WITH BNP PARIBAS	270,481.090	13 Jul 16				0.00	270,481.09	270,481.09	0.00
FX DEAL TRANSACTED ON 14 JAN 2016 USD / COP EX.RATE 0.0003086 WITH BNP PARIBAS	795,006.580	14 Jan 16				0.00	795,006.58	795,006.58	0.00
FX DEAL TRANSACTED ON 15 AUG 2016 BRL / USD EX.RATE 3.1955 WITH BNP PARIBAS	-115,312.120	15 Aug 16				0.00	-115,312.12	-115,312.12	0.00
FX DEAL TRANSACTED ON 16 FEB 2016 ARS / USD EX.RATE 18.0 WITH BNP PARIBAS PARIS	-44,370.720	16 Feb 16				0.00	-44,370.72	-44,370.72	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 IDR / USD EX.RATE 13635.0 WITH BNP PARIBAS	-244,328.060	16 Nov 16				0.00	-244,328.06	-244,328.06	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 BRL / USD EX.RATE 3.2315 WITH BNP PARIBAS	-249,282.710	17 Aug 16				0.00	-249,282.71	-249,282.71	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH BNP PARIBAS	223,000.110	17 Aug 16				0.00	223,000.11	223,000.11	0.00
FX DEAL TRANSACTED ON 17 FEB 2016 COP / USD EX.RATE 3391.87 WITH BNP PARIBAS	-720,093.930	17 Feb 16				0.00	-720,093.93	-720,093.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUL 2016 BRL / USD EX.RATE 3.3064 WITH BNP PARIBAS	-169,349.020	18 Jul 16				0.00	-169,349.02	-169,349.02	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / BRL EX.RATE 0.3055301 WITH BNP PARIBAS	171,077.180	18 Jul 16				0.00	171,077.18	171,077.18	0.00
FX DEAL TRANSACTED ON 19 FEB 2016 ARS / USD EX.RATE 18.2 WITH BNP PARIBAS PARIS	-7,395.120	19 Feb 16				0.00	-7,395.12	-7,395.12	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 HKD / USD EX.RATE 7.760445 WITH BNP PARIBAS	-1,057,555.260	20 Jun 16				0.00	-1,057,555.26	-1,057,555.26	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 JPY / USD EX.RATE 104.4073 WITH BNP PARIBAS	-5,472,680.600	20 Jun 16				0.00	-5,472,680.60	-5,472,680.60	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 RUB / USD EX.RATE 65.09 WITH BNP PARIBAS PARIS	-219,658.710	20 Jun 16				0.00	-219,658.71	-219,658.71	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / HKD EX.RATE 0.1288552 WITH BNP PARIBAS	1,057,527.320	20 Jun 16				0.00	1,057,527.32	1,057,527.32	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / JPY EX.RATE 0.0095776 WITH BNP PARIBAS	5,472,539.080	20 Jun 16				0.00	5,472,539.08	5,472,539.08	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	249,828.190	20 Sep 16				0.00	249,828.19	249,828.19	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH BNP PARIBAS	245,216.400	20 Sep 16				0.00	245,216.40	245,216.40	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.4346 WITH BNP PARIBAS	-163,027.890	21 Jun 16				0.00	-163,027.89	-163,027.89	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2934272 WITH BNP PARIBAS	164,300.350	21 Jun 16				0.00	164,300.35	164,300.35	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH BNP PARIBAS	-115,268.310	21 Nov 16				0.00	-115,268.31	-115,268.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 FEB 2016 ARS / USD EX.RATE 18.3 WITH BNP PARIBAS PARIS	-30,002.660	22 Feb 16				0.00	-30,002.66	-30,002.66	0.00
FX DEAL TRANSACTED ON 22 JAN 2016 ARS / USD EX.RATE 17.4 WITH BNP PARIBAS PARIS	-7,307.040	22 Jan 16				0.00	-7,307.04	-7,307.04	0.00
FX DEAL TRANSACTED ON 22 JUL 2016 BRL / USD EX.RATE 3.3 WITH BNP PARIBAS PARIS	-52,845.150	22 Jul 16				0.00	-52,845.15	-52,845.15	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 ARS / USD EX.RATE 18.6 WITH BNP PARIBAS PARIS	-16,356.130	24 Feb 16				0.00	-16,356.13	-16,356.13	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 TRY / USD EX.RATE 2.947251 WITH BNP PARIBAS	-781,436.630	24 Feb 16				0.00	-781,436.63	-781,436.63	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 USD / TRY EX.RATE 0.3359875 WITH BNP PARIBAS	773,809.470	24 Feb 16				0.00	773,809.47	773,809.47	0.00
FX DEAL TRANSACTED ON 25 FEB 2016 ARS / USD EX.RATE 18.75 WITH BNP PARIBAS PARIS	-8,582.390	25 Feb 16				0.00	-8,582.39	-8,582.39	0.00
FX DEAL TRANSACTED ON 26 FEB 2016 ARS / USD EX.RATE 19.0 WITH BNP PARIBAS PARIS	-8,582.390	26 Feb 16				0.00	-8,582.39	-8,582.39	0.00
FX DEAL TRANSACTED ON 27 JAN 2016 ARS / USD EX.RATE 17.5 WITH BNP PARIBAS PARIS	-7,307.060	27 Jan 16				0.00	-7,307.06	-7,307.06	0.00
FX DEAL TRANSACTED ON 27 OCT 2016 EUR / USD EX.RATE 0.9153318 WITH BNP PARIBAS	-9,461,658.520	27 Oct 16				0.00	-9,461,658.52	-9,461,658.52	0.00
FX DEAL TRANSACTED ON 27 OCT 2016 USD / EUR EX.RATE 1.09382 WITH BNP PARIBAS	9,473,090.460	27 Oct 16				0.00	9,473,090.46	9,473,090.46	0.00
FX DEAL TRANSACTED ON 28 JUL 2016 INR / USD EX.RATE 67.58 WITH BNP PARIBAS PARIS	-247,758.000	28 Jul 16				0.00	-247,758.00	-247,758.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2016 EUR / USD EX.RATE 0.9447331 WITH BNP PARIBAS	-8,799,900.080	28 Nov 16				0.00	-8,799,900.08	-8,799,900.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 NOV 2016 USD / EUR EX.RATE 1.06064 WITH BNP PARIBAS	8,817,691.100	28 Nov 16				0.00	8,817,691.10	8,817,691.10	0.00
FX DEAL TRANSACTED ON 29 FEB 2016 ARS / USD EX.RATE 19.5 WITH BNP PARIBAS PARIS	-9,446.650	29 Feb 16				0.00	-9,446.65	-9,446.65	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH BNP PARIBAS	53,840.380	29 Jul 16				0.00	53,840.38	53,840.38	0.00
FX DEAL TRANSACTED ON 29 SEP 2016 USD / INR EX.RATE 0.0148998 WITH BNP PARIBAS	381,109.980	29 Sep 16				0.00	381,109.98	381,109.98	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH BNP PARIBAS	-174,445.640	30 Jun 16				0.00	-174,445.64	-174,445.64	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	248,605.710	31 Aug 16				0.00	248,605.71	248,605.71	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	172,803.630	31 Aug 16				0.00	172,803.63	172,803.63	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 USD / BRL EX.RATE 0.3086134 WITH BNP PARIBAS	113,717.830	31 Aug 16				0.00	113,717.83	113,717.83	0.00
Total BNP PARIBAS PARIS							0.00	423,708.45	423,708.45

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 02 MAR 2016 BRL / USD EX.RATE 3.922 WITH GOLDMAN SACHS	874,735.920	2 Mar 16				0.00	223,033.13	244,856.03	21,822.90
FX DEAL TRANSACTED ON 06 JAN 2016 BRL / USD EX.RATE 4.0708 WITH GOLDMAN SACHS	1,088,288.850	6 Jan 16				0.00	267,340.29	273,590.64	6,250.35
FX DEAL TRANSACTED ON 07 JUN 2016 USD / BRL EX.RATE 0.2875216 WITH GOLDMAN SACHS	-776,084.110	7 Jun 16				0.00	-223,140.92	-238,776.74	-15,635.82
FX DEAL TRANSACTED ON 07 MAR 2016 USD / BRL EX.RATE 0.2621026 WITH GOLDMAN SACHS	-2,460,614.950	7 Mar 16				0.00	-644,933.54	-688,775.20	-43,841.66
FX DEAL TRANSACTED ON 09 JUN 2016 USD / BRL EX.RATE 0.2943627 WITH GOLDMAN SACHS	-456,971.840	9 Jun 16				0.00	-134,515.45	-140,595.91	-6,080.46
FX DEAL TRANSACTED ON 09 NOV 2016 USD / BRL EX.RATE 0.3070131 WITH GOLDMAN SACHS	-1,983,876.670	9 Nov 16				0.00	-609,076.13	-586,511.95	22,564.18
FX DEAL TRANSACTED ON 11 NOV 2016 BRL / USD EX.RATE 3.4613 WITH GOLDMAN SACHS	1,036,397.130	11 Nov 16				0.00	299,424.24	306,399.74	6,975.50
FX DEAL TRANSACTED ON 12 AUG 2016 USD / BRL EX.RATE 0.3150499 WITH GOLDMAN SACHS	-539,597.000	12 Aug 16				0.00	-170,000.00	-165,843.59	4,156.41
FX DEAL TRANSACTED ON 12 MAY 2016 BRL / USD EX.RATE 3.5131 WITH GOLDMAN SACHS	194,014.460	12 May 16				0.00	55,226.00	53,830.85	-1,395.15
FX DEAL TRANSACTED ON 12 SEP 2016 BRL / USD EX.RATE 3.3155 WITH GOLDMAN SACHS	839,166.720	12 Sep 16				0.00	253,104.12	259,948.80	6,844.68
FX DEAL TRANSACTED ON 13 JUN 2016 USD / BRL EX.RATE 0.2859594 WITH GOLDMAN SACHS	-186,456.450	13 Jun 16				0.00	-53,318.97	-57,366.80	-4,047.83
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	-3,273,073.490	13 Oct 16				0.00	-1,020,828.90	-1,011,222.21	9,606.69
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	-208,764.780	13 Oct 16				0.00	-65,111.01	-64,498.27	612.74

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 14 JUN 2016 USD / BRL EX.RATE 0.2853881 WITH GOLDMAN SACHS	-185,368.420	14 Jun 16				0.00	-52,901.95	-57,032.05	-4,130.10
FX DEAL TRANSACTED ON 14 MAR 2016 USD / BRL EX.RATE 0.2740852 WITH GOLDMAN SACHS	-300,341.030	14 Mar 16				0.00	-82,319.04	-84,071.44	-1,752.40
FX DEAL TRANSACTED ON 15 JUL 2016 BRL / USD EX.RATE 3.2792 WITH GOLDMAN SACHS	1,021,240.770	15 Jul 16				0.00	311,429.85	312,908.90	1,479.05
FX DEAL TRANSACTED ON 15 MAR 2016 USD / BRL EX.RATE 0.2673439 WITH GOLDMAN SACHS	-609,562.730	15 Mar 16				0.00	-162,962.90	-170,628.77	-7,665.87
FX DEAL TRANSACTED ON 16 MAR 2016 USD / BRL EX.RATE 0.2602947 WITH GOLDMAN SACHS	-186,526.220	16 Mar 16				0.00	-48,551.78	-52,212.41	-3,660.63
FX DEAL TRANSACTED ON 22 APR 2016 BRL / USD EX.RATE 3.5805 WITH GOLDMAN SACHS	966,510.650	22 Apr 16				0.00	269,937.34	275,618.29	5,680.95
FX DEAL TRANSACTED ON 22 FEB 2016 BRL / USD EX.RATE 4.00065 WITH GOLDMAN SACHS	1,096,368.000	22 Feb 16				0.00	274,047.47	306,895.27	32,847.80
FX DEAL TRANSACTED ON 22 FEB 2016 USD / BRL EX.RATE 0.2524615 WITH GOLDMAN SACHS	-1,096,368.000	22 Feb 16				0.00	-276,790.71	-275,753.41	1,037.30
FX DEAL TRANSACTED ON 22 JUN 2016 BRL / USD EX.RATE 3.4135 WITH GOLDMAN SACHS	808,582.650	22 Jun 16				0.00	236,877.88	248,775.53	11,897.65
FX DEAL TRANSACTED ON 23 JUN 2016 USD / BRL EX.RATE 0.2955782 WITH GOLDMAN SACHS	-366,834.580	23 Jun 16				0.00	-108,428.29	-112,398.38	-3,970.09
FX DEAL TRANSACTED ON 26 OCT 2016 BRL / USD EX.RATE 3.15 WITH GOLDMAN SACHS BANK	1,078,631.610	26 Oct 16				0.00	342,422.73	318,885.92	-23,536.81
FX DEAL TRANSACTED ON 27 SEP 2016 BRL / USD EX.RATE 3.238 WITH GOLDMAN SACHS	3,452,234.240	27 Sep 16				0.00	1,066,162.52	1,069,399.12	3,236.60
FX DEAL TRANSACTED ON 27 SEP 2016 USD / BRL EX.RATE 0.3063022 WITH GOLDMAN SACHS	-3,452,234.240	27 Sep 16				0.00	-1,057,426.83	-1,066,574.26	-9,147.43

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 28 JUN 2016 BRL / USD EX.RATE 3.348 WITH GOLDMAN SACHS	2,606,207.570	28 Jun 16				0.00	778,437.15	801,848.34	23,411.19
FX DEAL TRANSACTED ON 28 JUN 2016 USD / BRL EX.RATE 0.2963885 WITH GOLDMAN SACHS	-2,606,207.570	28 Jun 16				0.00	-772,449.97	-798,543.85	-26,093.88
FX DEAL TRANSACTED ON 28 MAR 2016 USD / BRL EX.RATE 0.2721088 WITH GOLDMAN SACHS	-855,393.160	28 Mar 16				0.00	-232,760.04	-243,931.09	-11,171.05
FX DEAL TRANSACTED ON 29 APR 2016 BRL / USD EX.RATE 3.4508 WITH GOLDMAN SACHS	855,393.160	29 Apr 16				0.00	247,882.57	243,931.09	-3,951.48
FX DEAL TRANSACTED ON 29 APR 2016 USD / BRL EX.RATE 0.2897879 WITH GOLDMAN SACHS	-966,510.650	29 Apr 16				0.00	-280,083.07	-275,618.29	4,464.78
FX DEAL TRANSACTED ON 29 FEB 2016 BRL / USD EX.RATE 3.9796 WITH GOLDMAN SACHS	1,096,368.000	29 Feb 16				0.00	275,497.03	275,753.41	256.38
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH GOLDMAN SACHS	-1,088,288.850	29 Jan 16				0.00	-269,191.86	-273,590.64	-4,398.78
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	2,606,207.570	29 Jul 16				0.00	804,633.40	798,543.85	-6,089.55
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	2,347,313.510	29 Jul 16				0.00	724,703.15	719,218.53	-5,484.62
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	366,834.580	29 Jul 16				0.00	113,255.50	112,398.38	-857.12
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	1,040,851.850	29 Jul 16				0.00	321,349.75	318,917.75	-2,432.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH GOLDMAN SACHS	-1,021,240.770	29 Jul 16				0.00	-315,295.08	-312,908.90	2,386.18
FX DEAL TRANSACTED ON 29 JUN 2016 USD / BRL EX.RATE 0.3049245 WITH GOLDMAN SACHS	-1,040,851.850	29 Jun 16				0.00	-317,381.26	-318,917.75	-1,536.49

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	185,368.420	30 Jun 16				0.00	57,750.77	57,032.05	-718.72
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	456,971.840	30 Jun 16				0.00	142,367.70	140,595.91	-1,771.79
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	776,084.110	30 Jun 16				0.00	241,785.82	238,776.74	-3,009.08
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	186,456.450	30 Jun 16				0.00	58,089.74	57,366.80	-722.94
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3088612 WITH GOLDMAN SACHS	-2,347,313.510	30 Jun 16				0.00	-724,994.13	-719,218.53	5,775.60
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	-2,606,207.570	30 Jun 16				0.00	-811,953.26	-801,848.34	10,104.92
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	-808,582.650	30 Jun 16				0.00	-251,910.60	-248,775.53	3,135.07
FX DEAL TRANSACTED ON 30 NOV 2016 BRL / USD EX.RATE 3.3967 WITH GOLDMAN SACHS	1,983,876.670	30 Nov 16				0.00	584,060.02	586,511.95	2,451.93
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	-1,036,397.130	30 Nov 16				0.00	-305,118.83	-306,399.74	-1,280.91
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	-1,078,631.610	30 Nov 16				0.00	-317,552.80	-318,885.92	-1,333.12
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	-3,452,234.240	30 Sep 16				0.00	-1,063,469.36	-1,069,399.12	-5,929.76
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	-839,166.720	30 Sep 16				0.00	-258,507.40	-259,948.80	-1,441.40
FX DEAL TRANSACTED ON 31 AUG 2016 BRL / USD EX.RATE 3.2403 WITH GOLDMAN SACHS	539,597.000	31 Aug 16				0.00	166,526.86	165,843.59	-683.27

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	609,562.730	31 Mar 16				0.00	171,278.41	170,628.77	-649.64
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	186,526.220	31 Mar 16				0.00	52,411.20	52,212.41	-198.79
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	2,460,614.950	31 Mar 16				0.00	691,397.61	688,775.20	-2,622.41
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	300,341.030	31 Mar 16				0.00	84,391.53	84,071.44	-320.09
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	-874,735.920	31 Mar 16				0.00	-245,788.28	-244,856.03	932.25
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	-1,096,368.000	31 Mar 16				0.00	-308,063.73	-306,895.27	1,168.46
FX DEAL TRANSACTED ON 31 MAY 2016 USD / BRL EX.RATE 0.2781564 WITH GOLDMAN SACHS	-194,014.460	31 May 16				0.00	-53,966.36	-53,830.85	135.51
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	3,273,073.490	31 Oct 16				0.00	1,028,912.48	1,011,222.21	-17,690.27
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	3,452,234.240	31 Oct 16				0.00	1,085,232.86	1,066,574.26	-18,658.60
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	208,764.780	31 Oct 16				0.00	65,626.60	64,498.27	-1,128.33
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2016 GBP / USD EX.RATE 0.7588661 WITH GOLDMAN SACHS	904,000.000	1 Aug 16				0.00	1,191,250.97	1,193,641.54	2,390.57
FX DEAL TRANSACTED ON 01 AUG 2016 USD / GBP EX.RATE 1.3183684 WITH GOLDMAN SACHS	-904,000.000	1 Aug 16				0.00	-1,191,805.03	-1,202,320.00	-10,514.97

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 15 NOV 2016 GBP / USD EX.RATE 0.8041058 WITH GOLDMAN SACHS	82,000.000	15 Nov 16				0.00	101,976.64	101,569.30	-407.34
FX DEAL TRANSACTED ON 15 NOV 2016 USD / GBP EX.RATE 1.2439122 WITH GOLDMAN SACHS	-82,000.000	15 Nov 16				0.00	-102,000.80	-102,450.80	-450.00
FX DEAL TRANSACTED ON 29 MAR 2016 GBP / USD EX.RATE 0.7002801 WITH GOLDMAN SACHS	1,070,000.000	29 Mar 16				0.00	1,527,960.00	1,518,169.58	-9,790.42
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.428105 WITH GOLDMAN SACHS	-1,070,000.000	29 Mar 16				0.00	-1,528,072.35	-1,570,010.97	-41,938.62
Euro - EUR									
FX DEAL TRANSACTED ON 13 JUN 2016 EUR / USD EX.RATE 0.8871529 WITH GOLDMAN SACHS	66,000.000	13 Jun 16				0.00	74,395.29	74,583.30	188.01
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.128126 WITH GOLDMAN SACHS	-66,000.000	13 Jun 16				0.00	-74,456.32	-73,507.50	948.82
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8974244 WITH GOLDMAN SACHS	10,876,557.000	25 May 16				0.00	12,119,747.47	12,151,833.61	32,086.14
FX DEAL TRANSACTED ON 25 MAY 2016 USD / EUR EX.RATE 1.115574 WITH GOLDMAN SACHS	-10,876,557.000	25 May 16				0.00	-12,133,604.20	-12,113,764.88	19,839.32
FX DEAL TRANSACTED ON 28 SEP 2016 EUR / USD EX.RATE 0.8920607 WITH GOLDMAN SACHS	8,660,557.000	28 Sep 16				0.00	9,708,484.40	9,715,412.80	6,928.40
FX DEAL TRANSACTED ON 28 SEP 2016 USD / EUR EX.RATE 1.1223675 WITH GOLDMAN SACHS	-8,660,557.000	28 Sep 16				0.00	-9,720,327.71	-9,564,286.42	156,041.29
FX DEAL TRANSACTED ON 30 AUG 2016 EUR / USD EX.RATE 0.8940473 WITH GOLDMAN SACHS	239,000.000	30 Aug 16				0.00	267,323.65	268,110.20	786.55
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.1167667 WITH GOLDMAN SACHS	-239,000.000	30 Aug 16				0.00	-266,907.24	-266,520.84	386.40

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 01 JUL 2016 INR / USD EX.RATE 67.29 WITH GOLDMAN SACHS	16,194,677.900	1 Jul 16				0.00	240,669.90	242,000.57	1,330.67
FX DEAL TRANSACTED ON 05 MAY 2016 INR / USD EX.RATE 66.76 WITH GOLDMAN SACHS	15,266,762.160	5 May 16				0.00	228,681.28	227,370.05	-1,311.23
FX DEAL TRANSACTED ON 13 JUL 2016 USD / INR EX.RATE 0.0148799 WITH GOLDMAN SACHS	-16,194,677.900	13 Jul 16				0.00	-240,975.74	-242,000.57	-1,024.83
FX DEAL TRANSACTED ON 25 MAY 2016 USD / INR EX.RATE 0.0148265 WITH GOLDMAN SACHS	-15,266,762.160	25 May 16				0.00	-226,352.99	-227,370.05	-1,017.06
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 05 FEB 2016 USD / IDR EX.RATE 0.0000732 WITH GOLDMAN SACHS	-652,098,366.000	5 Feb 16				0.00	-47,737.80	-48,625.96	-888.16
FX DEAL TRANSACTED ON 08 APR 2016 IDR / USD EX.RATE 13101.0 WITH GOLDMAN SACHS	70,692,310.000	8 Apr 16				0.00	5,395.95	5,364.62	-31.33
FX DEAL TRANSACTED ON 08 APR 2016 USD / IDR EX.RATE 0.0000752 WITH GOLDMAN SACHS	-70,692,310.000	8 Apr 16				0.00	-5,316.81	-5,396.36	-79.55
FX DEAL TRANSACTED ON 13 APR 2016 USD / IDR EX.RATE 0.0000764 WITH GOLDMAN SACHS	-70,692,310.000	13 Apr 16				0.00	-5,398.01	-5,364.62	33.39
FX DEAL TRANSACTED ON 13 JUL 2016 USD / IDR EX.RATE 0.0000758 WITH GOLDMAN SACHS	-1,594,778,768.000	13 Jul 16				0.00	-120,954.02	-122,392.85	-1,438.83
FX DEAL TRANSACTED ON 14 OCT 2016 USD / IDR EX.RATE 0.0000759 WITH GOLDMAN SACHS	-6,110,213,159.000	14 Oct 16				0.00	-463,773.29	-449,568.31	14,204.98
FX DEAL TRANSACTED ON 18 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	6,088,343,721.000	18 Jul 16				0.00	464,759.06	464,759.06	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / IDR EX.RATE 0.0000756 WITH GOLDMAN SACHS	-6,088,343,721.000	18 Jul 16				0.00	-460,470.71	-467,255.85	-6,785.14

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 20 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	70,692,310.000	20 Jul 16				0.00	5,396.36	5,396.36	0.00
FX DEAL TRANSACTED ON 20 JUL 2016 USD / IDR EX.RATE 0.0000763 WITH GOLDMAN SACHS	-6,088,343,721.000	20 Jul 16				0.00	-464,759.06	-464,759.06	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	6,088,343,721.000	23 Sep 16				0.00	464,830.03	467,255.85	2,425.82
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	1,594,778,768.000	23 Sep 16				0.00	121,757.43	122,392.85	635.42
FX DEAL TRANSACTED ON 24 FEB 2016 IDR / USD EX.RATE 13446.0 WITH GOLDMAN SACHS	652,098,366.000	24 Feb 16				0.00	48,497.57	48,625.96	128.39
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 DEC 2015 MXN / USD EX.RATE 17.1476 WITH GOLDMAN SACHS	1,688,000.000	10 Dec 15				0.00	98,439.43	95,280.30	-3,159.13
FX DEAL TRANSACTED ON 10 DEC 2015 USD / MXN EX.RATE 0.0585892 WITH GOLDMAN SACHS	-1,688,000.000	10 Dec 15				0.00	-98,898.52	-98,792.89	105.63
FX DEAL TRANSACTED ON 12 JUL 2016 USD / MXN EX.RATE 0.0545154 WITH GOLDMAN SACHS	-2,562,144.970	12 Jul 16				0.00	-139,676.29	-135,252.65	4,423.64
FX DEAL TRANSACTED ON 30 MAR 2016 MXN / USD EX.RATE 17.2096847 WITH GOLDMAN	4,080,941.440	30 Mar 16				0.00	237,130.52	238,125.86	995.34
Russian ruble - RUB									
FX DEAL TRANSACTED ON 07 OCT 2016 RUB / USD EX.RATE 62.2 WITH GOLDMAN SACHS BANK	40,547,518.620	7 Oct 16				0.00	651,889.37	643,655.85	-8,233.52
FX DEAL TRANSACTED ON 07 OCT 2016 USD / RUB EX.RATE 0.0159274 WITH GOLDMAN SACHS	-40,547,518.620	7 Oct 16				0.00	-645,815.38	-634,347.91	11,467.47

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 12 OCT 2016 RUB / USD EX.RATE 62.5132 WITH GOLDMAN SACHS	46,988,711.990	12 Oct 16				0.00	751,660.64	745,904.07	-5,756.57
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH GOLDMAN SACHS	-40,547,518.620	12 Oct 16				0.00	-648,623.31	-643,655.85	4,967.46
FX DEAL TRANSACTED ON 16 AUG 2016 RUB / USD EX.RATE 63.86 WITH GOLDMAN SACHS	46,988,711.990	16 Aug 16				0.00	735,808.21	733,639.80	-2,168.41
FX DEAL TRANSACTED ON 16 AUG 2016 USD / RUB EX.RATE 0.015447 WITH GOLDMAN SACHS	-46,988,711.990	16 Aug 16				0.00	-725,834.52	-745,904.07	-20,069.55
FX DEAL TRANSACTED ON 16 NOV 2016 RUB / USD EX.RATE 65.12 WITH GOLDMAN SACHS	47,955,859.330	16 Nov 16				0.00	736,422.90	750,248.11	13,825.21
FX DEAL TRANSACTED ON 16 NOV 2016 USD / RUB EX.RATE 0.0151601 WITH GOLDMAN SACHS	-47,955,859.330	16 Nov 16				0.00	-727,017.01	-734,798.95	-7,781.94
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH GOLDMAN SACHS	5,177,486.780	17 Aug 16				0.00	80,753.51	80,836.66	83.15
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH GOLDMAN SACHS	-46,988,711.990	17 Aug 16				0.00	-732,885.16	-733,639.80	-754.64
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH GOLDMAN SACHS	40,547,518.620	21 Nov 16				0.00	630,889.47	634,347.91	3,458.44
FX DEAL TRANSACTED ON 21 NOV 2016 USD / RUB EX.RATE 0.0155593 WITH GOLDMAN SACHS	-47,955,859.330	21 Nov 16				0.00	-746,157.79	-750,248.11	-4,090.32
FX DEAL TRANSACTED ON 27 JUN 2016 USD / RUB EX.RATE 0.0151149 WITH GOLDMAN SACHS	-5,177,486.780	27 Jun 16				0.00	-78,257.06	-80,836.66	-2,579.60
Turkish lira - TRY									
FX DEAL TRANSACTED ON 02 MAR 2016 TRY / USD EX.RATE 2.95766 WITH GOLDMAN SACHS	590,770.050	2 Mar 16				0.00	199,742.38	208,605.24	8,862.86

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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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 19 JUL 2016 TRY / USD EX.RATE 2.99358 WITH GOLDMAN SACHS	142,364.790	19 Jul 16				0.00	47,556.70	47,971.42	414.72
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2016 GBP / USD EX.RATE 0.7588661 WITH GOLDMAN SACHS	-1,191,250.970	1 Aug 16				0.00	-1,191,250.97	-1,191,250.97	0.00
FX DEAL TRANSACTED ON 01 AUG 2016 USD / GBP EX.RATE 1.3183684 WITH GOLDMAN SACHS	1,191,805.030	1 Aug 16				0.00	1,191,805.03	1,191,805.03	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 INR / USD EX.RATE 67.29 WITH GOLDMAN SACHS	-240,669.900	1 Jul 16				0.00	-240,669.90	-240,669.90	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 BRL / USD EX.RATE 3.922 WITH GOLDMAN SACHS	-223,033.130	2 Mar 16				0.00	-223,033.13	-223,033.13	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 TRY / USD EX.RATE 2.95766 WITH GOLDMAN SACHS	-199,742.380	2 Mar 16				0.00	-199,742.38	-199,742.38	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 USD / IDR EX.RATE 0.0000732 WITH GOLDMAN SACHS	47,737.800	5 Feb 16				0.00	47,737.80	47,737.80	0.00
FX DEAL TRANSACTED ON 05 MAY 2016 INR / USD EX.RATE 66.76 WITH GOLDMAN SACHS	-228,681.280	5 May 16				0.00	-228,681.28	-228,681.28	0.00
FX DEAL TRANSACTED ON 06 JAN 2016 BRL / USD EX.RATE 4.0708 WITH GOLDMAN SACHS	-267,340.290	6 Jan 16				0.00	-267,340.29	-267,340.29	0.00
FX DEAL TRANSACTED ON 07 JUN 2016 USD / BRL EX.RATE 0.2875216 WITH GOLDMAN SACHS	223,140.920	7 Jun 16				0.00	223,140.92	223,140.92	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / BRL EX.RATE 0.2621026 WITH GOLDMAN SACHS	644,933.540	7 Mar 16				0.00	644,933.54	644,933.54	0.00
FX DEAL TRANSACTED ON 07 OCT 2016 RUB / USD EX.RATE 62.2 WITH GOLDMAN SACHS BANK	-651,889.370	7 Oct 16				0.00	-651,889.37	-651,889.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 07 OCT 2016 USD / RUB EX.RATE 0.0159274 WITH GOLDMAN SACHS	645,815.380	7 Oct 16				0.00	645,815.38	645,815.38	0.00
FX DEAL TRANSACTED ON 08 APR 2016 IDR / USD EX.RATE 13101.0 WITH GOLDMAN SACHS	-5,395.950	8 Apr 16				0.00	-5,395.95	-5,395.95	0.00
FX DEAL TRANSACTED ON 08 APR 2016 USD / IDR EX.RATE 0.0000752 WITH GOLDMAN SACHS	5,316.810	8 Apr 16				0.00	5,316.81	5,316.81	0.00
FX DEAL TRANSACTED ON 09 JUN 2016 USD / BRL EX.RATE 0.2943627 WITH GOLDMAN SACHS	134,515.450	9 Jun 16				0.00	134,515.45	134,515.45	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / BRL EX.RATE 0.3070131 WITH GOLDMAN SACHS	609,076.130	9 Nov 16				0.00	609,076.13	609,076.13	0.00
FX DEAL TRANSACTED ON 10 DEC 2015 MXN / USD EX.RATE 17.1476 WITH GOLDMAN SACHS	-98,439.430	10 Dec 15				0.00	-98,439.43	-98,439.43	0.00
FX DEAL TRANSACTED ON 10 DEC 2015 USD / MXN EX.RATE 0.0585892 WITH GOLDMAN SACHS	98,898.520	10 Dec 15				0.00	98,898.52	98,898.52	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 BRL / USD EX.RATE 3.4613 WITH GOLDMAN SACHS	-299,424.240	11 Nov 16				0.00	-299,424.24	-299,424.24	0.00
FX DEAL TRANSACTED ON 12 AUG 2016 USD / BRL EX.RATE 0.3150499 WITH GOLDMAN SACHS	170,000.000	12 Aug 16				0.00	170,000.00	170,000.00	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 USD / MXN EX.RATE 0.0545154 WITH GOLDMAN SACHS	139,676.290	12 Jul 16				0.00	139,676.29	139,676.29	0.00
FX DEAL TRANSACTED ON 12 MAY 2016 BRL / USD EX.RATE 3.5131 WITH GOLDMAN SACHS	-55,226.000	12 May 16				0.00	-55,226.00	-55,226.00	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 RUB / USD EX.RATE 62.5132 WITH GOLDMAN SACHS	-751,660.640	12 Oct 16				0.00	-751,660.64	-751,660.64	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 USD / RUB EX.RATE 0.0159966 WITH GOLDMAN SACHS	648,623.310	12 Oct 16				0.00	648,623.31	648,623.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 12 SEP 2016 BRL / USD EX.RATE 3.3155 WITH GOLDMAN SACHS	-253,104.120	12 Sep 16				0.00	-253,104.12	-253,104.12	0.00
FX DEAL TRANSACTED ON 13 APR 2016 USD / IDR EX.RATE 0.0000764 WITH GOLDMAN SACHS	5,398.010	13 Apr 16				0.00	5,398.01	5,398.01	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / IDR EX.RATE 0.0000758 WITH GOLDMAN SACHS	120,954.020	13 Jul 16				0.00	120,954.02	120,954.02	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / INR EX.RATE 0.0148799 WITH GOLDMAN SACHS	240,975.740	13 Jul 16				0.00	240,975.74	240,975.74	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 EUR / USD EX.RATE 0.8871529 WITH GOLDMAN SACHS	-74,395.290	13 Jun 16				0.00	-74,395.29	-74,395.29	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 USD / BRL EX.RATE 0.2859594 WITH GOLDMAN SACHS	53,318.970	13 Jun 16				0.00	53,318.97	53,318.97	0.00
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.128126 WITH GOLDMAN SACHS	74,456.320	13 Jun 16				0.00	74,456.32	74,456.32	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	1,020,828.900	13 Oct 16				0.00	1,020,828.90	1,020,828.90	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / BRL EX.RATE 0.3118869 WITH GOLDMAN SACHS	65,111.010	13 Oct 16				0.00	65,111.01	65,111.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / BRL EX.RATE 0.2853881 WITH GOLDMAN SACHS	52,901.950	14 Jun 16				0.00	52,901.95	52,901.95	0.00
FX DEAL TRANSACTED ON 14 MAR 2016 USD / BRL EX.RATE 0.2740852 WITH GOLDMAN SACHS	82,319.040	14 Mar 16				0.00	82,319.04	82,319.04	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / IDR EX.RATE 0.0000759 WITH GOLDMAN SACHS	463,773.290	14 Oct 16				0.00	463,773.29	463,773.29	0.00
FX DEAL TRANSACTED ON 15 JUL 2016 BRL / USD EX.RATE 3.2792 WITH GOLDMAN SACHS	-311,429.850	15 Jul 16				0.00	-311,429.85	-311,429.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 15 MAR 2016 USD / BRL EX.RATE 0.2673439 WITH GOLDMAN SACHS	162,962.900	15 Mar 16				0.00	162,962.90	162,962.90	0.00
FX DEAL TRANSACTED ON 15 NOV 2016 GBP / USD EX.RATE 0.8041058 WITH GOLDMAN SACHS	-101,976.640	15 Nov 16				0.00	-101,976.64	-101,976.64	0.00
FX DEAL TRANSACTED ON 15 NOV 2016 USD / GBP EX.RATE 1.2439122 WITH GOLDMAN SACHS	102,000.800	15 Nov 16				0.00	102,000.80	102,000.80	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 RUB / USD EX.RATE 63.86 WITH GOLDMAN SACHS	-735,808.210	16 Aug 16				0.00	-735,808.21	-735,808.21	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 USD / RUB EX.RATE 0.015447 WITH GOLDMAN SACHS	725,834.520	16 Aug 16				0.00	725,834.52	725,834.52	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 USD / BRL EX.RATE 0.2602947 WITH GOLDMAN SACHS	48,551.780	16 Mar 16				0.00	48,551.78	48,551.78	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 RUB / USD EX.RATE 65.12 WITH GOLDMAN SACHS	-736,422.900	16 Nov 16				0.00	-736,422.90	-736,422.90	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / RUB EX.RATE 0.0151601 WITH GOLDMAN SACHS	727,017.010	16 Nov 16				0.00	727,017.01	727,017.01	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 RUB / USD EX.RATE 64.1147 WITH GOLDMAN SACHS	-80,753.510	17 Aug 16				0.00	-80,753.51	-80,753.51	0.00
FX DEAL TRANSACTED ON 17 AUG 2016 USD / RUB EX.RATE 0.015597 WITH GOLDMAN SACHS	732,885.160	17 Aug 16				0.00	732,885.16	732,885.16	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	-464,759.060	18 Jul 16				0.00	-464,759.06	-464,759.06	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / IDR EX.RATE 0.0000756 WITH GOLDMAN SACHS	460,470.710	18 Jul 16				0.00	460,470.71	460,470.71	0.00
FX DEAL TRANSACTED ON 19 JUL 2016 TRY / USD EX.RATE 2.99358 WITH GOLDMAN SACHS	-47,556.700	19 Jul 16				0.00	-47,556.70	-47,556.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 20 JUL 2016 IDR / USD EX.RATE 13100.0 WITH GOLDMAN SACHS	-5,396.360	20 Jul 16				0.00	-5,396.36	-5,396.36	0.00
FX DEAL TRANSACTED ON 20 JUL 2016 USD / IDR EX.RATE 0.0000763 WITH GOLDMAN SACHS	464,759.060	20 Jul 16				0.00	464,759.06	464,759.06	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 RUB / USD EX.RATE 64.2704 WITH GOLDMAN SACHS	-630,889.470	21 Nov 16				0.00	-630,889.47	-630,889.47	0.00
FX DEAL TRANSACTED ON 21 NOV 2016 USD / RUB EX.RATE 0.0155593 WITH GOLDMAN SACHS	746,157.790	21 Nov 16				0.00	746,157.79	746,157.79	0.00
FX DEAL TRANSACTED ON 22 APR 2016 BRL / USD EX.RATE 3.5805 WITH GOLDMAN SACHS	-269,937.340	22 Apr 16				0.00	-269,937.34	-269,937.34	0.00
FX DEAL TRANSACTED ON 22 FEB 2016 BRL / USD EX.RATE 4.00065 WITH GOLDMAN SACHS	-274,047.470	22 Feb 16				0.00	-274,047.47	-274,047.47	0.00
FX DEAL TRANSACTED ON 22 FEB 2016 USD / BRL EX.RATE 0.2524615 WITH GOLDMAN SACHS	276,790.710	22 Feb 16				0.00	276,790.71	276,790.71	0.00
FX DEAL TRANSACTED ON 22 JUN 2016 BRL / USD EX.RATE 3.4135 WITH GOLDMAN SACHS	-236,877.880	22 Jun 16				0.00	-236,877.88	-236,877.88	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 USD / BRL EX.RATE 0.2955782 WITH GOLDMAN SACHS	108,428.290	23 Jun 16				0.00	108,428.29	108,428.29	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	-121,757.430	23 Sep 16				0.00	-121,757.43	-121,757.43	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 IDR / USD EX.RATE 13098.0 WITH GOLDMAN SACHS	-464,830.030	23 Sep 16				0.00	-464,830.03	-464,830.03	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 IDR / USD EX.RATE 13446.0 WITH GOLDMAN SACHS	-48,497.570	24 Feb 16				0.00	-48,497.57	-48,497.57	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8974244 WITH GOLDMAN SACHS	-12,119,747.470	25 May 16				0.00	-12,119,747.47	-12,119,747.47	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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 MAY 2016 USD / EUR EX.RATE 1.115574 WITH GOLDMAN SACHS	12,133,604.200	25 May 16				0.00	12,133,604.20	12,133,604.20	0.00
FX DEAL TRANSACTED ON 25 MAY 2016 USD / INR EX.RATE 0.0148265 WITH GOLDMAN SACHS	226,352.990	25 May 16				0.00	226,352.99	226,352.99	0.00
FX DEAL TRANSACTED ON 26 OCT 2016 BRL / USD EX.RATE 3.15 WITH GOLDMAN SACHS BANK	-342,422.730	26 Oct 16				0.00	-342,422.73	-342,422.73	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / RUB EX.RATE 0.0151149 WITH GOLDMAN SACHS	78,257.060	27 Jun 16				0.00	78,257.06	78,257.06	0.00
FX DEAL TRANSACTED ON 27 SEP 2016 BRL / USD EX.RATE 3.238 WITH GOLDMAN SACHS	-1,066,162.520	27 Sep 16				0.00	-1,066,162.52	-1,066,162.52	0.00
FX DEAL TRANSACTED ON 27 SEP 2016 USD / BRL EX.RATE 0.3063022 WITH GOLDMAN SACHS	1,057,426.830	27 Sep 16				0.00	1,057,426.83	1,057,426.83	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 BRL / USD EX.RATE 3.348 WITH GOLDMAN SACHS	-778,437.150	28 Jun 16				0.00	-778,437.15	-778,437.15	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / BRL EX.RATE 0.2963885 WITH GOLDMAN SACHS	772,449.970	28 Jun 16				0.00	772,449.97	772,449.97	0.00
FX DEAL TRANSACTED ON 28 MAR 2016 USD / BRL EX.RATE 0.2721088 WITH GOLDMAN SACHS	232,760.040	28 Mar 16				0.00	232,760.04	232,760.04	0.00
FX DEAL TRANSACTED ON 28 SEP 2016 EUR / USD EX.RATE 0.8920607 WITH GOLDMAN SACHS	-9,708,484.400	28 Sep 16				0.00	-9,708,484.40	-9,708,484.40	0.00
FX DEAL TRANSACTED ON 28 SEP 2016 USD / EUR EX.RATE 1.1223675 WITH GOLDMAN SACHS	9,720,327.710	28 Sep 16				0.00	9,720,327.71	9,720,327.71	0.00
FX DEAL TRANSACTED ON 29 APR 2016 BRL / USD EX.RATE 3.4508 WITH GOLDMAN SACHS	-247,882.570	29 Apr 16				0.00	-247,882.57	-247,882.57	0.00
FX DEAL TRANSACTED ON 29 APR 2016 USD / BRL EX.RATE 0.2897879 WITH GOLDMAN SACHS	280,083.070	29 Apr 16				0.00	280,083.07	280,083.07	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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 FEB 2016 BRL / USD EX.RATE 3.9796 WITH GOLDMAN SACHS	-275,497.030	29 Feb 16				0.00	-275,497.03	-275,497.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2016 USD / BRL EX.RATE 0.2473533 WITH GOLDMAN SACHS	269,191.860	29 Jan 16				0.00	269,191.86	269,191.86	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-804,633.400	29 Jul 16				0.00	-804,633.40	-804,633.40	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-724,703.150	29 Jul 16				0.00	-724,703.15	-724,703.15	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-113,255.500	29 Jul 16				0.00	-113,255.50	-113,255.50	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 BRL / USD EX.RATE 3.239 WITH GOLDMAN SACHS	-321,349.750	29 Jul 16				0.00	-321,349.75	-321,349.75	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / BRL EX.RATE 0.3087373 WITH GOLDMAN SACHS	315,295.080	29 Jul 16				0.00	315,295.08	315,295.08	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / BRL EX.RATE 0.3049245 WITH GOLDMAN SACHS	317,381.260	29 Jun 16				0.00	317,381.26	317,381.26	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 GBP / USD EX.RATE 0.7002801 WITH GOLDMAN SACHS	-1,527,960.000	29 Mar 16				0.00	-1,527,960.00	-1,527,960.00	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.428105 WITH GOLDMAN SACHS	1,528,072.350	29 Mar 16				0.00	1,528,072.35	1,528,072.35	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 EUR / USD EX.RATE 0.8940473 WITH GOLDMAN SACHS	-267,323.650	30 Aug 16				0.00	-267,323.65	-267,323.65	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.1167667 WITH GOLDMAN SACHS	266,907.240	30 Aug 16				0.00	266,907.24	266,907.24	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-58,089.740	30 Jun 16				0.00	-58,089.74	-58,089.74	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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-57,750.770	30 Jun 16				0.00	-57,750.77	-57,750.77	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-142,367.700	30 Jun 16				0.00	-142,367.70	-142,367.70	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 BRL / USD EX.RATE 3.2098 WITH GOLDMAN SACHS	-241,785.820	30 Jun 16				0.00	-241,785.82	-241,785.82	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3088612 WITH GOLDMAN SACHS	724,994.130	30 Jun 16				0.00	724,994.13	724,994.13	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	811,953.260	30 Jun 16				0.00	811,953.26	811,953.26	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / BRL EX.RATE 0.3115459 WITH GOLDMAN SACHS	251,910.600	30 Jun 16				0.00	251,910.60	251,910.60	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 MXN / USD EX.RATE 17.2096847 WITH GOLDMAN	-237,130.520	30 Mar 16				0.00	-237,130.52	-237,130.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 BRL / USD EX.RATE 3.3967 WITH GOLDMAN SACHS	-584,060.020	30 Nov 16				0.00	-584,060.02	-584,060.02	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	317,552.800	30 Nov 16				0.00	317,552.80	317,552.80	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 USD / BRL EX.RATE 0.2944034 WITH GOLDMAN SACHS	305,118.830	30 Nov 16				0.00	305,118.83	305,118.83	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	1,063,469.360	30 Sep 16				0.00	1,063,469.36	1,063,469.36	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / BRL EX.RATE 0.3080525 WITH GOLDMAN SACHS	258,507.400	30 Sep 16				0.00	258,507.40	258,507.40	0.00
FX DEAL TRANSACTED ON 31 AUG 2016 BRL / USD EX.RATE 3.2403 WITH GOLDMAN SACHS	-166,526.860	31 Aug 16				0.00	-166,526.86	-166,526.86	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
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-171,278.410	31 Mar 16				0.00	-171,278.41	-171,278.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-52,411.200	31 Mar 16				0.00	-52,411.20	-52,411.20	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-691,397.610	31 Mar 16				0.00	-691,397.61	-691,397.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 BRL / USD EX.RATE 3.5589 WITH GOLDMAN SACHS	-84,391.530	31 Mar 16				0.00	-84,391.53	-84,391.53	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	245,788.280	31 Mar 16				0.00	245,788.28	245,788.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / BRL EX.RATE 0.2809857 WITH GOLDMAN SACHS	308,063.730	31 Mar 16				0.00	308,063.73	308,063.73	0.00
FX DEAL TRANSACTED ON 31 MAY 2016 USD / BRL EX.RATE 0.2781564 WITH GOLDMAN SACHS	53,966.360	31 May 16				0.00	53,966.36	53,966.36	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-1,028,912.480	31 Oct 16				0.00	-1,028,912.48	-1,028,912.48	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-1,085,232.860	31 Oct 16				0.00	-1,085,232.86	-1,085,232.86	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 BRL / USD EX.RATE 3.1811 WITH GOLDMAN SACHS	-65,626.600	31 Oct 16				0.00	-65,626.60	-65,626.60	0.00
Total GOLDMAN SACHS BANK USA.							-0.00	100,883.66	100,883.66

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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
MORGAN STANLEY BANK, N A									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2016 USD / EUR EX.RATE 1.1189416 WITH MORGAN	-263,000.000	1 Jun 16				0.00	-294,281.64	-292,916.24	1,365.40
FX DEAL TRANSACTED ON 24 FEB 2016 EUR / USD EX.RATE 0.9121591 WITH MORGAN	10,943,557.000	24 Feb 16				0.00	11,997,421.54	11,884,155.85	-113,265.69
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.097355 WITH MORGAN STANLEY	-10,943,557.000	24 Feb 16				0.00	-12,008,966.99	-12,415,465.00	-406,498.01
FX DEAL TRANSACTED ON 26 AUG 2016 EUR / USD EX.RATE 0.8853475 WITH MORGAN	8,343,557.000	26 Aug 16				0.00	9,424,047.63	9,338,943.64	-85,103.99
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.13107 WITH MORGAN STANLEY	-8,343,557.000	26 Aug 16				0.00	-9,437,147.02	-9,359,802.20	77,344.82
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8935968 WITH MORGAN	2,862,000.000	27 May 16				0.00	3,202,786.93	3,187,552.37	-15,234.56
FX DEAL TRANSACTED ON 27 MAY 2016 USD / EUR EX.RATE 1.1178 WITH MORGAN STANLEY	-2,862,000.000	27 May 16				0.00	-3,199,143.60	-3,197,569.58	1,574.02
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2016 USD / EUR EX.RATE 1.1189416 WITH MORGAN	294,281.640	1 Jun 16				0.00	294,281.64	294,281.64	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 EUR / USD EX.RATE 0.9121591 WITH MORGAN	-11,997,421.540	24 Feb 16				0.00	-11,997,421.54	-11,997,421.54	0.00
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.097355 WITH MORGAN STANLEY	12,008,966.990	24 Feb 16				0.00	12,008,966.99	12,008,966.99	0.00
FX DEAL TRANSACTED ON 26 AUG 2016 EUR / USD EX.RATE 0.8853475 WITH MORGAN	-9,424,047.630	26 Aug 16				0.00	-9,424,047.63	-9,424,047.63	0.00
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.13107 WITH MORGAN STANLEY	9,437,147.020	26 Aug 16				0.00	9,437,147.02	9,437,147.02	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 5% Report - Part B

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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
MORGAN STANLEY BANK, N A									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8935968 WITH MORGAN	-3,202,786.930	27 May 16				0.00	-3,202,786.93	-3,202,786.93	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 USD / EUR EX.RATE 1.1178 WITH MORGAN STANLEY	3,199,143.600	27 May 16				0.00	3,199,143.60	3,199,143.60	0.00
Total MORGAN STANLEY BANK, N A							-0.00	-539,818.01	-539,818.01

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH UBS AG STAMFORD	1,860,076.690	31 Dec 15				0.00	476,356.46	460,694.40	-15,662.06
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 NOV 2016 GBP / USD EX.RATE 0.8163732 WITH UBS AG	885,000.000	1 Nov 16				0.00	1,084,063.05	1,081,425.74	-2,637.31
FX DEAL TRANSACTED ON 01 NOV 2016 USD / GBP EX.RATE 1.225558 WITH UBS AG	-885,000.000	1 Nov 16				0.00	-1,084,618.83	-1,105,718.98	-21,100.15
FX DEAL TRANSACTED ON 03 OCT 2016 GBP / USD EX.RATE 0.7768982 WITH UBS AG	885,000.000	3 Oct 16				0.00	1,139,145.45	1,136,074.51	-3,070.94
FX DEAL TRANSACTED ON 03 OCT 2016 USD / GBP EX.RATE 1.287923 WITH UBS AG	-885,000.000	3 Oct 16				0.00	-1,139,811.86	-1,081,425.74	58,386.12
FX DEAL TRANSACTED ON 04 JUL 2016 USD / GBP EX.RATE 1.331626 WITH UBS AG	-1,483.910	4 Jul 16				0.00	-1,976.01	-1,971.97	4.04
Euro - EUR									
FX DEAL TRANSACTED ON 03 FEB 2016 EUR / USD EX.RATE 0.915047 WITH UBS AG	52,000.000	3 Feb 16				0.00	56,827.68	57,457.40	629.72
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.093524 WITH UBS AG	-52,000.000	3 Feb 16				0.00	-56,863.25	-56,469.40	393.85
FX DEAL TRANSACTED ON 07 SEP 2016 EUR / USD EX.RATE 0.889561 WITH UBS AG	409,000.000	7 Sep 16				0.00	459,777.35	459,818.24	40.89
FX DEAL TRANSACTED ON 07 SEP 2016 USD / EUR EX.RATE 1.12538 WITH UBS AG STAMFORD	-409,000.000	7 Sep 16				0.00	-460,280.42	-458,816.20	1,464.22
FX DEAL TRANSACTED ON 15 SEP 2016 EUR / USD EX.RATE 0.8888075 WITH UBS AG	67,000.000	15 Sep 16				0.00	75,381.90	75,160.60	-221.30

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 15 SEP 2016 USD / EUR EX.RATE 1.12413 WITH UBS AG STAMFORD	-67,000.000	15 Sep 16				0.00	-75,316.71	-75,334.80	-18.09
FX DEAL TRANSACTED ON 21 DEC 2015 EUR / USD EX.RATE 0.9154994 WITH UBS AG	11,351,000.000	21 Dec 15				0.00	12,398,697.30	12,264,187.74	-134,509.56
FX DEAL TRANSACTED ON 21 DEC 2015 USD / EUR EX.RATE 1.09307 WITH UBS AG STAMFORD	-11,351,000.000	21 Dec 15				0.00	-12,407,437.57	-12,365,212.00	42,225.57
FX DEAL TRANSACTED ON 25 JAN 2016 EUR / USD EX.RATE 0.9229349 WITH UBS AG	11,158,000.000	25 Jan 16				0.00	12,089,693.00	12,154,967.45	65,274.45
FX DEAL TRANSACTED ON 25 JAN 2016 USD / EUR EX.RATE 1.084252 WITH UBS AG	-11,158,000.000	25 Jan 16				0.00	-12,098,083.82	-12,117,030.23	-18,946.41
FX DEAL TRANSACTED ON 29 MAR 2016 EUR / USD EX.RATE 0.8930166 WITH UBS AG	10,876,557.000	29 Mar 16				0.00	12,179,568.53	12,339,453.51	159,884.98
FX DEAL TRANSACTED ON 29 MAR 2016 USD / EUR EX.RATE 1.120763 WITH UBS AG	-10,876,557.000	29 Mar 16				0.00	-12,190,042.65	-12,522,724.20	-332,681.55
Indian rupee - INR									
FX DEAL TRANSACTED ON 11 JUL 2016 INR / USD EX.RATE 67.8351032 WITH UBS AG	24,128,704.740	11 Jul 16				0.00	355,696.44	360,049.31	4,352.87
FX DEAL TRANSACTED ON 11 JUL 2016 USD / INR EX.RATE 0.0148932 WITH UBS AG	-24,128,704.740	11 Jul 16				0.00	-359,353.85	-360,560.44	-1,206.59
FX DEAL TRANSACTED ON 13 JUL 2016 INR / USD EX.RATE 67.2046 WITH UBS AG STAMFORD	24,128,704.740	13 Jul 16				0.00	359,033.53	360,560.44	1,526.91
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH UBS AG	-24,128,704.740	20 Sep 16				0.00	-360,022.45	-360,049.31	-26.86
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 NOV 2016 USD / MXN EX.RATE 0.0494879 WITH UBS AG	-5,331,282.860	9 Nov 16				0.00	-263,833.73	-259,740.75	4,092.98

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 17 NOV 2016 MXN / USD EX.RATE 20.34125 WITH UBS AG	5,322,935.910	17 Nov 16				0.00	261,681.85	259,334.09	-2,347.76
FX DEAL TRANSACTED ON 17 NOV 2016 USD / MXN EX.RATE 0.0488226 WITH UBS AG	-5,322,935.910	17 Nov 16				0.00	-259,879.67	-258,728.47	1,151.20
FX DEAL TRANSACTED ON 22 NOV 2016 MXN / USD EX.RATE 20.61076 WITH UBS AG	5,339,974.440	22 Nov 16				0.00	259,086.73	259,556.65	469.92
FX DEAL TRANSACTED ON 26 OCT 2016 USD / MXN EX.RATE 0.0534846 WITH UBS AG	-2,253,000.550	26 Oct 16				0.00	-120,500.79	-109,766.46	10,734.33
South African rand - ZAR									
FX DEAL TRANSACTED ON 09 NOV 2016 USD / ZAR EX.RATE 0.0737083 WITH UBS AG	-2,065,143.680	9 Nov 16				0.00	-152,218.15	-144,270.36	7,947.79
FX DEAL TRANSACTED ON 09 NOV 2016 ZAR / USD EX.RATE 13.54529 WITH UBS AG	2,065,143.680	9 Nov 16				0.00	152,462.12	151,862.76	-599.36
FX DEAL TRANSACTED ON 16 NOV 2016 USD / ZAR EX.RATE 0.0688074 WITH UBS AG	-2,065,143.680	16 Nov 16				0.00	-142,097.17	-145,488.00	-3,390.83
FX DEAL TRANSACTED ON 16 NOV 2016 ZAR / USD EX.RATE 14.31322 WITH UBS AG	2,065,143.680	16 Nov 16				0.00	144,282.26	144,270.36	-11.90
FX DEAL TRANSACTED ON 30 NOV 2016 ZAR / USD EX.RATE 14.20558 WITH UBS AG	1,835,093.160	30 Nov 16				0.00	129,181.15	129,281.09	99.94
Turkish lira - TRY									
FX DEAL TRANSACTED ON 18 OCT 2016 TRY / USD EX.RATE 3.12068 WITH UBS AG STAMFORD	713,711.630	18 Oct 16				0.00	228,703.88	207,128.09	-21,575.79
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 04 JUL 2016 AED / USD EX.RATE 3.6727034 WITH UBS AG	38,047.230	4 Jul 16				0.00	10,359.47	10,358.91	-0.56

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 NOV 2016 GBP / USD EX.RATE 0.8163732 WITH UBS AG	-1,084,063.050	1 Nov 16				0.00	-1,084,063.05	-1,084,063.05	0.00
FX DEAL TRANSACTED ON 01 NOV 2016 USD / GBP EX.RATE 1.225558 WITH UBS AG	1,084,618.830	1 Nov 16				0.00	1,084,618.83	1,084,618.83	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 EUR / USD EX.RATE 0.915047 WITH UBS AG	-56,827.680	3 Feb 16				0.00	-56,827.68	-56,827.68	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.093524 WITH UBS AG	56,863.250	3 Feb 16				0.00	56,863.25	56,863.25	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 GBP / USD EX.RATE 0.7768982 WITH UBS AG	-1,139,145.450	3 Oct 16				0.00	-1,139,145.45	-1,139,145.45	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 USD / GBP EX.RATE 1.287923 WITH UBS AG	1,139,811.860	3 Oct 16				0.00	1,139,811.86	1,139,811.86	0.00
FX DEAL TRANSACTED ON 04 JUL 2016 AED / USD EX.RATE 3.6727034 WITH UBS AG	-10,359.470	4 Jul 16				0.00	-10,359.47	-10,359.47	0.00
FX DEAL TRANSACTED ON 04 JUL 2016 USD / GBP EX.RATE 1.331626 WITH UBS AG	1,976.010	4 Jul 16				0.00	1,976.01	1,976.01	0.00
FX DEAL TRANSACTED ON 07 SEP 2016 EUR / USD EX.RATE 0.889561 WITH UBS AG	-459,777.350	7 Sep 16				0.00	-459,777.35	-459,777.35	0.00
FX DEAL TRANSACTED ON 07 SEP 2016 USD / EUR EX.RATE 1.12538 WITH UBS AG STAMFORD	460,280.420	7 Sep 16				0.00	460,280.42	460,280.42	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / MXN EX.RATE 0.0494879 WITH UBS AG	263,833.730	9 Nov 16				0.00	263,833.73	263,833.73	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 USD / ZAR EX.RATE 0.0737083 WITH UBS AG	152,218.150	9 Nov 16				0.00	152,218.15	152,218.15	0.00
FX DEAL TRANSACTED ON 09 NOV 2016 ZAR / USD EX.RATE 13.54529 WITH UBS AG	-152,462.120	9 Nov 16				0.00	-152,462.12	-152,462.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 JUL 2016 INR / USD EX.RATE 67.8351032 WITH UBS AG	-355,696.440	11 Jul 16				0.00	-355,696.44	-355,696.44	0.00
FX DEAL TRANSACTED ON 11 JUL 2016 USD / INR EX.RATE 0.0148932 WITH UBS AG	359,353.850	11 Jul 16				0.00	359,353.85	359,353.85	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 INR / USD EX.RATE 67.2046 WITH UBS AG STAMFORD	-359,033.530	13 Jul 16				0.00	-359,033.53	-359,033.53	0.00
FX DEAL TRANSACTED ON 15 SEP 2016 EUR / USD EX.RATE 0.8888075 WITH UBS AG	-75,381.900	15 Sep 16				0.00	-75,381.90	-75,381.90	0.00
FX DEAL TRANSACTED ON 15 SEP 2016 USD / EUR EX.RATE 1.12413 WITH UBS AG STAMFORD	75,316.710	15 Sep 16				0.00	75,316.71	75,316.71	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / ZAR EX.RATE 0.0688074 WITH UBS AG	142,097.170	16 Nov 16				0.00	142,097.17	142,097.17	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 ZAR / USD EX.RATE 14.31322 WITH UBS AG	-144,282.260	16 Nov 16				0.00	-144,282.26	-144,282.26	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 MXN / USD EX.RATE 20.34125 WITH UBS AG	-261,681.850	17 Nov 16				0.00	-261,681.85	-261,681.85	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 USD / MXN EX.RATE 0.0488226 WITH UBS AG	259,879.670	17 Nov 16				0.00	259,879.67	259,879.67	0.00
FX DEAL TRANSACTED ON 18 OCT 2016 TRY / USD EX.RATE 3.12068 WITH UBS AG STAMFORD	-228,703.880	18 Oct 16				0.00	-228,703.88	-228,703.88	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / INR EX.RATE 0.0149209 WITH UBS AG	360,022.450	20 Sep 16				0.00	360,022.45	360,022.45	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 EUR / USD EX.RATE 0.9154994 WITH UBS AG	-12,398,697.300	21 Dec 15				0.00	-12,398,697.30	-12,398,697.30	0.00
FX DEAL TRANSACTED ON 21 DEC 2015 USD / EUR EX.RATE 1.09307 WITH UBS AG STAMFORD	12,407,437.570	21 Dec 15				0.00	12,407,437.57	12,407,437.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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 22 NOV 2016 MXN / USD EX.RATE 20.61076 WITH UBS AG	-259,086.730	22 Nov 16				0.00	-259,086.73	-259,086.73	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 EUR / USD EX.RATE 0.9229349 WITH UBS AG	-12,089,693.000	25 Jan 16				0.00	-12,089,693.00	-12,089,693.00	0.00
FX DEAL TRANSACTED ON 25 JAN 2016 USD / EUR EX.RATE 1.084252 WITH UBS AG	12,098,083.820	25 Jan 16				0.00	12,098,083.82	12,098,083.82	0.00
FX DEAL TRANSACTED ON 26 OCT 2016 USD / MXN EX.RATE 0.0534846 WITH UBS AG	120,500.790	26 Oct 16				0.00	120,500.79	120,500.79	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 EUR / USD EX.RATE 0.8930166 WITH UBS AG	-12,179,568.530	29 Mar 16				0.00	-12,179,568.53	-12,179,568.53	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / EUR EX.RATE 1.120763 WITH UBS AG	12,190,042.650	29 Mar 16				0.00	12,190,042.65	12,190,042.65	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 ZAR / USD EX.RATE 14.20558 WITH UBS AG	-129,181.150	30 Nov 16				0.00	-129,181.15	-129,181.15	0.00
FX DEAL TRANSACTED ON 31 DEC 2015 BRL / USD EX.RATE 3.9048 WITH UBS AG STAMFORD	-476,356.460	31 Dec 15				0.00	-476,356.46	-476,356.46	0.00
Total UBS AG STAMFORD BRANCH							0.00	-199,327.24	-199,327.24

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 5% Report - Part B

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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
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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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

**Generated by Northern Trust from periodic data on 13 Jun 17 C0700*

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,375	187,058,902.76			0.00	187,058,902.76	187,058,902.76
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total dispositions	933		191,424,622.65		0.00	191,424,622.65	191,424,622.65
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-27-2016 TO 07-28-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/BNP PARIB .32% FROM 11-23-2016 TO 11-25-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,700,000.00			0.00	32,700,000.00	32,700,000.00
	Total dispositions	1		32,700,000.00		0.00	32,700,000.00	32,700,000.00
BUY TO OPEN REPO W/BNP PARIB .44% FROM 06-07-2016 TO 06-08-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-25-2016 TO 07-26-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0073

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-28-2016 TO 07-29-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-09-2016 TO 08-10-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-10-2016 TO 08-11-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-13-2016 TO 07-14-2016 CUSIP: 77799JUL3	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-24-2016 TO 08-25-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-30-2016 TO 08-31-2016 CUSIP: 77799AUG3	Total acquisitions	1	33,900,000.00			0.00	33,900,000.00	33,900,000.00
	Total dispositions	1		33,900,000.00		0.00	33,900,000.00	33,900,000.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-29-2016 TO 08-30-2016 CUSIP: 77799AUG3	Total acquisitions	1	33,400,000.00			0.00	33,400,000.00	33,400,000.00
	Total dispositions	1		33,400,000.00		0.00	33,400,000.00	33,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-06-2016 TO 09-07-2016 CUSIP: 77799SEP2	Total acquisitions	1	34,700,000.00			0.00	34,700,000.00	34,700,000.00
	Total dispositions	1		34,700,000.00		0.00	34,700,000.00	34,700,000.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-07-2016 TO 09-08-2016 CUSIP: 77799SEP2	Total acquisitions	1	35,400,000.00			0.00	35,400,000.00	35,400,000.00
	Total dispositions	1		35,400,000.00		0.00	35,400,000.00	35,400,000.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total acquisitions	1	35,200,000.00			0.00	35,200,000.00	35,200,000.00
	Total dispositions	1		35,200,000.00		0.00	35,200,000.00	35,200,000.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-26-2016 TO 08-29-2016 CUSIP: 77799AUG3	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-02-2016 TO 09-06-2016 CUSIP: 77799SEP2	Total acquisitions	1	34,100,000.00			0.00	34,100,000.00	34,100,000.00
	Total dispositions	1		34,100,000.00		0.00	34,100,000.00	34,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-02-2016 TO 08-03-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-08-2016 TO 08-09-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-08-2016 TO 09-09-2016 CUSIP: 77799SEP2	Total acquisitions	1	35,200,000.00			0.00	35,200,000.00	35,200,000.00
	Total dispositions	1		35,200,000.00		0.00	35,200,000.00	35,200,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-13-2016 TO 09-14-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 09-12-2016 TO 09-13-2016 CUSIP: 77799SEP2	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/BNP PARIB .54% FROM 08-04-2016 TO 08-05-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-31-2016 TO 09-01-2016 CUSIP: 77799AUG3	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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB .54% FROM 09-01-2016 TO 09-02-2016 CUSIP: 77799SEP2	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
BUY TO OPEN REPO W/BNP PARIB .56% FROM 07-29-2016 TO 08-01-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/BNP PARIB .56% FROM 09-09-2016 TO 09-12-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/BNP PARIB .57% FROM 09-15-2016 TO 09-16-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,200,000.00			0.00	32,200,000.00	32,200,000.00
	Total dispositions	1		32,200,000.00		0.00	32,200,000.00	32,200,000.00
BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-01-2016 TO 08-02-2016 CUSIP: 77799AUG3	Total acquisitions	1	34,900,000.00			0.00	34,900,000.00	34,900,000.00
	Total dispositions	1		34,900,000.00		0.00	34,900,000.00	34,900,000.00
BUY TO OPEN REPO W/CITIGROUP .25% FROM 11-22-2016 TO 11-23-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CITIGROUP .28% FROM 11-21-2016 TO 11-22-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-26-2016 TO 05-27-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .31% FROM 11-18-2016 TO 11-21-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00
	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00
BUY TO OPEN REPO W/CITIGROUP .31% FROM 12-23-2015 TO 12-24-2015 CUSIP: 77799DEC4	Total acquisitions	1	33,600,000.00			0.00	33,600,000.00	33,600,000.00
	Total dispositions	1		33,600,000.00		0.00	33,600,000.00	33,600,000.00
BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-25-2016 TO 05-26-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,100,000.00			0.00	36,100,000.00	36,100,000.00
	Total dispositions	1		36,100,000.00		0.00	36,100,000.00	36,100,000.00
BUY TO OPEN REPO W/CITIGROUP .36% FROM 11-17-2016 TO 11-18-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-24-2016 TO 05-25-2016 CUSIP: 77799MAY0	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/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016 CUSIP: 77799JUL3	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .4% FROM 06-06-2016 TO 06-07-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .4% FROM 07-19-2016 TO 07-20-2016 CUSIP: 77799JUL3	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/CITIGROUP .4% FROM 08-23-2016 TO 08-24-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-31-2016 TO 06-01-2016 CUSIP: 77799MAY0	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-01-2016 TO 06-02-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-02-2016 TO 06-03-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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				
BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-02-2016 TO 11-03-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,900,000.00			0.00	35,900,000.00	35,900,000.00
	Total dispositions	1		35,900,000.00		0.00	35,900,000.00	35,900,000.00
BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-16-2016 TO 11-17-2016 CUSIP: 77799NOV9	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-19-2016 TO 09-20-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-21-2016 TO 09-22-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 06-03-2016 TO 06-06-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 09-20-2016 TO 09-21-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-01-2016 TO 11-02-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-08-2016 TO 11-09-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-21-2016 TO 07-22-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-27-2016 TO 07-28-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 06-08-2016 TO 06-09-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-25-2016 TO 07-26-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,200,000.00			0.00	38,200,000.00	38,200,000.00
	Total dispositions	1		38,200,000.00		0.00	38,200,000.00	38,200,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-28-2016 TO 07-29-2016 CUSIP: 77799JUL3	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/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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				
BUY TO OPEN REPO W/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016 CUSIP: 77799SEP2	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00
BUY TO OPEN REPO W/CITIGROUP .45% FROM 11-07-2016 TO 11-08-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 06-09-2016 TO 06-10-2016 CUSIP: 77799JUN9	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-09-2016 TO 08-10-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-22-2016 TO 08-23-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 10-28-2016 TO 10-31-2016 CUSIP: 77799OCT5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .46% FROM 12-28-2015 TO 12-29-2015 CUSIP: 77799DEC4	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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .47% FROM 06-20-2016 TO 06-21-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,000,000.00			0.00	36,000,000.00	36,000,000.00
	Total dispositions	1		36,000,000.00		0.00	36,000,000.00	36,000,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 07-13-2016 TO 07-14-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,700,000.00			0.00	37,700,000.00	37,700,000.00
	Total dispositions	1		37,700,000.00		0.00	37,700,000.00	37,700,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 08-10-2016 TO 08-11-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-09-2016 TO 11-10-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-14-2016 TO 11-15-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-15-2016 TO 11-16-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-13-2016 TO 06-14-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-14-2016 TO 06-15-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 07-18-2016 TO 07-19-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,800,000.00			0.00	37,800,000.00	37,800,000.00
	Total dispositions	1		37,800,000.00		0.00	37,800,000.00	37,800,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-25-2016 TO 08-26-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-30-2016 TO 08-31-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .48% FROM 12-29-2015 TO 12-30-2015 CUSIP: 77799DEC4	Total acquisitions	1	33,800,000.00			0.00	33,800,000.00	33,800,000.00
	Total dispositions	1		33,800,000.00		0.00	33,800,000.00	33,800,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-10-2016 TO 06-13-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,400,000.00			0.00	35,400,000.00	35,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016 CUSIP: 77799JUN9	Total dispositions	1		35,400,000.00		0.00	35,400,000.00	35,400,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-21-2016 TO 06-22-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,300,000.00			0.00	36,300,000.00	36,300,000.00
	Total dispositions	1		36,300,000.00		0.00	36,300,000.00	36,300,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-05-2016 TO 07-06-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-06-2016 TO 07-07-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,500,000.00			0.00	36,500,000.00	36,500,000.00
	Total dispositions	1		36,500,000.00		0.00	36,500,000.00	36,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-12-2016 TO 07-13-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,400,000.00			0.00	37,400,000.00	37,400,000.00
	Total dispositions	1		37,400,000.00		0.00	37,400,000.00	37,400,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-14-2016 TO 07-15-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,700,000.00			0.00	37,700,000.00	37,700,000.00
	Total dispositions	1		37,700,000.00		0.00	37,700,000.00	37,700,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-22-2016 TO 07-25-2016 CUSIP: 77799JUL3	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

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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				
BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-01-2016 TO 08-02-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,200,000.00			0.00	38,200,000.00	38,200,000.00
	Total dispositions	1		38,200,000.00		0.00	38,200,000.00	38,200,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-19-2016 TO 08-22-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-06-2016 TO 09-07-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-07-2016 TO 09-08-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00
BUY TO OPEN REPO W/CITIGROUP .49% FROM 10-11-2016 TO 10-12-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,000,000.00			0.00	32,000,000.00	32,000,000.00
	Total dispositions	1		32,000,000.00		0.00	32,000,000.00	32,000,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-26-2016 TO 08-29-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-29-2016 TO 08-30-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-03-2016 TO 11-04-2016 CUSIP: 77799NOV9	Total acquisitions	1	35,700,000.00			0.00	35,700,000.00	35,700,000.00
	Total dispositions	1		35,700,000.00		0.00	35,700,000.00	35,700,000.00
BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-04-2016 TO 11-07-2016 CUSIP: 77799NOV9	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/CITIGROUP .51% FROM 06-16-2016 TO 06-17-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,100,000.00			0.00	35,100,000.00	35,100,000.00
	Total dispositions	1		35,100,000.00		0.00	35,100,000.00	35,100,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-22-2016 TO 06-23-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 07-07-2016 TO 07-08-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-02-2016 TO 08-03-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016 CUSIP: 77799AUG3	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-17-2016 TO 08-18-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-02-2016 TO 09-06-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-16-2016 TO 09-19-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-26-2016 TO 09-27-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-08-2016 TO 07-11-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-11-2016 TO 07-12-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00
	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0073

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-15-2016 TO 07-18-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00
	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-12-2016 TO 08-15-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-16-2016 TO 08-17-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-08-2016 TO 09-09-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-13-2016 TO 09-14-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-14-2016 TO 09-15-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 06-15-2016 TO 06-16-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,300,000.00			0.00	35,300,000.00	35,300,000.00
	Total dispositions	1		35,300,000.00		0.00	35,300,000.00	35,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-08-2016 TO 08-09-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-15-2016 TO 08-16-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-18-2016 TO 08-19-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 09-12-2016 TO 09-13-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-07-2016 TO 10-11-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,400,000.00			0.00	32,400,000.00	32,400,000.00
	Total dispositions	1		32,400,000.00		0.00	32,400,000.00	32,400,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-27-2016 TO 10-28-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,000,000.00			0.00	37,000,000.00	37,000,000.00
	Total dispositions	1		37,000,000.00		0.00	37,000,000.00	37,000,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total acquisitions	1	37,900,000.00			0.00	37,900,000.00	37,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total dispositions	1		37,900,000.00		0.00	37,900,000.00	37,900,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-31-2016 TO 09-01-2016 CUSIP: 77799AUG3	Total acquisitions	1	38,400,000.00			0.00	38,400,000.00	38,400,000.00
	Total dispositions	1		38,400,000.00		0.00	38,400,000.00	38,400,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-01-2016 TO 09-02-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-23-2016 TO 09-26-2016 CUSIP: 77799SEP2	Total acquisitions	1	37,400,000.00			0.00	37,400,000.00	37,400,000.00
	Total dispositions	1		37,400,000.00		0.00	37,400,000.00	37,400,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-31-2016 TO 11-01-2016 CUSIP: 77799OCT5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 11-10-2016 TO 11-14-2016 CUSIP: 77799NOV9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .55% FROM 07-29-2016 TO 08-01-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00			0.00	38,100,000.00	38,100,000.00
	Total dispositions	1		38,100,000.00		0.00	38,100,000.00	38,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-04-2016 TO 08-05-2016 CUSIP: 77799AUG3	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/CITIGROUP .55% FROM 08-05-2016 TO 08-08-2016 CUSIP: 77799AUG3	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/CITIGROUP .55% FROM 09-09-2016 TO 09-12-2016 CUSIP: 77799SEP2	Total acquisitions	1	38,500,000.00			0.00	38,500,000.00	38,500,000.00
	Total dispositions	1		38,500,000.00		0.00	38,500,000.00	38,500,000.00
BUY TO OPEN REPO W/CITIGROUP .57% FROM 09-15-2016 TO 09-16-2016 CUSIP: 77799SEP2	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/CITIGROUP .58% FROM 10-03-2016 TO 10-04-2016 CUSIP: 77799OCT5	Total acquisitions	1	33,300,000.00			0.00	33,300,000.00	33,300,000.00
	Total dispositions	1		33,300,000.00		0.00	33,300,000.00	33,300,000.00
BUY TO OPEN REPO W/CITIGROUP .58% FROM 12-31-2015 TO 01-04-2016 CUSIP: 77799DEC4	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
BUY TO OPEN REPO W/CITIGROUP .59% FROM 06-23-2016 TO 06-24-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .6% FROM 06-29-2016 TO 06-30-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,500,000.00			0.00	35,500,000.00	35,500,000.00
	Total dispositions	1		35,500,000.00		0.00	35,500,000.00	35,500,000.00
BUY TO OPEN REPO W/CITIGROUP .65% FROM 07-01-2016 TO 07-05-2016 CUSIP: 77799JUL3	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP .66% FROM 10-06-2016 TO 10-07-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,100,000.00			0.00	32,100,000.00	32,100,000.00
	Total dispositions	1		32,100,000.00		0.00	32,100,000.00	32,100,000.00
BUY TO OPEN REPO W/CITIGROUP .67% FROM 06-28-2016 TO 06-29-2016 CUSIP: 77799JUN9	Total acquisitions	1	34,700,000.00			0.00	34,700,000.00	34,700,000.00
	Total dispositions	1		34,700,000.00		0.00	34,700,000.00	34,700,000.00
BUY TO OPEN REPO W/CITIGROUP .69% FROM 09-27-2016 TO 09-28-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CITIGROUP .76% FROM 10-04-2016 TO 10-05-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,600,000.00			0.00	32,600,000.00	32,600,000.00
	Total dispositions	1		32,600,000.00		0.00	32,600,000.00	32,600,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 5% Report - Part C Summary

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016 CUSIP: 77799JUN9	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-27-2016 TO 06-28-2016 CUSIP: 77799JUN9	Total acquisitions	1	35,300,000.00			0.00	35,300,000.00	35,300,000.00
	Total dispositions	1		35,300,000.00		0.00	35,300,000.00	35,300,000.00
BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-30-2016 TO 07-01-2016 CUSIP: 77799JUN9	Total acquisitions	1	36,200,000.00			0.00	36,200,000.00	36,200,000.00
	Total dispositions	1		36,200,000.00		0.00	36,200,000.00	36,200,000.00
BUY TO OPEN REPO W/CITIGROUP .83% FROM 09-28-2016 TO 09-29-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,600,000.00			0.00	32,600,000.00	32,600,000.00
	Total dispositions	1		32,600,000.00		0.00	32,600,000.00	32,600,000.00
BUY TO OPEN REPO W/CITIGROUP .94% FROM 09-29-2016 TO 09-30-2016 CUSIP: 77799SEP2	Total acquisitions	1	33,300,000.00			0.00	33,300,000.00	33,300,000.00
	Total dispositions	1		33,300,000.00		0.00	33,300,000.00	33,300,000.00
BUY TO OPEN REPO W/CITIGROUP 1.3% FROM 09-30-2016 TO 10-03-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016 CUSIP: 77799MAY0	Total acquisitions	1	35,800,000.00			0.00	35,800,000.00	35,800,000.00
	Total dispositions	1		35,800,000.00		0.00	35,800,000.00	35,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
BUY TO OPEN REPO W/DEUTSCHE .26% FROM 11-29-2016 TO 11-30-2016 CUSIP: 77799NOV9	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/DEUTSCHE .3% FROM 11-28-2016 TO 11-29-2016 CUSIP: 77799NOV9	Total acquisitions	1	33,100,000.00			0.00	33,100,000.00	33,100,000.00
	Total dispositions	1		33,100,000.00		0.00	33,100,000.00	33,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-03-2016 TO 08-04-2016 CUSIP: 77799AUG3	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900,000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900,000.00
BUY TO OPEN REPO W/MLPFS INC .44% FROM 07-26-2016 TO 07-27-2016 CUSIP: 77799JUL3	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00
BUY TO OPEN REPO W/MLPFS INC .5% FROM 10-11-2016 TO 10-25-2016 CUSIP: 77799OCT5	Total acquisitions	1	32,000,000.00			0.00	32,000,000.00	32,000,000.00
	Total dispositions	1		32,000,000.00		0.00	32,000,000.00	32,000,000.00
BUY TO OPEN REPO W/MLPFS INC .65% FROM 09-27-2016 TO 10-11-2016 CUSIP: 77799SEP2	Total acquisitions	1	32,300,000.00			0.00	32,300,000.00	32,300,000.00
	Total dispositions	1		32,300,000.00		0.00	32,300,000.00	32,300,000.00
BUY TO OPEN REPO W/WACHOVIA .4% FROM 10-25-2016 TO 10-26-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 5% Report - Part C Summary

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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				
BUY TO OPEN REPO W/WACHOVIA .44% FROM 07-26-2016 TO 07-27-2016 CUSIP: 77799JUL3	Total acquisitions	1	38,100,000.00		0.00	38,100,000.00	38,100,000.00
	Total dispositions	1	38,100,000.00		0.00	38,100,000.00	38,100,000.00
BUY TO OPEN REPO W/WACHOVIA .46% FROM 10-26-2016 TO 10-27-2016 CUSIP: 77799OCT5	Total acquisitions	1	37,000,000.00		0.00	37,000,000.00	37,000,000.00
	Total dispositions	1	37,000,000.00		0.00	37,000,000.00	37,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

*Generated by Northern Trust from periodic data on 13 Jun 17 C0073

◆ 5% Report - Part C Summary

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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				

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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

◆ 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
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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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 1,277,310,268.20

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1510-0046</small> 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 12/01/2015 and ending 11/30/2016

▶ **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: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>12</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value	2a	1,299,508,651	
b Actuarial value	2b	1,351,836,193	
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.....	9,000	686,579,418	686,579,418
b For terminated vested participants.....	16,060	458,664,045	458,664,045
c For active participants.....	9,127	275,165,305	286,848,771
d Total.....	34,187	1,420,408,768	1,432,092,234
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	6.38%	
6 Target normal cost.....	6	16,900,000	

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		<u>09/01/2017</u> Date
Signature of actuary		Date
Corey Bruno		1707695
Type or print name of actuary		Most recent enrollment number
TOWERS WATSON DELAWARE INC.		314-719-5900
Firm name		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 ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2015
v. 150123

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

21 Discount rate:				
a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%	☐ 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	16,900,000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
	80,256,041	15,106,304	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	32,006,304	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	32,006,304	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	32,006,304	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE SB ATTACHMENTS

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, 2015
Enrolled Actuary	Corey Bruno
Enrollment Number	17-07695

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.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of December 1, 2015

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part IV Summary 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 | 4.72% | 1.32% |
| ● Second segment rate | 6.11% | 4.06% |
| ● Third segment rate | 6.81% | 5.09% |
| ● Effective interest rate | 6.38% | 4.53% |

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 \$16,900,000. No investment related expenses are included in this estimate.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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. Representative termination rates are shown below:

Annual Rate of Withdrawal Prior to Eligibility for Early Retirement

Attained Age	Rate of Withdrawal
25	25.00%
30	15.00%
35	10.00%
40	8.00%
45	7.50%
50	5.00%
55	5.00%

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%

Plan Name: Sprint Retirement Pension Plan
 EIN / PN: 48-0457967 / 001
 Plan Sponsor: Sprint Communications, Inc.
 Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Retirement

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

Annual Rate of Early Retirement	
Age	Rate of Retirement
55	5.00%
56	5.00%
57	6.00%
58	6.00%
59	6.00%
60	7.00%
61	8.00%
62	9.00%
63	10.00%
64	10.00%
65	15.00%
66	15.00%
67	20.00%
68	20.00%
69	15.00%
70	15.00%
70+	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. The actuarial equivalence for the conversion is based on an assumed interest rate of 50 basis points less than the discount rate.

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. Data was reviewed for reasonableness and consistency but no audit was performed. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.
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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 2016, 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 2016, 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.
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>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.</p> <p>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.</p> <p>The assumed plan-related expenses added to the target normal cost were changed from \$10,300,000 for the prior valuation to \$16,900,000 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.</p> <p>The termination rates were updated based on an experience study completed for Sprint in the beginning of 2016.</p> <p>The retirement rates were updated based on an experience study completed for Sprint in the beginning of 2016.</p>
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Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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 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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

“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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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	<p>Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided:</p> <p>his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or</p> <p>he is unfit mentally or physically to perform his duties in a satisfactory manner, or</p> <p>his job no longer exists due to any cause and he is not offered other employment by the Company.</p>
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	<p>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:</p> <p>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</p> <p>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.</p>

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
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Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
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Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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 The Centel minimum benefit equals the sum of (i) and (ii) as follows:
Employee

- (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.

Plan Name: Sprint Retirement Pension Plan
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Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
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SCHEDULE SB ATTACHMENTS

- 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 Retirement allowances for all members who retired on or before December 31, 1992 on April 1, 1994 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.

Plan Name: Sprint Retirement Pension Plan
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Benefits for Employees Involved in Spin-Offs	<p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Contributions	<p>All contributions required to support the Plan are made by the Company.</p>

Plan Name:	Sprint Retirement Pension Plan
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Plan Sponsor:	Sprint Communications, Inc.
Valuation Date:	December 1, 2015

SCHEDULE SB ATTACHMENTS

Future Plan Changes

No future benefit changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None.

Substantive Commitment

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

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The retirement and termination rates were updated based on an experience study completed for Sprint in the beginning of 2016.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of December 1, 2015*

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		1		11		0		0		0		0		0		0	
30 - 34	0		0		26	618	335	827	11		0		0		0		0		0	
35 - 39	0		3		39	800	724	1,905	441	3,909	3		0		0		0		0	
40 - 44	0		4		26	1,686	688	3,225	972	5,300	77	8,108	3		0		0		0	
45 - 49	0		0		37	3,139	554	3,500	877	6,296	242	9,963	129	11,517	2		0		0	
50 - 54	0		1		22	3,458	340	3,935	632	7,103	255	11,215	376	14,311	65	19,598	4		0	
55 - 59	0		0		6		264	4,039	467	6,823	164	11,857	290	16,713	105	22,808	28	23,357	1	
60 - 64	0		0		10		136	3,524	214	7,294	88	12,103	123	16,040	57	20,414	18	24,635	16	
65 - 69	0		0		2		37	4,128	61	6,752	23	13,471	42	13,533	17		4		13	
70 & Over	0		0		1		12		13		7		6		1		0		1	

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

Plan Name: Sprint Retirement Pension Plan
 EIN / PN: 48-0457967 / 001
 Plan Sponsor: Sprint Communications, Inc.
 Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

**Schedule SB, Line 32
Schedule of Amortization Bases
as of December 1, 2015**

Type of Base		Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	12/01/2015	28,742	7.00000	28,742	4,780
2	Shortfall	12/01/2014	90,234,325	6.00000	80,227,299	15,101,524
Total					80,256,041	15,106,304

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Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of December 1, 2015

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.

Plan Name: Sprint Retirement Pension Plan
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Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

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, 2015
Enrolled Actuary	Corey Bruno
Enrollment Number	17-07695

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.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C822582BW1	##DO NOT USE##	Acquisitions	533,000.00	-531,150.49	
		Free Delivery	-533,000.00		
C471109108	#REORG JARDEN COM CASH & STK MGR \$21/SH STK 0.862 /1 4/18/16 65122910	Acquisitions	763.00	-41,026.59	
		Dispositions	-1,325.00		77,051.83
		Free Delivery	-7,703.00		
C00101J106	#REORG/ADT CORP COM CASH MERGER 05-02-2016	Acquisitions	1,500.00	-52,583.07	
		Dispositions	-3,500.00		147,000.00
C013817507	#REORG/ALCOA INC MANDATORY EXCHANGE ARCONIC INC 2B1GAQ2 11-01-2016	Dispositions	-0.67		16.96
		Free Delivery	-7,966.00		
		Free Receipt	7,966.67		
C04270V106	#REORG/ARRIS GROUP STOCK MERGER ARRIS INTL 221MAW1 01-05-2016	Acquisitions	4,800.00	-155,405.62	
		Free Delivery	-8,400.00		
C044209104	#REORG/ASHLAND PLAN OF REORGANISATION ASHLAND GLOBAL HLDGS I 2C1TA32 09-20-16	Acquisitions	5,900.00	-664,353.98	
		Free Delivery	-5,900.00		
C05351LAA5	#REORG/AVANTI COMMUNICATIONS MANDATORY EXCHANGE AVANTI 4711A1B 01-26-2017	Acquisitions	125,000.00	-94,739.00	
		Free Delivery	-650,000.00		
C095180105	#REORG/BLOUNT INTL I CASH MERGER 04-12-2016	Acquisitions	7,800.00	-44,678.40	
		Dispositions	-66,200.00		625,995.69
C13057Q107	#REORG/CALIFORNIA RES REVERSE STOCK SPLIT CALIFORNIA RES 2113AJ1 6/1/2016	Dispositions	-969.88		1,032.12
		Free Receipt	969.88		
C14754D100	#REORG/CASH AMER STOCK MERGER FIRST CASH 2321143 09-02-2016	Acquisitions	4,700.00	-178,999.23	
		Free Delivery	-4,700.00		
C161175AM6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16	Acquisitions	300,000.00	-318,816.00	
		Free Delivery	-688,000.00		

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMPTX6	#REORG/CCO SAFARI MANDATORY EXCHANGE CB144A CHARTER 4N1BACA 05-18-16	Dispositions	-330,000.00		348,673.50
C14987EAC1	#REORG/CCOH SAFARI MANDATORY EXCHANGE CB144A CCO 4N1JAAA 05-18-2016	Acquisitions	100,000.00	-98,937.50	
		Free Delivery	-775,000.00		
C125134106	#REORG/CEB INC CASH AND STOCK MERGER GARTNER INC 2343169 04-05-2017	Acquisitions	5,554.00	-315,140.42	
		Dispositions	-5,897.00		319,682.97
C16117M305	#REORG/CHARTER STOCK MERGER CHARTER COMMUNICATIONS 2A1QAJ2 05-18-16	Acquisitions	1,500.00	-292,058.11	
		Free Delivery	-5,200.00		
C23247G109	#REORG/CVENT INC CASH MERGER 11-29-2016	Acquisitions	7,778.00	-227,620.15	
		Dispositions	-26,086.00		795,965.93
C25858CAA1	#REORG/DOUBLE EAGLE MANDATORY EXCHANGE INVENTIV GROUP HLDGS 4P11ASB 11-10-16	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		50,750.00
C26168L205	#REORG/DREW INDS NAME CHANGE LCI INDUSTRIES 2E1MAU2 01-03-2017	Acquisitions	126.00	-7,508.51	
		Dispositions	-5,016.00		301,404.11
C30066A105	#REORG/EXAMWORKS GROUP INC COM CASH MERGER 07/28/2016	Acquisitions	3,425.00	-91,718.69	
		Dispositions	-18,747.00		654,966.78
C31942D107	#REORG/FIRST CASH NAME CHANGE FIRSTCASH 2C1ZAS2 09-02-2016	Acquisitions	385.00	-15,436.39	
		Dispositions	-174.00		7,970.43
		Free Delivery	-9,913.00		
		Free Receipt	3,948.00		
CG35569105	#REORG/FLEETMATICS GROUP PLC CASH MERGER 11-07-16	Acquisitions	11,381.00	-534,344.36	
		Dispositions	-13,748.00		822,799.53
C36252QAA9	#REORG/GFL ESCROW MANDATORY EXCHANGE CB144A GFL ENVIRONMENT 411QAB0 3-14-16	Acquisitions	375,000.00	-376,593.75	
		Dispositions	-50,000.00		50,375.00
		Free Delivery	-325,000.00		

*Generated by Northern Trust from periodic data on 13 Jun 17 C0703

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42805T105	#REORG/HERTZ GLOBAL REVERSE SPLIT 2A1LAS2 HERC HLDGS 07-01-2016	Acquisitions	28,800.00	-348,074.41	
		Free Delivery	-28,800.00		
C47102X105	#REORG/JANUS CAP GROUP STOCK MERGER HENDERSON GROUP PLC 2H1RAT2 05-30-2017	Acquisitions	8,400.00	-103,318.95	
		Dispositions	-5,000.00		79,415.39
C580645109	#REORG/MCGRAW HILL NAME CHANGE S&P GLOBAL INC 211FAQ1 04-28-2016	Dispositions	-105.00		11,263.34
		Free Delivery	-3,094.00		
		Free Receipt	105.00		
C58501N101	#REORG/MEDIVATION INC CASH MERGER 09-29-2016	Acquisitions	155.00	-6,494.17	
		Dispositions	-5,964.00		218,420.25
SBYM7CB1	#REORG/MICRON TECHNOLOGY MANDATORY EXCHANGE MICRON 4L1SAKC 04-26-2017	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		165,937.50
C69480UAK3	#REORG/PACIFIC EXPLORATION PLAN OF REORG PACIFIC EXPL 2B1MA52 11-02-2016	Acquisitions	50,000.00	-10,500.00	
		Free Delivery	-340,000.00		
C76152RAA4	#REORG/REVLON ESCROW MANDATORY EXCHANGE REVLON 4A18AEB 09-14-16	Acquisitions	45,000.00	-45,000.00	
		Dispositions	-45,000.00		45,787.50
C80007P307	#REORG/SANDRIDGE ENERGY INC WORTHLESS SECURITY 10-14-2016	Dispositions	-0.33		0.01
		Free Delivery	-203,636.00		
		Free Receipt	203,636.33		
C78388J106	#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017	Acquisitions	594.00	-62,682.88	
		Dispositions	-127.00		12,679.86
C82966C103	#REORG/SIRONA DENTAL STOCK MERGER DENTSPLY SIRONA 231NA21 02-29-2016	Acquisitions	341.00	-37,550.57	
		Dispositions	-36.00		3,686.67
		Free Delivery	-4,060.00		
C98933Q108	#REORG/ZELTIQ AESTHETICS CASH MERGER 04-28-2017	Acquisitions	8,760.00	-251,390.02	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-710.00		27,089.66
C335934AH8	1ST QUANTUM 7.25% DUE 05-15-2022	Acquisitions	335,000.00	-220,150.00	
		Dispositions	-545,000.00		391,250.00
C90214J101	2U INC COM	Acquisitions	8,014.00	-277,279.63	
		Dispositions	-281.00		6,822.10
SBYSXRL8	5TH 3RD BK CIN OH 2.3% DUE 03-15-2019	Acquisitions	1,005,000.00	-1,004,768.85	
		Dispositions	-255,000.00		259,220.25
SBYSXRC9	5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	Acquisitions	475,000.00	-474,529.75	
		Dispositions	-475,000.00		480,091.60
S0A6PMJU	AAND AHOLD, KONINKLIJKE DUMMY	Dispositions	-4,489.00		6,000.36
		Free Receipt	4,489.00		
C002824100	ABBOTT LAB COM	Acquisitions	15,880.00	-671,108.88	
		Dispositions	-13,682.00		534,068.12
SBYQHX47	ABBOTT LABS 2.35% DUE 11-22-2019	Acquisitions	1,350,000.00	-1,348,677.00	
		Dispositions	-380,000.00		380,596.60
C003654100	ABIOMED INC COM	Acquisitions	1,123.00	-111,465.42	
		Dispositions	-94.00		8,938.13
SB1YD5Q2	ACTELION LTD CHF0.50 (REGD)	Acquisitions	1,617.00	-230,853.99	
		Dispositions	-1,116.00		173,391.72
C63699LS16	ADR TELESITES SAB SERIES L. AMERICA MOVIL	Dispositions	-31,226.00		16,491.61
		Free Receipt	31,226.00		
SBG804F6	ADR AMBEV SA SPONSORED ADR	Acquisitions	32,658.00	-179,288.73	
		Dispositions	-85,318.00		510,333.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0FXT17	ADR BAIDU INC SPONSORED ADR REPSTG ORD SHS CL A	Acquisitions	577.00	-113,513.33	
		Dispositions	-1,536.00		251,576.86
SB00FSK0	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	Acquisitions	7,420.00	-51,423.78	
		Dispositions	-42,168.50		304,698.70
		Free Delivery	0.00		
S2082567	ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PREF SHS	Acquisitions	3,069.00	-106,622.29	
		Dispositions	-10,554.00		365,730.34
S2159762	ADR CREDIT SUISSE GROUP AG CREDIT SUISSEGROUP AG	Dispositions	-15,440.00		7,350.98
		Free Receipt	15,440.00		
S2159762	ADR CREDIT SUISSE GROUP AG SPONSORED ADRISIN US2254011081	Acquisitions	13,780.00	-190,858.04	
		Dispositions	-29,220.00		376,833.34
S2611916	ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	Acquisitions	14,900.00	-320,008.19	
		Dispositions	-14,900.00		316,817.74
S2246039	ADR FOMENTO ECONOMICO MEXICANO SAB DE CV	Acquisitions	77.00	-7,000.22	
		Dispositions	-842.00		80,800.82
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS	Acquisitions	3,005.00	-193,797.57	
		Dispositions	-14,371.00		927,248.67
S2569286	ADR ICICI BK LTD	Acquisitions	23,329.00	-176,892.25	
		Dispositions	-165,888.00		1,188,578.16
		Free Delivery	0.00		
C455793109	ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR	Acquisitions	4,499.00	-75,643.75	
		Dispositions	-1,179.00		19,381.27
S2480495	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	Acquisitions	5,900.00	-125,281.76	
		Dispositions	-44,118.00		1,131,001.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2606440	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	Acquisitions	873.00	-161,833.02	
		Dispositions	-1,779.00		426,504.98
C670100205	ADR NOVO-NORDISK A S ADR	Acquisitions	3,125.00	-176,023.55	
		Dispositions	-8,177.00		363,215.98
SBYZF386	ADR PJSC LUKOIL SPONSORED ADR	Acquisitions	10,500.00	-429,116.29	
		Dispositions	-16,300.00		670,141.95
C780259206	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	Acquisitions	4,400.00	-223,048.34	
		Dispositions	-2,300.00		102,383.92
C82706C108	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	Acquisitions	9,170.00	-396,651.54	
		Dispositions	-500.00		25,541.79
SB02ZP96	ADR TATA MTRS LTD SPONSORED ADR	Acquisitions	9,837.00	-356,091.94	
		Dispositions	-2,100.00		89,645.76
C88032Q109	ADR TENCENT HLDGS LTD ADR	Acquisitions	2,192.00	-46,079.67	
		Dispositions	-966.00		19,782.27
S2883878	ADR TEVA PHARMACEUTICAL INDS	Acquisitions	4,056.00	-213,820.24	
		Dispositions	-37,969.00		2,033,227.37
C92932M101	ADR WNS HLDGS LTD SPONSORED ADR	Acquisitions	1,100.00	-32,987.24	
		Dispositions	-235.00		7,173.79
S6412591	ADVANCED INFO SERV THB1(ALIEN MKT)	Acquisitions	10,900.00	-58,161.68	
		Dispositions	-10,900.00		44,441.92
C007903AX5	ADVANCED MICRO 7.5% DUE 08-15-2022	Acquisitions	85,000.00	-55,765.50	
		Dispositions	-525,000.00		464,156.25
C00773HAA5	AERCAP GLOBAL FLTG RT 6.5% DUE 06-15-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-341,700.00	
		Dispositions	-10,000.00		10,400.00
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,302.00	-357,579.68	
		Dispositions	-94.00		15,303.74
C008492100	AGREE RLTY CORP COM				
		Acquisitions	800.00	-26,307.78	
		Dispositions	-4,100.00		150,867.32
SB4TX8S1	AIA GROUP LTD NPV				
		Acquisitions	53,200.00	-326,929.55	
		Dispositions	-71,600.00		360,760.99
C001546AL4	AK STL CORP 7.625% DUE 05-15-2020				
		Acquisitions	380,000.00	-307,037.50	
		Dispositions	-380,000.00		376,200.00
C00971T101	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	6,327.00	-311,787.62	
		Dispositions	-121.00		6,700.83
SB03MN70	AKBANK TRY1				
		Acquisitions	22,037.00	-57,655.92	
		Dispositions	-158,199.00		439,180.33
C009728106	AKORN INC COM				
		Acquisitions	22,629.00	-646,194.20	
		Dispositions	-11,800.00		330,372.90
C012653101	ALBEMARLE CORP COM				
		Acquisitions	1,000.00	-80,110.66	
		Dispositions	-2,650.00		212,239.06
C014477AM5	ALERIS INTL INC 7.625 DUE 02-15-2018				
		Acquisitions	25,000.00	-23,437.50	
		Dispositions	-25,000.00		24,625.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	716.00	-101,222.03	
		Dispositions	-89.00		13,588.50
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	728.00	-52,067.37	
		Dispositions	-4,358.00		353,647.73

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2011646	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	Acquisitions	258.00	-11,086.59	
		Dispositions	-2,750.00		123,241.64
CG0177J108	ALLERGAN PLC. COM STK	Acquisitions	1,414.00	-329,604.06	
		Dispositions	-187.00		38,917.76
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	554.00	-419,639.35	
		Dispositions	-138.00		103,037.86
C02154CAE3	ALTICE FING S A 7.5% DUE 05-15-2026	Acquisitions	700,000.00	-696,250.00	
		Dispositions	-200,000.00		206,500.00
C02209S103	ALTRIA GROUP INC COM	Acquisitions	3,860.00	-229,862.29	
		Dispositions	-590.00		39,269.54
SB3MSM28	AMADEUS IT GROUP EUR0.01	Acquisitions	566.00	-24,728.50	
		Dispositions	-23,454.00		1,052,266.29
C00165AAH1	AMC ENTMT INC 5.75% DUE 06-15-2025	Acquisitions	175,000.00	-176,016.50	
		Dispositions	-525,000.00		526,031.25
C023436108	AMEDISYS INC COM	Acquisitions	4,283.00	-178,944.90	
		Dispositions	-61.00		3,226.21
C030981AJ3	AMERIGAS PARTNERS 5.875% DUE 08-20-2026	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,300.00
SBYZ7360	AMERN INTL GROUP 3.3% DUE 03-01-2021	Acquisitions	695,000.00	-694,360.60	
		Dispositions	-695,000.00		700,235.10
C031162CG3	AMGEN INC 1.85% DUE 08-19-2021	Acquisitions	1,010,000.00	-1,008,899.10	
		Dispositions	-460,000.00		457,249.20
C031162100	AMGEN INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,920.00	-501,146.76	
		Dispositions	-120.00		20,503.95
SB15SK50	AMOREPACIFIC CORP KRW500				
		Acquisitions	385.00	-141,050.32	
		Dispositions	-565.00		190,100.42
C032511107	ANADARKO PETRO CORP COM				
		Acquisitions	2,400.00	-118,417.69	
		Dispositions	-16,600.00		757,518.63
SBYMLHV8	ANHEUSER-BUSCH 3.3% DUE 02-01-2023				
		Acquisitions	1,330,000.00	-1,338,586.80	
		Dispositions	-55,000.00		55,518.10
C035242AN6	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	316,000.00	-315,257.40	
		Dispositions	-316,000.00		362,338.18
S6080396	ANHUI CONCH CEMENT 'H'CNY1				
		Acquisitions	19,500.00	-57,031.13	
		Dispositions	-351,000.00		768,781.77
C035290105	ANIXTER INTL INC COM				
		Acquisitions	700.00	-30,233.00	
		Dispositions	-1,300.00		90,255.33
C03662Q105	ANSYS INC COM				
		Acquisitions	2,859.00	-259,356.30	
		Dispositions	-5,187.00		441,682.63
C037833100	APPLE INC COM STK				
		Acquisitions	1,000.00	-106,983.50	
		Dispositions	-6,137.00		587,591.75
C03835C108	APPTIO INC CL A				
		Acquisitions	92.00	-1,472.00	
		Dispositions	-92.00		2,130.54
C03969LAA4	ARDAGH FIN HLDGS S A SR PIK NT 144A 8.625% DUE 06-15-2019/06-15-2016 BEO				
		Acquisitions	50,000.00	-49,000.00	
		Dispositions	-679,841.00		717,769.54
		Free Receipt	52,982.00		
CG0551A103	ARRIS INTERNATIONAL LTD COM USD0.01				
		Acquisitions	2,800.00	-69,812.04	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C044186104	ASHLAND GLOBAL HLDGS INC COM	Dispositions	-2,600.00		61,713.02
		Free Receipt	8,400.00		
		Acquisitions	360.00	-44,054.39	
		Dispositions	-1,840.00		203,863.28
SB09C0Z1	ASPEN PHARMACARE NPV	Free Receipt	5,900.00		
		Acquisitions	4,315.00	-112,809.68	
		Dispositions	-3,391.00		74,381.34
		Free Receipt			
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	Acquisitions	7,759.00	-168,078.53	
		Dispositions	-14,934.00		274,896.17
		Acquisitions	42,300.00	-622,125.48	
		Dispositions	-12,300.00		172,599.48
S0989529	ASTRAZENECA ORD USD0.25	Acquisitions	3,281.00	-207,356.89	
		Dispositions	-2,300.00		149,662.73
		Dispositions	-265,000.00		288,553.20
		Free Receipt	265,000.00		
C04685W103	ATHENAHEALTH INC COM MON STOCK	Acquisitions	999.00	-131,154.71	
		Dispositions	-345.00		46,149.54
		Acquisitions	2,537.00	-65,469.94	
		Dispositions	-11,360.00		267,575.41
CG06242104	ATLASSIAN CORPORATION PLC COM USD0.1 CL A	Acquisitions	376.00	-7,896.00	
		Dispositions	-376.00		8,982.10
		Acquisitions	2,644.00	-244,919.80	
		Dispositions	-1,683.00		154,200.25
S7088429	AXA EUR2.29	Acquisitions	24,827.00	-562,924.69	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,701.00		876,325.59
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	Acquisitions	21,928.00	-588,572.92	
		Dispositions	-1,800.00		49,571.45
SB06CDW2	AXIS BANK GDR EACH REPR 5 INR10 'REGS	Acquisitions	10,997.00	-439,367.94	
		Dispositions	-10,997.00		411,986.23
SB019M65	AZIMUT HLDG S.P.A NPV	Acquisitions	3,664.00	-79,696.77	
		Dispositions	-4,327.00		70,403.33
C05531MJC3	B A T INTL FIN PLC CPN 09-12-2016	Acquisitions	500,000.00	-499,651.25	
		Dispositions	-500,000.00		499,651.25
C05614L100	BABCOCK & WILCOX ENTERPRISES INC COM	Acquisitions	3,850.00	-65,239.02	
		Dispositions	-20,230.00		336,712.58
SBYMRMR7	BAE SYS HLDGS INC 3.85% DUE 12-15-2025	Acquisitions	530,000.00	-523,746.00	
		Dispositions	-530,000.00		546,290.70
S0263494	BAE SYSTEMS ORD GBP0.025	Acquisitions	59,173.00	-433,761.09	
		Dispositions	-12,700.00		94,865.12
C058498AT3	BALL CORP 5.25% DUE 07-01-2025	Acquisitions	25,000.00	-25,562.50	
		Dispositions	-375,000.00		389,123.75
C058498106	BALL CORP COM	Acquisitions	5,150.00	-376,048.02	
		Dispositions	-132.00		9,528.98
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-85,000.00		85,396.95
SBVV2M05	BANK AMER CORP 4% DUE 01-22-2025	Acquisitions	230,000.00	-233,019.90	
		Dispositions	-515,000.00		506,629.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYD0K2	BANK AMER CORP 4.45% DUE 03-03-2026	Acquisitions	805,000.00	-812,425.90	
		Dispositions	-805,000.00		850,400.05
C060505EU4	BANK AMER CORP FLTG RT 6.3% DUE 12-29-2049	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		143,281.25
SBYYTD01	BANK OF AMERICA CORP 1.75% DUE 06-05-2018	Acquisitions	1,400,000.00	-1,389,808.00	
		Dispositions	-400,000.00		402,900.00
C060505104	BANK OF AMERICA CORP	Acquisitions	30,300.00	-489,211.44	
		Dispositions	-8,300.00		132,079.73
C071813109	BAXTER INTL INC COM	Acquisitions	19,200.00	-747,319.22	
		Dispositions	-1,900.00		88,301.61
S5069211	BAYER AG NPV (REGD)	Acquisitions	2,500.00	-286,542.73	
		Dispositions	-2,500.00		254,287.79
S5756029	BAYERISCHE MOTOREN WERKE A G COM	Acquisitions	3,777.00	-320,460.39	
		Dispositions	-2,705.00		235,839.11
SB9N3SQ0	BB SEGURIDADE PART COM NPV	Acquisitions	13,200.00	-112,917.12	
		Dispositions	-5,500.00		45,331.37
C054937107	BB&T CORP COM	Acquisitions	7,600.00	-279,308.64	
		Dispositions	-1,000.00		38,159.16
S5501906	BBVA(BILB-VIZ-ARG) EUR0.49	Acquisitions	11,453.00	-86,625.47	
		Dispositions	-41,842.00		262,873.93
SB02L3W3	BERKLEY GP HOLDINGS	Acquisitions	7,678.00	-330,786.32	
		Dispositions	-3,034.00		101,564.81
C09062X103	BIOGEN INC COMMON STOCK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	299.00	-87,532.84	
		Dispositions	-619.00		150,154.23
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,945.00	-176,013.28	
		Dispositions	-45.00		3,943.29
S6986449	BK OF YOKOHAMA NPV				
		Acquisitions	110,800.00	-661,819.44	
		Free Delivery	-110,800.00		
C095370AC6	BLUE CUBE SPINCO 10% DUE 10-15-2025				
		Acquisitions	25,000.00	-28,656.25	
		Free Delivery	-350,000.00		
C095370AD4	BLUE CUBE SPINCO 10% DUE 10-15-2025				
		Dispositions	-35,000.00		41,650.00
		Free Receipt	350,000.00		
C05578NAD2	BMC SOFTWARE, INC BMC SOFTWARE 8/13 TERMLOAN DUE 09-10-2020 BEO				
		Acquisitions	199,472.45	-168,472.45	
		Dispositions	-199,472.45		195,019.93
C097023105	BOEING CO COM				
		Acquisitions	106.00	-15,605.30	
		Dispositions	-121.00		16,417.51
SB1XCBX9	BOLIDEN AB NPV				
		Acquisitions	22,561.00	-434,798.11	
		Dispositions	-800.00		20,661.93
SBYNM8P1	BONOS TESORO NACIONAL VAR RT 12/07/2016				
		Acquisitions	972,000.00	-70,032.60	
		Dispositions	-972,000.00		66,099.97
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	2,041.00	-59,249.07	
		Dispositions	-436.00		11,978.75
C103186AA0	BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019				
		Acquisitions	100,000.00	-90,500.00	
		Dispositions	-800,000.00		446,000.00
SB1RYG58	BR MALLS PARTICIPA COM NPV				
		Acquisitions	12,800.00	-54,748.49	
		Dispositions	-12,800.00		40,499.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C104674106	BRADY CORP CL A	Acquisitions	1,800.00	-44,284.50	
		Dispositions	-7,400.00		209,777.87
SB4YVF56	BRENNTAG AG NPV	Acquisitions	1,007.00	-55,577.88	
		Dispositions	-3,638.00		184,621.29
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	761.00	-42,152.87	
		Dispositions	-2,311.00		144,105.23
SBYY9FP0	BROOKFIELD BUSINESS PARTNERS L P	Dispositions	-173.76		3,179.32
		Free Receipt	173.76		
C117043109	BRUNSWICK CORP COM	Acquisitions	430.00	-19,408.64	
		Dispositions	-5,668.00		262,394.25
S3091357	BT GROUP ORD GBP0.05	Acquisitions	76,100.00	-350,335.77	
		Dispositions	-54,433.00		340,403.29
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .13% FROM 12-01-2015 TO 12-02-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .18% FROM 12-03-2015 TO 12-04-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .19% FROM 12-04-2015 TO 12-07-2015	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .22% FROM 12-08-2015 TO 12-09-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .24% FROM 12-15-2015 TO 12-16-2015				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-09-2015 TO 12-10-2015				
		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 .28% FROM 05-23-2016 TO 05-24-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .31% FROM 03-22-2016 TO 03-23-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .32% FROM 04-28-2016 TO 04-29-2016				
		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 .32% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .32% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .33% FROM 03-23-2016 TO 03-24-2016				
		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 .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 04-20-2016 TO 04-21-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .35% FROM 04-27-2016 TO 04-28-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .36% FROM 02-23-2016 TO 02-24-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .36% FROM 02-26-2016 TO 02-29-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .36% FROM 04-26-2016 TO 04-27-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .38% FROM 03-30-2016 TO 03-31-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-03-2016 TO 05-04-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-04-2016 TO 05-05-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .38% FROM 05-18-2016 TO 05-19-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .39% FROM 03-18-2016 TO 03-21-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .4% FROM 01-05-2016 TO 01-06-2016				

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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
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .4% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .4% FROM 05-05-2016 TO 05-06-2016				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .4% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-04-2016 TO 01-05-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-06-2016 TO 01-07-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .41% FROM 01-11-2016 TO 01-12-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-05-2016 TO 04-06-2016				
		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 .41% FROM 04-08-2016 TO 04-11-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .41% FROM 04-29-2016 TO 05-02-2016				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-11-2016 TO 05-12-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-12-2016 TO 05-13-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-13-2016 TO 05-16-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .42% FROM 02-22-2016 TO 02-23-2016	Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 03-10-2016 TO 03-11-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 03-14-2016 TO 03-15-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-12-2016 TO 04-13-2016	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 .42% FROM 04-18-2016 TO 04-19-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .42% FROM 04-22-2016 TO 04-25-2016	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 .42% FROM 05-06-2016 TO 05-09-2016	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .42% FROM 05-10-2016 TO 05-11-2016				

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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
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .43% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .43% FROM 02-25-2016 TO 02-26-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .43% FROM 04-04-2016 TO 04-05-2016				
		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 .43% FROM 04-11-2016 TO 04-12-2016				
		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 .43% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 01-26-2016 TO 01-27-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .44% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .44% FROM 03-28-2016 TO 03-29-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .44% FROM 04-15-2016 TO 04-18-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .44% FROM 05-16-2016 TO 05-17-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 01-21-2016 TO 01-22-2016	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-01-2016 TO 02-02-2016	Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-08-2016 TO 02-09-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .45% FROM 02-19-2016 TO 02-22-2016	Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .45% FROM 03-29-2016 TO 03-30-2016	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-09-2016 TO 02-10-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-10-2016 TO 02-11-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-12-2016 TO 02-16-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .46% FROM 02-18-2016 TO 02-19-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .46% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .46% FROM 04-01-2016 TO 04-04-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .47% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .48% FROM 01-28-2016 TO 01-29-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .48% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-05-2016 TO 02-08-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .49% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS .5% FROM 02-04-2016 TO 02-05-2016				
		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 .54% FROM 01-22-2016 TO 01-25-2016				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .54% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-01-2015 TO 12-02-2015	Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .14% FROM 12-02-2015 TO 12-03-2015	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .18% FROM 12-04-2015 TO 12-07-2015	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .19% FROM 12-03-2015 TO 12-04-2015	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 .19% FROM 12-11-2015 TO 12-14-2015	Acquisitions	11,200,000.00	-11,200,000.00	
		Dispositions	-11,200,000.00		11,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .21% FROM 12-07-2015 TO 12-08-2015	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 .23% FROM 12-08-2015 TO 12-09-2015	Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .25% FROM 12-15-2015 TO 12-16-2015	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .27% FROM 05-26-2016 TO 05-27-2016	Acquisitions	23,700,000.00	-23,700,000.00	
		Dispositions	-23,700,000.00		23,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .29% FROM 05-23-2016 TO 05-24-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .3% FROM 03-22-2016 TO 03-23-2016				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016				
		Acquisitions	12,700,000.00	-12,700,000.00	
		Dispositions	-12,700,000.00		12,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .3% FROM 05-27-2016 TO 05-31-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .31% FROM 12-16-2015 TO 12-17-2015				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .32% FROM 05-25-2016 TO 05-26-2016				
		Acquisitions	23,100,000.00	-23,100,000.00	
		Dispositions	-23,100,000.00		23,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .32% FROM 05-27-2016 TO 06-03-2016				
		Acquisitions	14,300,000.00	-14,300,000.00	
		Dispositions	-14,300,000.00		14,300,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .32% FROM 11-23-2016 TO 11-25-2016				
		Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .33% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	12,200,000.00	-12,200,000.00	
		Dispositions	-12,200,000.00		12,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .34% FROM 11-17-2016 TO 11-18-2016	Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .34% FROM 11-25-2016 TO 11-28-2016	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .34% FROM 12-21-2015 TO 12-22-2015	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .35% FROM 04-27-2016 TO 04-28-2016	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-19-2016 TO 04-20-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .37% FROM 02-23-2016 TO 02-24-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .37% FROM 02-26-2016 TO 02-29-2016	Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .37% FROM 12-17-2015 TO 12-18-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .38% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .38% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .38% FROM 05-03-2016 TO 05-04-2016				
		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 .38% FROM 05-18-2016 TO 05-19-2016				
		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 .38% FROM 05-24-2016 TO 05-25-2016				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .38% FROM 12-17-2015 TO 12-18-2015				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .39% FROM 01-04-2016 TO 01-05-2016				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .39% FROM 07-19-2016 TO 07-20-2016	Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .39% FROM 07-20-2016 TO 07-21-2016	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .39% FROM 12-18-2015 TO 12-21-2015	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .4% FROM 01-05-2016 TO 01-06-2016	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-04-2016 TO 03-07-2016	Acquisitions	13,500,000.00	-13,500,000.00	
		Dispositions	-13,500,000.00		13,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-04-2016 TO 03-07-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .4% FROM 05-04-2016 TO 05-05-2016	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .4% FROM 06-01-2016 TO 06-02-2016	Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .4% FROM 10-25-2016 TO 10-26-2016	Acquisitions	27,000,000.00	-27,000,000.00	
		Dispositions	-27,000,000.00		27,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .4% FROM 12-24-2015 TO 12-28-2015				

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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
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .4% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .41% FROM 04-05-2016 TO 04-06-2016				
		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 .41% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .41% FROM 05-09-2016 TO 05-10-2016				
		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 .41% FROM 05-11-2016 TO 05-12-2016				
		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 .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .41% FROM 09-19-2016 TO 09-20-2016				
		Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .41% FROM 11-02-2016 TO 11-03-2016				
		Acquisitions	24,000,000.00	-24,000,000.00	
		Dispositions	-24,000,000.00		24,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .41% FROM 11-16-2016 TO 11-17-2016				
		Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .41% FROM 12-24-2015 TO 12-28-2015				
		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 .42% FROM 01-06-2016 TO 01-07-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 03-02-2016 TO 03-03-2016	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .42% FROM 04-29-2016 TO 05-02-2016	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 .42% FROM 05-05-2016 TO 05-06-2016	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 .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	29,300,000.00	-29,300,000.00	
		Dispositions	-29,300,000.00		29,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .42% FROM 09-20-2016 TO 09-21-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .42% FROM 09-21-2016 TO 09-22-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .42% FROM 11-08-2016 TO 11-09-2016	Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .43% FROM 02-22-2016 TO 02-23-2016	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .43% FROM 02-25-2016 TO 02-26-2016	Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .43% FROM 03-14-2016 TO 03-15-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .43% FROM 04-14-2016 TO 04-15-2016				
		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 .43% FROM 04-18-2016 TO 04-19-2016				
		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 .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-12-2016 TO 05-13-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .43% FROM 05-13-2016 TO 05-16-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .43% FROM 06-03-2016 TO 06-06-2016				
		Acquisitions	27,900,000.00	-27,900,000.00	
		Dispositions	-27,900,000.00		27,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .44% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .44% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 03-14-2016 TO 03-15-2016	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .44% FROM 04-13-2016 TO 04-14-2016	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 .44% FROM 04-22-2016 TO 04-25-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .44% FROM 06-07-2016 TO 06-08-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .44% FROM 07-21-2016 TO 07-22-2016	Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .44% FROM 11-07-2016 TO 11-08-2016	Acquisitions	22,200,000.00	-22,200,000.00	
		Dispositions	-22,200,000.00		22,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 01-26-2016 TO 01-27-2016	Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 01-27-2016 TO 01-28-2016	Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 02-01-2016 TO 02-02-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .45% FROM 02-29-2016 TO 03-01-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .45% FROM 04-11-2016 TO 04-12-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-25-2016 TO 07-26-2016				
		Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-27-2016 TO 07-28-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .45% FROM 07-28-2016 TO 07-29-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .45% FROM 09-22-2016 TO 09-23-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-08-2016 TO 02-09-2016				
		Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .46% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 03-29-2016 TO 03-30-2016	Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .46% FROM 04-15-2016 TO 04-18-2016	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 07-18-2016 TO 07-19-2016	Acquisitions	30,900,000.00	-30,900,000.00	
		Dispositions	-30,900,000.00		30,900,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-09-2016 TO 08-10-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-10-2016 TO 08-11-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .46% FROM 08-22-2016 TO 08-23-2016	Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB .46% FROM 11-09-2016 TO 11-10-2016	Acquisitions	24,900,000.00	-24,900,000.00	
		Dispositions	-24,900,000.00		24,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 01-21-2016 TO 01-22-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-09-2016 TO 02-10-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-10-2016 TO 02-11-2016	Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-12-2016 TO 02-16-2016				

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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
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-12-2016 TO 02-16-2016				
		Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .47% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .47% FROM 06-20-2016 TO 06-21-2016				
		Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-12-2016 TO 07-13-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 07-13-2016 TO 07-14-2016				
		Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .47% FROM 08-30-2016 TO 08-31-2016				
		Acquisitions	33,900,000.00	-33,900,000.00	
		Dispositions	-33,900,000.00		33,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .47% FROM 10-26-2016 TO 10-27-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 01-21-2016 TO 01-22-2016				
		Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-10-2016 TO 02-11-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .48% FROM 02-17-2016 TO 02-18-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .48% FROM 03-31-2016 TO 04-01-2016	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .48% FROM 06-21-2016 TO 06-22-2016	Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .48% FROM 12-29-2015 TO 12-30-2015	Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 01-28-2016 TO 01-29-2016	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 .49% FROM 02-02-2016 TO 02-03-2016	Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-04-2016 TO 02-05-2016	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-05-2016 TO 02-08-2016	Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-05-2016 TO 02-08-2016	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 .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 07-22-2016 TO 07-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-19-2016 TO 08-22-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .49% FROM 08-29-2016 TO 08-30-2016				
		Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-06-2016 TO 09-07-2016				
		Acquisitions	34,700,000.00	-34,700,000.00	
		Dispositions	-34,700,000.00		34,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .49% FROM 09-07-2016 TO 09-08-2016				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .49% FROM 12-29-2015 TO 12-30-2015				
		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 .5% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 07-07-2016 TO 07-08-2016				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-11-2016 TO 08-12-2016				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-17-2016 TO 08-18-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .5% FROM 08-26-2016 TO 08-29-2016	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 02-11-2016 TO 02-12-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .51% FROM 07-15-2016 TO 07-18-2016	Acquisitions	30,900,000.00	-30,900,000.00	
		Dispositions	-30,900,000.00		30,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-02-2016 TO 09-06-2016	Acquisitions	34,100,000.00	-34,100,000.00	
		Dispositions	-34,100,000.00		34,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-14-2016 TO 09-15-2016	Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .51% FROM 09-16-2016 TO 09-19-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .52% FROM 06-22-2016 TO 06-23-2016	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 07-08-2016 TO 07-11-2016	Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-02-2016 TO 08-03-2016	Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-05-2016 TO 08-08-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-08-2016 TO 08-09-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-16-2016 TO 08-17-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .52% FROM 08-18-2016 TO 08-19-2016				
		Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-08-2016 TO 09-09-2016				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-13-2016 TO 09-14-2016				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .52% FROM 09-23-2016 TO 09-26-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 10-31-2016 TO 11-01-2016				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .53% FROM 09-12-2016 TO 09-13-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-04-2016 TO 08-05-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB .54% FROM 08-31-2016 TO 09-01-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .54% FROM 09-01-2016 TO 09-02-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .55% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	27,300,000.00	-27,300,000.00	
		Dispositions	-27,300,000.00		27,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .56% FROM 07-29-2016 TO 08-01-2016				
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .56% FROM 09-09-2016 TO 09-12-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .57% FROM 01-22-2016 TO 01-25-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .57% FROM 01-22-2016 TO 01-25-2016	Acquisitions	10,000,000.00	-10,000,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .57% FROM 06-29-2016 TO 06-30-2016	Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB .57% FROM 09-15-2016 TO 09-16-2016	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB .64% FROM 07-01-2016 TO 07-05-2016	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .67% FROM 06-28-2016 TO 06-29-2016	Acquisitions	21,800,000.00	-21,800,000.00	
		Dispositions	-21,800,000.00		21,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .7% FROM 06-24-2016 TO 06-27-2016	Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .7% FROM 06-27-2016 TO 06-28-2016	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .76% FROM 06-30-2016 TO 07-01-2016	Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C740996J53	BUY TO OPEN REPO W/BNP PARIBAS .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .15% FROM 12-02-2015 TO 12-03-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		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 .17% FROM 12-01-2015 TO 12-02-2015				
		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 .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .2% FROM 12-03-2015 TO 12-04-2015				
		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 12-04-2015 TO 12-07-2015				
		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 12-07-2015 TO 12-08-2015				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .21% FROM 12-07-2015 TO 12-08-2015				
		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 .23% FROM 12-08-2015 TO 12-09-2015				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .24% FROM 12-08-2015 TO 12-09-2015				
		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 .26% FROM 12-09-2015 TO 12-10-2015				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .28% FROM 12-22-2015 TO 12-23-2015				
		Acquisitions	17,600,000.00	-17,600,000.00	
		Dispositions	-17,600,000.00		17,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .31% FROM 03-22-2016 TO 03-23-2016	Acquisitions	8,500,000.00	-8,500,000.00	
		Dispositions	-8,500,000.00		8,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .32% FROM 04-21-2016 TO 04-22-2016	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 .32% FROM 04-28-2016 TO 04-29-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .32% FROM 05-20-2016 TO 05-23-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .33% FROM 03-23-2016 TO 03-24-2016	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC .33% FROM 11-25-2016 TO 11-28-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC .33% FROM 12-21-2015 TO 12-22-2015	Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .34% FROM 05-19-2016 TO 05-20-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .36% FROM 04-27-2016 TO 04-28-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .37% FROM 04-26-2016 TO 04-27-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .38% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .39% FROM 02-23-2016 TO 02-24-2016				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .39% FROM 05-04-2016 TO 05-05-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .4% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-08-2016 TO 03-09-2016				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .4% FROM 03-09-2016 TO 03-10-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .4% FROM 06-06-2016 TO 06-07-2016				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-06-2016 TO 04-07-2016	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .41% FROM 04-29-2016 TO 05-02-2016	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-05-2016 TO 05-06-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .41% FROM 06-02-2016 TO 06-03-2016	Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 03-03-2016 TO 03-04-2016	Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 03-14-2016 TO 03-15-2016	Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .42% FROM 05-11-2016 TO 05-12-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .42% FROM 05-13-2016 TO 05-16-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .44% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	7,800,000.00	-7,800,000.00	
		Dispositions	-7,800,000.00		7,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .44% FROM 04-22-2016 TO 04-25-2016	Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .45% FROM 02-25-2016 TO 02-26-2016	Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .45% FROM 02-29-2016 TO 03-01-2016	Acquisitions	13,100,000.00	-13,100,000.00	
		Dispositions	-13,100,000.00		13,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .45% FROM 03-24-2016 TO 03-28-2016	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .45% FROM 06-08-2016 TO 06-09-2016	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 .46% FROM 02-01-2016 TO 02-02-2016	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .46% FROM 03-15-2016 TO 03-16-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .46% FROM 06-09-2016 TO 06-10-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .47% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .47% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .48% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .48% FROM 06-10-2016 TO 06-13-2016				
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-01-2016 TO 08-02-2016				
		Acquisitions	34,900,000.00	-34,900,000.00	
		Dispositions	-34,900,000.00		34,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC .49% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .15% FROM 12-01-2015 TO 12-02-2015				
		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 .17% FROM 12-11-2015 TO 12-14-2015				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .18% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .19% FROM 12-03-2015 TO 12-04-2015	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .19% FROM 12-04-2015 TO 12-07-2015	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .2% FROM 12-07-2015 TO 12-08-2015	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 .24% FROM 12-08-2015 TO 12-09-2015	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .24% FROM 12-10-2015 TO 12-11-2015	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .25% FROM 11-22-2016 TO 11-23-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .26% FROM 12-09-2015 TO 12-10-2015	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .26% FROM 12-15-2015 TO 12-16-2015	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 .28% FROM 11-21-2016 TO 11-22-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .29% FROM 05-26-2016 TO 05-27-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .29% FROM 12-22-2015 TO 12-23-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		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 .3% FROM 12-16-2015 TO 12-17-2015				
		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 .31% FROM 03-22-2016 TO 03-23-2016				
		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 .31% FROM 11-18-2016 TO 11-21-2016				
		Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .31% FROM 12-23-2015 TO 12-24-2015				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .33% FROM 04-21-2016 TO 04-22-2016				
		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 .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .34% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .34% FROM 05-25-2016 TO 05-26-2016				
		Acquisitions	36,100,000.00	-36,100,000.00	
		Dispositions	-36,100,000.00		36,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .34% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .35% FROM 10-21-2016 TO 10-24-2016	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	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 .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .36% FROM 11-17-2016 TO 11-18-2016	Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .37% FROM 10-19-2016 TO 10-20-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .38% FROM 05-03-2016 TO 05-04-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .38% FROM 12-17-2015 TO 12-18-2015	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 .39% FROM 02-23-2016 TO 02-24-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .39% FROM 04-25-2016 TO 04-26-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-04-2016 TO 05-05-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .39% FROM 05-24-2016 TO 05-25-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .39% FROM 07-20-2016 TO 07-21-2016				
		Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .4% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-04-2016 TO 03-07-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .4% FROM 03-30-2016 TO 03-31-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .4% FROM 06-06-2016 TO 06-07-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .4% FROM 07-19-2016 TO 07-20-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .4% FROM 08-23-2016 TO 08-24-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .4% FROM 12-18-2015 TO 12-21-2015	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-04-2016 TO 01-05-2016	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-05-2016 TO 01-06-2016	Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-07-2016 TO 01-08-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-12-2016 TO 01-13-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-13-2016 TO 01-14-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-14-2016 TO 01-15-2016				
		Acquisitions	18,300,000.00	-18,300,000.00	
		Dispositions	-18,300,000.00		18,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .41% FROM 01-19-2016 TO 01-20-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 04-06-2016 TO 04-07-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .41% FROM 05-31-2016 TO 06-01-2016				
		Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-01-2016 TO 06-02-2016				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 06-02-2016 TO 06-03-2016				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .41% FROM 10-20-2016 TO 10-21-2016				
		Acquisitions	31,400,000.00	-31,400,000.00	
		Dispositions	-31,400,000.00		31,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-02-2016 TO 11-03-2016				
		Acquisitions	35,900,000.00	-35,900,000.00	
		Dispositions	-35,900,000.00		35,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .41% FROM 11-16-2016 TO 11-17-2016	Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .41% FROM 12-24-2015 TO 12-28-2015	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .42% FROM 01-06-2016 TO 01-07-2016	Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .42% FROM 01-11-2016 TO 01-12-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-08-2016 TO 04-11-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .42% FROM 04-29-2016 TO 05-02-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-05-2016 TO 05-06-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-11-2016 TO 05-12-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-19-2016 TO 09-20-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .42% FROM 09-21-2016 TO 09-22-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .42% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .43% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-03-2016 TO 03-04-2016				
		Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-14-2016 TO 03-15-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 03-16-2016 TO 03-17-2016				
		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 .43% FROM 04-12-2016 TO 04-13-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .43% FROM 05-13-2016 TO 05-16-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 06-03-2016 TO 06-06-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .43% FROM 09-20-2016 TO 09-21-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-01-2016 TO 11-02-2016	Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .43% FROM 11-08-2016 TO 11-09-2016	Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-08-2016 TO 01-11-2016	Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-15-2016 TO 01-19-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 01-27-2016 TO 01-28-2016	Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .44% FROM 02-25-2016 TO 02-26-2016	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-04-2016 TO 04-05-2016	Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-11-2016 TO 04-12-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 04-13-2016 TO 04-14-2016				
		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 .44% FROM 07-21-2016 TO 07-22-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .44% FROM 07-27-2016 TO 07-28-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .44% FROM 10-18-2016 TO 10-19-2016				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 01-26-2016 TO 01-27-2016				
		Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-01-2016 TO 02-02-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .45% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 03-24-2016 TO 03-28-2016				
		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 .45% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 04-22-2016 TO 04-25-2016	Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .45% FROM 06-08-2016 TO 06-09-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-25-2016 TO 07-26-2016	Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .45% FROM 07-28-2016 TO 07-29-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .45% FROM 09-22-2016 TO 09-23-2016	Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .45% FROM 10-24-2016 TO 10-25-2016	Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .45% FROM 11-07-2016 TO 11-08-2016	Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .46% FROM 01-20-2016 TO 01-21-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .46% FROM 02-08-2016 TO 02-09-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 03-29-2016 TO 03-30-2016	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 04-01-2016 TO 04-04-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 04-15-2016 TO 04-18-2016				
		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 .46% FROM 06-09-2016 TO 06-10-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-09-2016 TO 08-10-2016				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .46% FROM 08-22-2016 TO 08-23-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .46% FROM 10-28-2016 TO 10-31-2016				
		Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .46% FROM 12-28-2015 TO 12-29-2015				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-09-2016 TO 02-10-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-18-2016 TO 02-19-2016				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .47% FROM 02-19-2016 TO 02-22-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 06-20-2016 TO 06-21-2016	Acquisitions	36,000,000.00	-36,000,000.00	
		Dispositions	-36,000,000.00		36,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .47% FROM 07-13-2016 TO 07-14-2016	Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .47% FROM 08-10-2016 TO 08-11-2016	Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-09-2016 TO 11-10-2016	Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-14-2016 TO 11-15-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .47% FROM 11-15-2016 TO 11-16-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 01-21-2016 TO 01-22-2016	Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-10-2016 TO 02-11-2016	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-12-2016 TO 02-16-2016	Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .48% FROM 02-17-2016 TO 02-18-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-13-2016 TO 06-14-2016	Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .48% FROM 06-14-2016 TO 06-15-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 07-18-2016 TO 07-19-2016				
		Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-24-2016 TO 08-25-2016				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-25-2016 TO 08-26-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .48% FROM 08-30-2016 TO 08-31-2016				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .48% FROM 12-29-2015 TO 12-30-2015				
		Acquisitions	33,800,000.00	-33,800,000.00	
		Dispositions	-33,800,000.00		33,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 01-25-2016 TO 01-26-2016				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 02-03-2016 TO 02-04-2016				
		Acquisitions	15,600,000.00	-15,600,000.00	
		Dispositions	-15,600,000.00		15,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-10-2016 TO 06-13-2016				
		Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-17-2016 TO 06-20-2016				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .49% FROM 06-21-2016 TO 06-22-2016				
		Acquisitions	36,300,000.00	-36,300,000.00	
		Dispositions	-36,300,000.00		36,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-06-2016 TO 07-07-2016	Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-12-2016 TO 07-13-2016	Acquisitions	37,400,000.00	-37,400,000.00	
		Dispositions	-37,400,000.00		37,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-14-2016 TO 07-15-2016	Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 07-22-2016 TO 07-25-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-01-2016 TO 08-02-2016	Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .49% FROM 08-19-2016 TO 08-22-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-06-2016 TO 09-07-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .49% FROM 09-07-2016 TO 09-08-2016	Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .49% FROM 10-11-2016 TO 10-12-2016	Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 01-28-2016 TO 01-29-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 02-05-2016 TO 02-08-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,700,000.00	-15,700,000.00	
		Dispositions	-15,700,000.00		15,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .5% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-26-2016 TO 08-29-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .5% FROM 08-29-2016 TO 08-30-2016				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-03-2016 TO 11-04-2016				
		Acquisitions	35,700,000.00	-35,700,000.00	
		Dispositions	-35,700,000.00		35,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .5% FROM 11-04-2016 TO 11-07-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .51% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-16-2016 TO 06-17-2016				
		Acquisitions	35,100,000.00	-35,100,000.00	
		Dispositions	-35,100,000.00		35,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .51% FROM 06-22-2016 TO 06-23-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 07-07-2016 TO 07-08-2016				
		Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-02-2016 TO 08-03-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-11-2016 TO 08-12-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .51% FROM 08-17-2016 TO 08-18-2016	Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-02-2016 TO 09-06-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-16-2016 TO 09-19-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .51% FROM 09-26-2016 TO 09-27-2016	Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .51% FROM 10-14-2016 TO 10-17-2016	Acquisitions	29,900,000.00	-29,900,000.00	
		Dispositions	-29,900,000.00		29,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-08-2016 TO 07-11-2016	Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-11-2016 TO 07-12-2016	Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 07-15-2016 TO 07-18-2016	Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-12-2016 TO 08-15-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .52% FROM 08-16-2016 TO 08-17-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-08-2016 TO 09-09-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-13-2016 TO 09-14-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .52% FROM 09-14-2016 TO 09-15-2016				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .53% FROM 06-15-2016 TO 06-16-2016				
		Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-08-2016 TO 08-09-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .53% FROM 08-18-2016 TO 08-19-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .53% FROM 09-12-2016 TO 09-13-2016				
		Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-07-2016 TO 10-11-2016				
		Acquisitions	32,400,000.00	-32,400,000.00	
		Dispositions	-32,400,000.00		32,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 10-27-2016 TO 10-28-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-03-2016 TO 08-04-2016				
		Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .54% FROM 08-31-2016 TO 09-01-2016				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-01-2016 TO 09-02-2016	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .54% FROM 09-23-2016 TO 09-26-2016	Acquisitions	37,400,000.00	-37,400,000.00	
		Dispositions	-37,400,000.00		37,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-17-2016 TO 10-18-2016	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .54% FROM 10-31-2016 TO 11-01-2016	Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .54% FROM 11-10-2016 TO 11-14-2016	Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .55% FROM 01-29-2016 TO 02-01-2016	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 07-29-2016 TO 08-01-2016	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-04-2016 TO 08-05-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP .55% FROM 08-05-2016 TO 08-08-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .55% FROM 09-09-2016 TO 09-12-2016	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .55% FROM 10-12-2016 TO 10-13-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .57% FROM 09-15-2016 TO 09-16-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .58% FROM 01-22-2016 TO 01-25-2016				
		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 .58% FROM 10-03-2016 TO 10-04-2016				
		Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .58% FROM 12-31-2015 TO 01-04-2016				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .59% FROM 06-23-2016 TO 06-24-2016				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .59% FROM 10-13-2016 TO 10-14-2016				
		Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .6% FROM 06-29-2016 TO 06-30-2016				
		Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP .65% FROM 07-01-2016 TO 07-05-2016				
		Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .66% FROM 10-06-2016 TO 10-07-2016				
		Acquisitions	32,100,000.00	-32,100,000.00	
		Dispositions	-32,100,000.00		32,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .67% FROM 06-28-2016 TO 06-29-2016				
		Acquisitions	34,700,000.00	-34,700,000.00	
		Dispositions	-34,700,000.00		34,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .69% FROM 09-27-2016 TO 09-28-2016				
		Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .7% FROM 10-05-2016 TO 10-06-2016				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP .76% FROM 10-04-2016 TO 10-05-2016	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-24-2016 TO 06-27-2016	Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-27-2016 TO 06-28-2016	Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .8% FROM 06-30-2016 TO 07-01-2016	Acquisitions	36,200,000.00	-36,200,000.00	
		Dispositions	-36,200,000.00		36,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .83% FROM 09-28-2016 TO 09-29-2016	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .94% FROM 09-29-2016 TO 09-30-2016	Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.3% FROM 09-30-2016 TO 10-03-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU .19% FROM 12-03-2015 TO 12-04-2015	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .32% FROM 04-28-2016 TO 04-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,300,000.00	-25,300,000.00	
		Dispositions	-25,300,000.00		25,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .33% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .33% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	22,600,000.00	-22,600,000.00	
		Dispositions	-22,600,000.00		22,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .35% FROM 04-27-2016 TO 04-28-2016				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .36% FROM 04-19-2016 TO 04-20-2016				
		Acquisitions	19,800,000.00	-19,800,000.00	
		Dispositions	-19,800,000.00		19,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .36% FROM 04-20-2016 TO 04-21-2016				
		Acquisitions	14,000,000.00	-14,000,000.00	
		Dispositions	-14,000,000.00		14,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .37% FROM 04-26-2016 TO 04-27-2016				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .38% FROM 05-18-2016 TO 05-19-2016				
		Acquisitions	19,500,000.00	-19,500,000.00	
		Dispositions	-19,500,000.00		19,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .39% FROM 03-18-2016 TO 03-21-2016	Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU .39% FROM 07-19-2016 TO 07-20-2016	Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .4% FROM 03-09-2016 TO 03-10-2016	Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-05-2016 TO 05-06-2016	Acquisitions	19,100,000.00	-19,100,000.00	
		Dispositions	-19,100,000.00		19,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	19,400,000.00	-19,400,000.00	
		Dispositions	-19,400,000.00		19,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .41% FROM 05-17-2016 TO 05-18-2016	Acquisitions	24,300,000.00	-24,300,000.00	
		Dispositions	-24,300,000.00		24,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .42% FROM 05-11-2016 TO 05-12-2016	Acquisitions	25,600,000.00	-25,600,000.00	
		Dispositions	-25,600,000.00		25,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .42% FROM 05-13-2016 TO 05-16-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,900,000.00	-20,900,000.00	
		Dispositions	-20,900,000.00		20,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 03-10-2016 TO 03-11-2016				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 04-14-2016 TO 04-15-2016				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 03-11-2016 TO 03-14-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 03-17-2016 TO 03-18-2016				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-11-2016 TO 04-12-2016				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-13-2016 TO 04-14-2016				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .44% FROM 04-22-2016 TO 04-25-2016				
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .45% FROM 03-24-2016 TO 03-28-2016	Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .45% FROM 05-16-2016 TO 05-17-2016	Acquisitions	19,400,000.00	-19,400,000.00	
		Dispositions	-19,400,000.00		19,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU .45% FROM 06-07-2016 TO 06-08-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .45% FROM 11-15-2016 TO 11-16-2016	Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 03-15-2016 TO 03-16-2016	Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 04-15-2016 TO 04-18-2016	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .47% FROM 04-15-2016 TO 04-18-2016	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU .48% FROM 08-25-2016 TO 08-26-2016	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .5% FROM 11-03-2016 TO 11-04-2016	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU .5% FROM 11-04-2016 TO 11-07-2016	Acquisitions	22,700,000.00	-22,700,000.00	
		Dispositions	-22,700,000.00		22,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-01-2015 TO 12-02-2015	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-01-2015 TO 12-02-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 12-11-2015 TO 12-14-2015				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .17% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .2% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .21% FROM 12-07-2015 TO 12-08-2015				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 12-08-2015 TO 12-09-2015				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .24% FROM 12-10-2015 TO 12-11-2015				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 11-21-2016 TO 11-22-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 11-29-2016 TO 11-30-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 12-09-2015 TO 12-10-2015	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .26% FROM 12-15-2015 TO 12-16-2015	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .28% FROM 12-22-2015 TO 12-23-2015	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .29% FROM 05-23-2016 TO 05-24-2016	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 03-22-2016 TO 03-23-2016	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 .3% FROM 03-22-2016 TO 03-23-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 11-28-2016 TO 11-29-2016	Acquisitions	33,100,000.00	-33,100,000.00	
		Dispositions	-33,100,000.00		33,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .3% FROM 12-16-2015 TO 12-17-2015	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 11-18-2016 TO 11-21-2016	Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 12-16-2015 TO 12-17-2015	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .31% FROM 12-23-2015 TO 12-24-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 04-21-2016 TO 04-22-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .32% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .33% FROM 05-20-2016 TO 05-23-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .33% FROM 12-21-2015 TO 12-22-2015				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 03-23-2016 TO 03-24-2016				
		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 .34% FROM 03-23-2016 TO 03-24-2016				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 05-19-2016 TO 05-20-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .34% FROM 05-19-2016 TO 05-20-2016				
		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 .35% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .35% FROM 03-21-2016 TO 03-22-2016				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 03-21-2016 TO 03-22-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-19-2016 TO 04-20-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	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 .36% FROM 04-20-2016 TO 04-21-2016	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 04-27-2016 TO 04-28-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .37% FROM 02-23-2016 TO 02-24-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .37% FROM 02-23-2016 TO 02-24-2016	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 .37% FROM 04-26-2016 TO 04-27-2016	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 .37% FROM 04-26-2016 TO 04-27-2016	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 02-26-2016 TO 02-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 02-26-2016 TO 02-29-2016				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 03-30-2016 TO 03-31-2016				
		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 .38% FROM 03-30-2016 TO 03-31-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .38% FROM 05-03-2016 TO 05-04-2016				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-01-2016 TO 03-02-2016				
		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 .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 03-02-2016 TO 03-03-2016				
		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 .39% FROM 03-09-2016 TO 03-10-2016				
		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 .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 04-25-2016 TO 04-26-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-04-2016 TO 05-05-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-18-2016 TO 05-19-2016	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .39% FROM 05-18-2016 TO 05-19-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 01-04-2016 TO 01-05-2016	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-07-2016 TO 03-08-2016	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 .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-08-2016 TO 03-09-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 03-08-2016 TO 03-09-2016	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 .4% FROM 03-09-2016 TO 03-10-2016	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 .4% FROM 04-06-2016 TO 04-07-2016	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .4% FROM 12-24-2015 TO 12-28-2015				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 12-30-2015 TO 12-31-2015				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-05-2016 TO 01-06-2016				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-07-2016 TO 01-08-2016				
		Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 01-12-2016 TO 01-13-2016				
		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 .41% FROM 01-19-2016 TO 01-20-2016				
		Acquisitions	12,100,000.00	-12,100,000.00	
		Dispositions	-12,100,000.00		12,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 03-04-2016 TO 03-07-2016				
		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 .41% FROM 03-04-2016 TO 03-07-2016				
		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 .41% FROM 04-05-2016 TO 04-06-2016				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-09-2016 TO 05-10-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-11-2016 TO 05-12-2016				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .41% FROM 05-17-2016 TO 05-18-2016				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 01-06-2016 TO 01-07-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 01-11-2016 TO 01-12-2016	Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-07-2016 TO 04-08-2016	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 .42% FROM 04-07-2016 TO 04-08-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-08-2016 TO 04-11-2016	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 .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 04-14-2016 TO 04-15-2016	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 .42% FROM 05-05-2016 TO 05-06-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-12-2016 TO 05-13-2016	Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .42% FROM 05-13-2016 TO 05-16-2016	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 01-15-2016 TO 01-19-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 01-27-2016 TO 01-28-2016				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 02-22-2016 TO 02-23-2016				
		Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 02-25-2016 TO 02-26-2016				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 03-14-2016 TO 03-15-2016				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 03-14-2016 TO 03-15-2016				
		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 .43% FROM 03-16-2016 TO 03-17-2016				
		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 .43% FROM 03-16-2016 TO 03-17-2016				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 04-13-2016 TO 04-14-2016				
		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 .43% FROM 04-18-2016 TO 04-19-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .43% FROM 05-10-2016 TO 05-11-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 01-26-2016 TO 01-27-2016	Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 02-22-2016 TO 02-23-2016	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 .44% FROM 03-03-2016 TO 03-04-2016	Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 03-03-2016 TO 03-04-2016	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 .44% FROM 03-10-2016 TO 03-11-2016	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 .44% FROM 03-11-2016 TO 03-14-2016	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 .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 03-17-2016 TO 03-18-2016	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 .44% FROM 04-04-2016 TO 04-05-2016	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 .44% FROM 04-04-2016 TO 04-05-2016	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 .44% FROM 04-11-2016 TO 04-12-2016	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .44% FROM 04-22-2016 TO 04-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-01-2016 TO 02-02-2016				
		Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 02-29-2016 TO 03-01-2016				
		Acquisitions	1,900,000.00	-1,900,000.00	
		Dispositions	-1,900,000.00		1,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 03-10-2016 TO 03-11-2016				
		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 .45% FROM 03-11-2016 TO 03-14-2016				
		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 .45% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 03-24-2016 TO 03-28-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .45% FROM 05-16-2016 TO 05-17-2016				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 02-12-2016 TO 02-16-2016				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 02-24-2016 TO 02-25-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 03-28-2016 TO 03-29-2016	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 03-28-2016 TO 03-29-2016	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 .46% FROM 04-01-2016 TO 04-04-2016	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 04-01-2016 TO 04-04-2016	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 .46% FROM 04-15-2016 TO 04-18-2016	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 .46% FROM 04-15-2016 TO 04-18-2016	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .46% FROM 11-14-2016 TO 11-15-2016	Acquisitions	29,800,000.00	-29,800,000.00	
		Dispositions	-29,800,000.00		29,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 01-21-2016 TO 01-22-2016	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 .47% FROM 02-18-2016 TO 02-19-2016	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 .47% FROM 02-18-2016 TO 02-19-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 02-19-2016 TO 02-22-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 02-19-2016 TO 02-22-2016				

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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
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-15-2016 TO 03-16-2016				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-15-2016 TO 03-16-2016				
		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 .47% FROM 03-29-2016 TO 03-30-2016				
		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 .47% FROM 03-29-2016 TO 03-30-2016				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .47% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-10-2016 TO 02-11-2016				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 02-17-2016 TO 02-18-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .48% FROM 06-13-2016 TO 06-14-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 01-25-2016 TO 01-26-2016				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 01-28-2016 TO 01-29-2016	Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-03-2016 TO 02-04-2016	Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-16-2016 TO 02-17-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-16-2016 TO 02-17-2016	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 .49% FROM 07-05-2016 TO 07-06-2016	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 07-14-2016 TO 07-15-2016	Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .5% FROM 02-11-2016 TO 02-12-2016	Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .5% FROM 12-31-2015 TO 01-04-2016	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE .51% FROM 09-26-2016 TO 09-27-2016	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 .52% FROM 07-11-2016 TO 07-12-2016	Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .52% FROM 08-12-2016 TO 08-15-2016	Acquisitions	31,600,000.00	-31,600,000.00	
		Dispositions	-31,600,000.00		31,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 01-22-2016 TO 01-25-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-03-2016 TO 08-04-2016				
		Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 11-10-2016 TO 11-14-2016				
		Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .55% FROM 01-29-2016 TO 02-01-2016				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .8% FROM 06-30-2016 TO 07-01-2016				
		Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .33% FROM 04-28-2016 TO 04-29-2016				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .39% FROM 03-01-2016 TO 03-02-2016				
		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 .4% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN S .4% FROM 03-08-2016 TO 03-09-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .4% FROM 04-29-2016 TO 05-02-2016				
		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 .41% FROM 05-05-2016 TO 05-06-2016				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .41% FROM 05-09-2016 TO 05-10-2016	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .42% FROM 01-07-2016 TO 01-08-2016	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 .42% FROM 01-13-2016 TO 01-14-2016	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .42% FROM 01-19-2016 TO 01-20-2016	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 04-07-2016 TO 04-08-2016	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799APR5	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 04-14-2016 TO 04-15-2016	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/GOLDMAN S .43% FROM 05-06-2016 TO 05-09-2016	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JAN1	BUY TO OPEN REPO W/GOLDMAN S .45% FROM 01-20-2016 TO 01-21-2016	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .47% FROM 02-09-2016 TO 02-10-2016	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .47% FROM 02-12-2016 TO 02-16-2016	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 .47% FROM 03-29-2016 TO 03-30-2016	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .48% FROM 02-02-2016 TO 02-03-2016				

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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
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .49% FROM 02-05-2016 TO 02-08-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN S .49% FROM 07-06-2016 TO 07-07-2016				
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN S .5% FROM 02-04-2016 TO 02-05-2016				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN S .5% FROM 09-26-2016 TO 09-27-2016				
		Acquisitions	15,900,000.00	-15,900,000.00	
		Dispositions	-15,900,000.00		15,900,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN S .52% FROM 12-31-2015 TO 01-04-2016				
		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 .53% FROM 08-15-2016 TO 08-16-2016				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .14% FROM 12-02-2015 TO 12-03-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .15% FROM 12-01-2015 TO 12-02-2015				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .17% FROM 12-14-2015 TO 12-15-2015				
		Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-03-2015 TO 12-04-2015				
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .19% FROM 12-04-2015 TO 12-07-2015				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .2% FROM 12-07-2015 TO 12-08-2015	Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .24% FROM 12-10-2015 TO 12-11-2015	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .28% FROM 12-09-2015 TO 12-21-2015	Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .29% FROM 12-22-2015 TO 12-23-2015	Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .3% FROM 03-22-2016 TO 03-23-2016	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .31% FROM 12-23-2015 TO 12-24-2015	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .33% FROM 12-21-2015 TO 12-22-2015	Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .36% FROM 01-04-2016 TO 01-19-2016	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .36% FROM 03-21-2016 TO 03-22-2016	Acquisitions	5,600,000.00	-5,600,000.00	
		Dispositions	-5,600,000.00		5,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .36% FROM 05-02-2016 TO 05-03-2016	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .38% FROM 02-26-2016 TO 02-29-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-01-2016 TO 03-02-2016				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-02-2016 TO 03-03-2016				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .39% FROM 03-18-2016 TO 03-21-2016				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .4% FROM 03-07-2016 TO 03-08-2016				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC .4% FROM 06-06-2016 TO 06-20-2016				
		Acquisitions	25,900,000.00	-25,900,000.00	
		Dispositions	-25,900,000.00		25,900,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .41% FROM 01-11-2016 TO 01-12-2016				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .41% FROM 05-06-2016 TO 05-09-2016				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .41% FROM 12-24-2015 TO 12-28-2015				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .42% FROM 04-29-2016 TO 05-02-2016				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .42% FROM 05-12-2016 TO 05-13-2016				
		Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .42% FROM 12-21-2015 TO 01-04-2016				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .42% FROM 12-30-2015 TO 12-31-2015	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .43% FROM 03-03-2016 TO 03-04-2016	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .43% FROM 03-16-2016 TO 03-17-2016	Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .44% FROM 02-25-2016 TO 02-26-2016	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .44% FROM 03-10-2016 TO 03-11-2016	Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .44% FROM 03-17-2016 TO 03-18-2016	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799JUL3	BUY TO OPEN REPO W/MLPFS INC .44% FROM 07-26-2016 TO 07-27-2016	Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799NOV9	BUY TO OPEN REPO W/MLPFS INC .44% FROM 11-01-2016 TO 11-02-2016	Acquisitions	24,000,000.00	-24,000,000.00	
		Dispositions	-24,000,000.00		24,000,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .45% FROM 01-26-2016 TO 01-27-2016	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 .45% FROM 10-28-2016 TO 10-31-2016	Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .46% FROM 01-20-2016 TO 01-21-2016	Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .46% FROM 02-08-2016 TO 02-09-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .46% FROM 12-28-2015 TO 12-29-2015				
		Acquisitions	12,400,000.00	-12,400,000.00	
		Dispositions	-12,400,000.00		12,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 01-21-2016 TO 01-22-2016				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 02-02-2016 TO 02-03-2016				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .47% FROM 02-09-2016 TO 02-10-2016				
		Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .47% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799AUG3	BUY TO OPEN REPO W/MLPFS INC .49% FROM 08-01-2016 TO 08-02-2016				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .5% FROM 01-28-2016 TO 01-29-2016				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .5% FROM 02-16-2016 TO 02-17-2016				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .5% FROM 10-11-2016 TO 10-25-2016				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .51% FROM 02-11-2016 TO 02-12-2016				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799OCT5	BUY TO OPEN REPO W/MLPFS INC .53% FROM 10-27-2016 TO 10-28-2016				
		Acquisitions	26,500,000.00	-26,500,000.00	
		Dispositions	-26,500,000.00		26,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .58% FROM 12-31-2015 TO 01-04-2016	Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799SEP2	BUY TO OPEN REPO W/MLPFS INC .65% FROM 09-27-2016 TO 10-11-2016	Acquisitions	32,300,000.00	-32,300,000.00	
		Dispositions	-32,300,000.00		32,300,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .32% FROM 04-21-2016 TO 04-22-2016	Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .34% FROM 03-23-2016 TO 03-24-2016	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .35% FROM 05-02-2016 TO 05-03-2016	Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .4% FROM 03-07-2016 TO 03-08-2016	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JUL3	BUY TO OPEN REPO W/TORONTO D .4% FROM 07-19-2016 TO 07-20-2016	Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799AUG3	BUY TO OPEN REPO W/TORONTO D .4% FROM 08-23-2016 TO 08-24-2016	Acquisitions	30,500,000.00	-30,500,000.00	
		Dispositions	-30,500,000.00		30,500,000.00
C77799DEC4	BUY TO OPEN REPO W/TORONTO D .4% FROM 12-24-2015 TO 12-28-2015	Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .41% FROM 05-31-2016 TO 06-01-2016	Acquisitions	13,000,000.00	-13,000,000.00	
		Dispositions	-13,000,000.00		13,000,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .42% FROM 04-12-2016 TO 04-13-2016	Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .42% FROM 04-29-2016 TO 05-02-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .45% FROM 03-28-2016 TO 03-29-2016				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		600,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .46% FROM 03-31-2016 TO 04-01-2016				
		Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .46% FROM 04-01-2016 TO 04-04-2016				
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799AUG3	BUY TO OPEN REPO W/TORONTO D .46% FROM 08-22-2016 TO 08-23-2016				
		Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799JUN9	BUY TO OPEN REPO W/TORONTO D .57% FROM 06-23-2016 TO 06-24-2016				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799OCT5	BUY TO OPEN REPO W/WACHOVIA .4% FROM 10-25-2016 TO 10-26-2016				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799JUL3	BUY TO OPEN REPO W/WACHOVIA .44% FROM 07-26-2016 TO 07-27-2016				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799OCT5	BUY TO OPEN REPO W/WACHOVIA .46% FROM 10-26-2016 TO 10-27-2016				
		Acquisitions	37,000,000.00	-37,000,000.00	
		Dispositions	-37,000,000.00		37,000,000.00
C05605H100	BWX TECHNOLOGIES INC COM				
		Acquisitions	11,921.00	-450,176.50	
		Dispositions	-6,150.00		231,293.45
S6536651	BYD CO 'H'CNY1				
		Acquisitions	23,000.00	-131,095.23	
		Dispositions	-23,000.00		132,154.29
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	6,100.00	-438,542.18	
		Dispositions	-600.00		43,364.08

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C132011107	CAMBREX CORP COM	Acquisitions	1,070.00	-46,172.52	
		Dispositions	-228.00		9,733.37
C13321L108	CAMECO CORP COM	Dispositions	-14,400.00		168,652.04
S2158684	CAMECO CORP COM	Acquisitions	25,400.00	-325,687.13	
		Dispositions	-25,400.00		287,341.39
S4163437	CAPGEMINI EUR8	Acquisitions	295.00	-25,553.61	
		Dispositions	-3,952.00		328,099.15
C143130102	CARMAX INC COM	Acquisitions	3,600.00	-175,229.42	
		Dispositions	-1,400.00		82,557.17
S3121522	CARNIVAL PLC ORD USD1.66	Acquisitions	6,000.00	-313,255.32	
		Dispositions	-6,000.00		295,456.42
C144577103	CARRIZO OIL & GAS INC COM	Acquisitions	684.00	-20,409.65	
		Dispositions	-145.00		4,660.21
C12503M108	CBOE HOLDINGS INC COM	Acquisitions	568.00	-38,739.97	
		Dispositions	-4,515.00		305,944.61
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	11,400.00	-314,625.92	
		Dispositions	-1,500.00		43,211.20
C1248EPBP7	CCO HLDGS LLC / 5.875% DUE 04-01-2024	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		175,000.00
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	123,000.00	-123,000.00	
		Dispositions	-33,000.00		33,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	1,000.00	-1,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-477,000.00		477,000.00
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	64,000.00	-64,000.00	
		Dispositions	-64,000.00		64,000.00
S2171573	CDN NATURAL RESOURCES COMMON STOCK	Acquisitions	9,135.00	-260,395.25	
		Dispositions	-1,560.00		32,593.65
S9E54AZL	CDS / STS ICE_NWSCUS 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9E1KFFL	CDS / STS ICE_NWSCUS 12-20-2020 SWPC0B1G7	Acquisitions	2,900,000.00	-1,861.80	
		Dispositions	-2,900,000.00		0.00
S9E1KFFU	CDS / STS ICE_NWSCUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	Acquisitions	2,900,000.00	-11,820.31	
		Dispositions	-2,900,000.00		6,932.69
S9E54AZU	CDS / STS ICE_NWSCUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	-8,060.63	
		Dispositions	-700,000.00		10,722.99
S9E92LZL	CDS / STS ICE_SBSIUS 06-20-2020 SWPC09OW2	Acquisitions	1,470,000.00	-109,155.67	
		Dispositions	-1,470,000.00		115,838.61
S9E92MCL	CDS / STS ICE_SBSIUS 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9E92LZU	CDS / STS ICE_SBSIUS PURC PROTECTION ON CDX NAHYS24V3 5Y 06-20-2020 SWPC09OW2	Acquisitions	1,470,000.00	0.00	
		Dispositions	-1,470,000.00		0.00
S9E92MCU	CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	Acquisitions	700,000.00	-10,722.99	
		Dispositions	-700,000.00		9,618.11
C12514G108	CDW CORP COM	Acquisitions	11,800.00	-458,670.24	
		Dispositions	-1,400.00		67,502.53

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C150870103	CELANESE CORP DEL COM SER A STK	Acquisitions	693.00	-43,915.60	
		Dispositions	-1,990.00		124,432.94
C151020104	CELGENE CORP COM	Acquisitions	1,348.00	-148,449.88	
		Dispositions	-167.00		17,856.30
C15134NAE6	CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B	Acquisitions	250,000.00	-247,500.00	
		Dispositions	-25,562.50		25,531.25
C15135BAG6	CENTENE CORP DEL 6.125% DUE 02-15-2024	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		97,850.00
C15135B101	CENTENE CORP DEL COM	Acquisitions	7,619.00	-462,402.24	
		Dispositions	-188.00		11,987.15
C156700BA3	CENTURYLINK INC 7.5% DUE 04-01-2024	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		125,468.75
C19499VD14	CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD	Acquisitions	1,908.96	-1,809,790.00	
		Dispositions	-5,240.98		5,000,000.00
C16119P108	CHARTER COMMUNICATIONS INC NEW CL A CL A	Acquisitions	976.00	-257,807.59	
		Dispositions	-476.84		128,979.28
		Free Receipt	4,701.84		
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Acquisitions	2,108.00	-169,415.97	
		Dispositions	-2,308.00		183,167.25
C16359R103	CHEMED CORP NEW COM	Acquisitions	2,080.00	-288,087.03	
		Dispositions	-340.00		46,734.57
S6718976	CHINA LIFE INSURANCE CO 'H' CNY1	Acquisitions	82,000.00	-178,949.75	
		Dispositions	-82,000.00		175,445.86

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6073556	CHINA MOBILE LTD HKD0.10	Acquisitions	33,500.00	-422,171.25	
		Dispositions	-86,800.00		968,742.36
S6192150	CHINA OVERSEAS LAND & INVESTMNT HKD0.10	Acquisitions	52,000.00	-168,962.64	
		Dispositions	-36,000.00		105,256.84
S6432801	CHIPBOND TECHNOLO TWD10	Acquisitions	27,000.00	-41,936.13	
		Dispositions	-27,000.00		33,377.64
C169905106	CHOICE HOTELS INTL INC COM	Acquisitions	183.00	-9,177.01	
		Dispositions	-7,149.00		353,266.40
S4061393	CHRISTIAN DIOR SE EUR2	Acquisitions	89.00	-14,384.13	
		Dispositions	-956.00		172,451.68
C12543DAU4	CHS / CMNTY HLTH 5.125% DUE 08-01-2021	Acquisitions	315,000.00	-309,712.50	
		Dispositions	-640,000.00		638,683.75
C12543DAV2	CHS / CMNTY HLTH 6.875% DUE 02-01-2022	Acquisitions	250,000.00	-225,475.00	
		Dispositions	-250,000.00		217,262.50
C12543DAL4	CHS / CMNTY HLTH 8% DUE 11-15-2019	Acquisitions	1,175,000.00	-1,087,956.25	
		Dispositions	-750,000.00		731,142.50
SB3KT0S5	CI FINANCIAL CORP COMSTK	Acquisitions	2,473.00	-54,711.91	
		Dispositions	-8,215.00		174,513.35
C171871AP1	CIN BELL INC NEW 7% DUE 07-15-2024	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		136,175.00
C17275R102	CISCO SYSTEMS INC	Acquisitions	8,460.00	-248,436.22	
		Dispositions	-1,320.00		41,712.14
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	865,000.00	-864,489.65	
		Dispositions	-50,000.00		50,222.00
SBWH5X24	CITIGROUP INC 3.875% DUE 03-26-2025				
		Acquisitions	45,000.00	-42,665.85	
		Dispositions	-45,000.00		41,887.35
SBSPCB69	CITIGROUP INC 4.3% DUE 11-20-2026				
		Acquisitions	175,000.00	-177,324.00	
		Dispositions	-30,000.00		31,309.80
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027				
		Acquisitions	70,000.00	-73,101.00	
		Dispositions	-600,000.00		619,375.85
SBZ57VQ3	CITIGROUP INC 4.6% DUE 03-09-2026				
		Acquisitions	1,470,000.00	-1,483,473.45	
		Dispositions	-665,000.00		687,898.55
C172967KM2	CITIGROUP INC 6.25% DUE 12-31-2049				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		187,275.00
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	7,800.00	-350,225.29	
		Dispositions	-9,300.00		414,744.97
SBD82Q99	CITIZENS FINL 2.375% DUE 07-28-2021				
		Acquisitions	485,000.00	-484,747.80	
		Dispositions	-485,000.00		485,089.70
SBW9P816	CK HUTCHISON HLDGS HKD1				
		Acquisitions	10,000.00	-133,179.00	
		Dispositions	-52,000.00		604,225.50
S7113990	CLARIANT AG CHF3.70 (REGD)				
		Acquisitions	835.00	-14,302.17	
		Dispositions	-9,136.00		159,523.74
C184496AL1	CLEAN HBRS INC 5.125% DUE 06-01-2021				
		Acquisitions	95,000.00	-96,225.00	
		Dispositions	-395,000.00		405,985.81
C184502BT8	CLEAR CHANNEL 10% DUE 01-15-2018				
		Acquisitions	75,000.00	-26,437.50	
		Dispositions	-75,000.00		37,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C18451QAL2	CLEAR CHANNEL WW H INC 6.5% 11-15-2022	Acquisitions	25,000.00	-23,937.50	
		Dispositions	-75,000.00		75,000.00
S9E3JVQL	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	-139,900.72	
		Dispositions	-2,600,000.00		6,326.28
S9E3JVQU	CME_IRS CME_CSFBUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		0.00
S9DZUSSL	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	Acquisitions	14,500,000.00	-1,122,064.83	
		Dispositions	-14,500,000.00		0.00
S9DZUSSU	CME_IRS CME_MSCSUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35	Acquisitions	14,500,000.00	-48,606.30	
		Dispositions	-14,500,000.00		0.00
S9E6UBBL	CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	15,950,000.00	-440,896.89	
		Dispositions	-15,950,000.00		374,302.80
S9E6UBBU	CME_IRS CME_NWSCUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1	Acquisitions	15,950,000.00	0.00	
		Dispositions	-15,950,000.00		0.00
S9E93BGL	CME_IRS CME_SBSIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	-112,913.75	
		Dispositions	-2,600,000.00		139,900.72
S9E93BGU	CME_IRS CME_SBSIUS EUR P .75%/R 6M EURIB 21/09/2026 SWU00H3F4	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		0.00
S9E75CSL	CME_IRS CME_SBSIUS USD P 1.09%/R 3M LIBOR 02/28/2021 IRSVL504472-OF01	Acquisitions	810,000.00	-4,854.91	
		Dispositions	-810,000.00		0.00
S9E75CSU	CME_IRS CME_SBSIUS USD P 1.09%/R 3M LIBOR 02/28/2021 IRSVL504472-OF01	Acquisitions	810,000.00	-1,148.94	
		Dispositions	-810,000.00		1,148.94
S9E7L07L	CME_IRS CME_SBSIUS USD P 1.33%/R 3M LIBOR 07/11/2026 IRSVL505278				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		0.00
S9E7L07U	CME_IRS CME_SBSIUS USD P 1.33%/R 3M LIBOR 07/11/2026 IRSLV505278	Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		4,984.37
S9E8SJ4L	CME_IRS CME_SBSIUS USD P 1.39%/R 3M LIBOR 08/16/2026 IRSLV505517	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		0.00
S9E8SJ4U	CME_IRS CME_SBSIUS USD P 1.39%/R 3M LIBOR 08/16/2026 IRSLV505517	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		14,690.65
S9E8W63L	CME_IRS CME_SBSIUS USD P 1.44%/R 3M LIBOR 08/22/2026 IRSLV505539	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E8W63U	CME_IRS CME_SBSIUS USD P 1.44%/R 3M LIBOR 08/22/2026 IRSLV505539	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		6,109.06
S9E6DNHL	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF01	Acquisitions	104,000.00	-1,317.12	
		Dispositions	-104,000.00		1,260.00
S9E6DNHU	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF01	Acquisitions	104,000.00	0.00	
		Dispositions	-104,000.00		0.00
S9E6V18L	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF02	Acquisitions	136,000.00	-5,393.40	
		Dispositions	-136,000.00		2,948.40
S9E6V18U	CME_IRS CME_SBSIUS USD P 1.67%/R 3M LIBOR 03/03/2026 IRSLV504524-OF02	Acquisitions	136,000.00	0.00	
		Dispositions	-136,000.00		0.00
S9E2FNDL	CME_IRS CME_SBSIUS USD P 1.89%/R 3M LIBOR 06/11/2020 IRSLV503263-OF02	Acquisitions	980,000.00	-47,326.23	
		Dispositions	-980,000.00		37,833.90
S9E2FNDU	CME_IRS CME_SBSIUS USD P 1.89%/R 3M LIBOR 06/11/2020 IRSLV503263-OF02	Acquisitions	980,000.00	0.00	
		Dispositions	-980,000.00		0.00

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S9EYGENL	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 10/24/2046 IRSLV505915	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9EYGENU	CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 10/24/2046 IRSLV505915	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		5,284.36
S9E37N7L	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF01	Acquisitions	404,000.00	0.00	
		Dispositions	-404,000.00		0.00
S9E37N7U	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF01	Acquisitions	404,000.00	-11,818.49	
		Dispositions	-404,000.00		8,960.22
S9E6DRVL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF03	Acquisitions	418,000.00	-1,051.63	
		Dispositions	-418,000.00		0.00
S9E6DRVU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF03	Acquisitions	418,000.00	-5,900.00	
		Dispositions	-418,000.00		0.00
S9E6MXRL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF04	Acquisitions	62,000.00	-2,017.96	
		Dispositions	-62,000.00		600.00
S9E6MXRU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF04	Acquisitions	62,000.00	0.00	
		Dispositions	-62,000.00		0.00
S9E6V17L	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF05	Acquisitions	59,000.00	-3,013.60	
		Dispositions	-59,000.00		1,701.90
S9E6V17U	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF05	Acquisitions	59,000.00	0.00	
		Dispositions	-59,000.00		0.00
S9E73USL	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF06	Acquisitions	147,000.00	-1,081.37	
		Dispositions	-147,000.00		1,000.00
S9E73USU	CME_IRS CME_SBSIUS USD P 2.06%/R 3M LIBOR 02/28/2046 IRSLV504470-OF06				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	147,000.00	0.00	
		Dispositions	-147,000.00		0.00
S9E1WHUL	CME_IRS CME_SBSIUS USD P 2.07%/R 3M LIBOR 01/11/2026 IRSLV504157-OF01				
		Acquisitions	400,000.00	-7,497.42	
		Dispositions	-400,000.00		5,709.63
S9E1WHUU	CME_IRS CME_SBSIUS USD P 2.07%/R 3M LIBOR 01/11/2026 IRSLV504157-OF01				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E2A04L	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 02/04/2046 IRSLV504337-OF01				
		Acquisitions	200,000.00	-6,789.27	
		Dispositions	-200,000.00		3,800.00
S9E2A04U	CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 02/04/2046 IRSLV504337-OF01				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9D3VZCL	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686				
		Acquisitions	260,000.00	-7,086.78	
		Dispositions	260,000.00		0.00
S9D3VZCU	CME_IRS CME_SBSIUS USD P 2.26%/R 3M LIBOR 03/09/2025 IRSLV502686				
		Acquisitions	-260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E1WHVL	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF01				
		Acquisitions	41,000.00	-518.62	
		Dispositions	-41,000.00		0.00
S9E1WHVU	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF01				
		Acquisitions	41,000.00	-219.25	
		Dispositions	-41,000.00		0.00
S9E2A02L	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF02				
		Acquisitions	359,000.00	-22,371.46	
		Dispositions	-359,000.00		16,689.13
S9E2A02U	CME_IRS CME_SBSIUS USD P 2.37%/R 3M LIBOR 01/25/2046 IRSLV504256-OF02				
		Acquisitions	359,000.00	0.00	
		Dispositions	-359,000.00		0.00
S9E2A01L	CME_IRS CME_SBSIUS USD P 2.55%/R 3M LIBOR 01/11/2046 IRSLV504159-OF01				
		Acquisitions	170,000.00	-18,013.41	
		Dispositions	-170,000.00		14,718.02

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E2A01U	CME_IRS CME_SBSIUS USD P 2.55%/R 3M LIBOR 01/11/2046 IRSLV504159-OF01	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E3220L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.09% 02/28/2021 IRSLV504472	Acquisitions	810,000.00	0.00	
		Dispositions	-810,000.00		0.00
S9E3220U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.09% 02/28/2021 IRSLV504472	Acquisitions	810,000.00	0.00	
		Dispositions	-810,000.00		4,854.91
S9E8EWTL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.33% 07/11/2026 IRSLV505278-OF01	Acquisitions	510,000.00	-4,984.37	
		Dispositions	-510,000.00		4,282.78
S9E8EWU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.33% 07/11/2026 IRSLV505278-OF01	Acquisitions	510,000.00	0.00	
		Dispositions	-510,000.00		0.00
S9EYXEWL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.39% 08/16/2026 IRSLV505517-OF01	Acquisitions	530,000.00	-28,700.09	
		Dispositions	-530,000.00		14,009.44
S9EYXEWU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.39% 08/16/2026 IRSLV505517-OF01	Acquisitions	530,000.00	0.00	
		Dispositions	-530,000.00		0.00
S9EYXERL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.44% 08/22/2026 IRSLV505539-OF01	Acquisitions	260,000.00	-11,879.55	
		Dispositions	-260,000.00		5,770.49
S9EYXERU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.44% 08/22/2026 IRSLV505539-OF01	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E36RXL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.67% 03/03/2026 IRSLV504524	Acquisitions	240,000.00	0.00	
		Dispositions	-240,000.00		0.00
S9E36RXU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.67% 03/03/2026 IRSLV504524	Acquisitions	240,000.00	0.00	
		Dispositions	-240,000.00		3,762.12
S9EYXEXL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 10/24/2046 IRSLV505915-OF01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	170,000.00	-10,422.52	
		Dispositions	-170,000.00		5,138.16
S9EYXEXU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.96% 10/24/2046 IRSLV505915-OF01	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E3221L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470	Acquisitions	1,090,000.00	-8,960.22	
		Dispositions	-1,090,000.00		0.00
S9E3221U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470	Acquisitions	1,090,000.00	0.00	
		Dispositions	-1,090,000.00		4,462.66
S9E17G1L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.07% 01/11/2026 IRSLV504157	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E17G1U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.07% 01/11/2026 IRSLV504157	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		7,497.42
S9D6LNUL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037	Acquisitions	790,000.00	-7,531.40	
		Dispositions	529,000.00		0.00
S9D6LNUU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 05/19/2025 IRSLV503037	Acquisitions	-529,000.00	0.00	
		Dispositions	-790,000.00		25,100.00
S9E2AXPL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.25% 02/04/2046 IRSLV504337	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		0.00
S9E2AXPU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.25% 02/04/2046 IRSLV504337	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		6,789.27
S9E17F9L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF04	Acquisitions	180,000.00	-8,626.64	
		Dispositions	-180,000.00		8,784.87
S9E17F9U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 02/05/2045 IRSLV502492-OF04	Acquisitions	180,000.00	0.00	
		Dispositions	-180,000.00		0.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9E17G0L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 03/09/2045 IRSLV502686-OF02	Acquisitions	260,000.00	0.00	
		Dispositions	-260,000.00		0.00
S9E17G0U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.26% 03/09/2045 IRSLV502686-OF02	Acquisitions	260,000.00	-1,573.66	
		Dispositions	-260,000.00		7,086.78
S9E1MWZL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.37% 01/25/2046 IRSLV504256	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9E1MWZU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.37% 01/25/2046 IRSLV504256	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		22,630.77
S9E17G2L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.55% 01/11/2026 IRSLV504159	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		0.00
S9E17G2U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.55% 01/11/2026 IRSLV504159	Acquisitions	170,000.00	0.00	
		Dispositions	-170,000.00		18,013.41
S9E82TAL	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 12.0% 04/01/2021 SWU00J6Z3	Acquisitions	2,688,243.16	-8,268.89	
		Dispositions	-2,688,243.16		10,475.11
S9E82TAU	CME_ZCS CME_MSCSUS BRL P 1D BZDIO/R 12.0% 04/01/2021 SWU00J6Z3	Acquisitions	2,688,243.16	0.00	
		Dispositions	-2,688,243.16		0.00
SB7JMN28	CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47	Acquisitions	442,153.82	-445,436.82	
		Dispositions	-403,384.40		403,384.40
C76113MAB1	CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG	Acquisitions	139.03	0.00	
		Dispositions	-71,085.90		55,074.64
C12621E103	CNO FINL GROUP INC COM	Acquisitions	23,300.00	-366,254.33	
		Dispositions	-25,460.00		485,536.45
C191216100	COCA COLA CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,520.00	-360,743.53	
		Dispositions	-790.00		34,427.44
S6123451	COCA-COLA AMATIL NPV	Acquisitions	48,000.00	-318,014.32	
		Dispositions	-48,000.00		302,948.31
SBYQQ3P5	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	Acquisitions	4,500.00	-178,087.58	
		Dispositions	-4,500.00		173,519.81
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	5,000.00	-305,516.16	
		Dispositions	-500.00		28,551.37
C194693107	COLLIERS INTL GROUP INC COMMON STOCK	Acquisitions	464.00	-19,186.19	
		Dispositions	-2,319.00		98,404.63
SB8FMRX8	COLOPLAST DKK1 B	Acquisitions	1,830.00	-140,738.71	
		Dispositions	-1,830.00		139,572.77
C197677AG2	COLUMBIA / HCA 7.69% DUE 06-15-2025	Acquisitions	150,000.00	-162,641.90	
		Dispositions	-150,000.00		168,750.00
C013872106	COM ALCOA CORPORATION COM USD0.01	Dispositions	-2,655.33		61,608.06
		Free Receipt	2,655.33		
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	700.00	-42,527.80	
		Dispositions	-900.00		60,367.92
		Free Receipt	8,300.00		
SBLNN3L4	COMPASS GROUP PLC ORD GBP0.10625	Acquisitions	7,641.00	-138,213.27	
		Dispositions	-7,455.00		144,409.39
C20605P101	CONCHO RES INC COM STK	Acquisitions	450.00	-42,088.26	
		Dispositions	-4,781.00		611,946.51
SBD97JW7	CONCORDIA FINL GROUP LT	Dispositions	-110,800.00		481,193.46

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	110,800.00		
SBZ78LC0	CONOCOPHILLIPS CO 4.95% DUE 03-15-2026	Acquisitions	430,000.00	-431,204.00	
		Dispositions	-430,000.00		455,051.80
C20825C104	CONOCOPHILLIPS COM	Acquisitions	3,000.00	-121,771.50	
		Dispositions	-3,300.00		113,057.66
S4598589	CONTINENTAL AG ORD NPV	Acquisitions	2,354.00	-550,196.04	
		Dispositions	-4,021.00		817,521.27
C212015AL5	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	175,000.00	-129,093.75	
		Dispositions	-40,000.00		39,900.00
C22160N109	COSTAR GROUP INC COM	Acquisitions	1,271.00	-224,672.09	
		Dispositions	-335.00		66,019.62
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	63.00	-9,758.64	
		Dispositions	-382.00		56,752.62
C22266L106	COUPA SOFTWARE INC COM	Acquisitions	15.00	-270.00	
		Dispositions	-15.00		532.64
C22282EAF9	COVANTA HLDG CORP 5.875% DUE 03-01-2024	Acquisitions	25,000.00	-22,750.00	
		Dispositions	-225,000.00		220,687.50
C225313AJ4	CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049	Acquisitions	210,000.00	-210,062.50	
		Dispositions	-210,000.00		191,625.00
S2232878	CREDICORP LTD COM STK	Acquisitions	844.00	-106,965.60	
		Dispositions	-676.00		99,517.01
C22572LAA3	CRESCENT CMNTYS 8.875% DUE 10-15-2021	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZWX76	CRODA INTL	Acquisitions	173.00	-7,355.15	
		Dispositions	-0.86		37.27
C22822V101	CROWN CASTLE INTL CORP NEW COM	Acquisitions	2,185.00	-187,121.13	
		Dispositions	-380.00		37,432.37
C12650T104	CSRA INC COM	Acquisitions	14,369.00	-399,395.20	
		Dispositions	-375.00		9,968.53
C231021106	CUMMINS INC	Acquisitions	1,600.00	-149,525.37	
		Dispositions	-6,575.00		839,738.36
S9EYNDJU	CURRENCY OPT PUT CHASUS33 USD/JPY 102.68European 11-16-2016 USD/JPY 102.68 1	Acquisitions	1,164,000.00	-3,864.46	
		Dispositions	-1,164,000.00		0.00
S6250542	DAICEL CORPORATION INDS NPV	Acquisitions	500.00	-5,281.91	
		Dispositions	-8,400.00		95,464.62
S6251363	DAIWA HOUSE INDS NPV	Acquisitions	10,400.00	-294,887.24	
		Dispositions	-11,500.00		300,981.82
SBP7RHX0	DAYTON PWR & LT CO 1.875 DUE 09-15-2016	Acquisitions	20,000.00	-20,039.60	
		Dispositions	-400,000.00		400,473.90
S6175203	DBS GROUP HLDGS NPV	Acquisitions	5,300.00	-62,149.43	
		Dispositions	-17,000.00		166,346.88
C24906P109	DENTSPLY SIRONA INC COM	Dispositions	-7,365.65		460,243.53
		Free Receipt	7,365.65		
S0265274	DERWENT LONDON ORD GBP0.05	Acquisitions	162.00	-5,636.79	
		Dispositions	-1,792.00		61,068.86
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	42,290.00	-670,678.49	
		Dispositions	-24,190.00		313,588.81
C25156KJ96	DEUTSCHE TELEKOM AG DISC COML PAPER 4/2 YRS 1&2 09-09-2016				
		Acquisitions	1,500,000.00	-1,498,997.08	
		Dispositions	-1,500,000.00		1,498,997.08
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	9,256.00	-160,525.28	
		Dispositions	-9,256.00		148,487.51
SB0YZ0Z5	DEUTSCHE WOHNEN AG EUR1 (BR)				
		Acquisitions	2,981.00	-106,220.52	
		Dispositions	-5,657.00		186,161.78
		Free Delivery	-2,676.00		
		Free Receipt	2,676.00		
SBYXQHM3	DEUTSCHE WOHNEN AG NPV (ASD VONOVIA 09.02.16)				
		Free Delivery	-2,676.00		
		Free Receipt	2,676.00		
S0237400	DIAGEO ORD PLC				
		Acquisitions	8,871.00	-241,302.75	
		Dispositions	-35,110.00		897,936.66
C25272KAD5	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021				
		Acquisitions	177,000.00	-176,948.67	
		Dispositions	-177,000.00		184,657.02
SBD96MQ9	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021				
		Acquisitions	50,000.00	-49,985.50	
C25272KAG8	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023				
		Acquisitions	290,000.00	-310,877.10	
		Dispositions	-290,000.00		313,411.70
C25272KAW3	DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024				
		Acquisitions	325,000.00	-325,812.50	
		Dispositions	-325,000.00		356,562.50
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	524.00	-43,262.81	
		Dispositions	-110.00		9,167.84
C254067101	DILLARDS INC CL A COM				
		Acquisitions	700.00	-48,139.52	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,200.00		252,467.03
SBY9D0Y1	DIRECT LINE INSURANCE PLC ORD GBP	Acquisitions	120,860.00	-653,455.54	
		Dispositions	-120,860.00		617,426.29
SBYM8106	DISCOVER BK NEW 3.45% DUE 07-27-2026	Acquisitions	485,000.00	-484,471.35	
		Dispositions	-485,000.00		485,972.40
C25470XAJ4	DISH DBS CORP 5.875% DUE 07-15-2022	Acquisitions	150,000.00	-143,625.00	
		Dispositions	-925,000.00		903,462.50
C25470XAY1	DISH DBS CORP 7.75% DUE 07-01-2026	Dispositions	-50,000.00		54,000.00
		Free Receipt	825,000.00		
SB55ZR92	DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01	Acquisitions	49,300.00	-294,221.86	
		Dispositions	-12,648.00		72,790.76
C256746AB4	DOLLAR TREE INC 5.75% DUE 03-01-2023	Dispositions	-270,000.00		288,225.00
		Free Receipt	575,000.00		
SB4TP9G2	DOLLARAMA INC COM STK NPV	Acquisitions	835.00	-59,720.41	
		Dispositions	-537.00		34,845.27
SB1S49Q9	DOMINO'S PIZZA GRP PLC GBP0.015625	Acquisitions	2,753.00	-40,584.65	
		Free Delivery	-2,753.00		
C26153CAA1	DREAMWORKS 6.875% DUE 08-15-2020	Acquisitions	55,000.00	-58,506.25	
		Dispositions	-635,000.00		677,090.30
SBZBVPZ6	DUBAI ISLAMIC BK RIGHTS 27/06/2016	Free Delivery	-13,811.00		
		Free Receipt	13,811.00		
C16516FAF6	DUE 08-17-2021 BEO	Acquisitions	485,000.00	-487,375.00	
		Dispositions	-200,000.00		204,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD44FG9	DUKE RLTY LTD 3.25% DUE 06-30-2026	Acquisitions	145,000.00	-143,651.50	
		Dispositions	-145,000.00		148,364.00
C26483E100	DUN & BRADSTREET CORP DEL NEW COM	Acquisitions	3,016.00	-337,844.25	
		Dispositions	-1,400.00		177,475.18
C26856L103	E L F BEAUTY INC COM	Acquisitions	29.00	-493.00	
		Dispositions	-29.00		736.03
C269246401	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	Acquisitions	5,100.00	-120,599.93	
		Dispositions	-1,000.00		30,254.33
SB7KR2P8	EASYJET ORD GBP0.27285714	Acquisitions	16,900.00	-362,239.77	
		Dispositions	-12,852.00		273,448.38
SBDV82X0	ECOPETROL S A 5.875 DUE 09-18-2023	Acquisitions	72,000.00	-73,160.64	
		Dispositions	-137,000.00		137,342.50
SBZB2D77	EDISON INTL 2.95% DUE 03-15-2023	Acquisitions	855,000.00	-854,645.50	
		Dispositions	-115,000.00		119,175.65
S5701513	ELISA OYJ NPV	Acquisitions	184.00	-7,088.07	
		Dispositions	-2,013.00		72,728.25
SBDFM0Z6	EMBRAER OVERSEAS LTD 5.696 DUE 09-16-2023	Acquisitions	17,000.00	-15,002.50	
		Dispositions	-17,000.00		17,765.00
SBYVG6V7	EMERA US FIN LP 2.15% DUE 06-15-2019	Acquisitions	335,000.00	-334,876.05	
		Dispositions	-335,000.00		336,561.10
S2466149	ENBRIDGE INC COM NPV	Acquisitions	3,252.00	-128,387.09	
		Dispositions	-2,872.00		113,171.97
C292554102	ENCORE CAP GROUP INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	579.00	-14,480.91	
		Dispositions	-232.00		6,116.10
S7144569	ENEL SPA EUR1	Acquisitions	147,593.00	-583,298.23	
		Dispositions	-15,793.00		70,093.05
S6333937	ENN ENERGY COMSTK	Acquisitions	2,000.00	-9,927.16	
		Dispositions	-68,000.00		325,969.26
CG3157S106	ENSCO PLC SHS CLASS A COM	Acquisitions	44,700.00	-413,475.00	
		Dispositions	-44,400.00		453,720.49
S5959378	ERICSSON SER'B' NPV	Acquisitions	66,711.00	-641,158.44	
		Dispositions	-66,711.00		515,594.22
SB074435	ESSENTA PLC ORD GBP0.25	Acquisitions	6,018.00	-69,494.95	
		Dispositions	-6,018.00		40,667.18
S7212477	ESSILOR INTL EUR0.18	Acquisitions	123.00	-16,149.68	
		Dispositions	-1,991.00		252,725.48
S5972643	EUROFINS SCIENTIFI EUR0.10	Acquisitions	28.00	-10,535.91	
		Dispositions	-133.00		56,797.97
SB0M7KJ7	EUTELSAT COMMUNICA EUR1	Acquisitions	9,800.00	-307,040.57	
		Dispositions	-9,800.00		174,861.39
C30063P105	EXACT SCIENCES CORP COM	Acquisitions	25,750.00	-302,795.33	
		Dispositions	-23,737.00		129,617.66
C30212P303	EXPEDIA INC DEL COM NEW	Acquisitions	3,834.00	-424,015.44	
		Dispositions	-350.00		41,684.11
SB19NLV4	EXPERIAN ORD USD0.10	Acquisitions	18,870.00	-332,569.97	
		Dispositions	-2,180.00		38,324.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYLLHS3	EXPRESS SCRIPTS 3.3% DUE 02-25-2021	Acquisitions	230,000.00	-229,517.00	
		Dispositions	-230,000.00		231,265.00
C303075105	FACTSET RESH SYS INC COM STK	Acquisitions	92.00	-16,559.80	
		Dispositions	-56.00		8,518.29
S6356934	FANUC CORP NPV	Acquisitions	2,500.00	-452,486.06	
		Dispositions	-1,000.00		133,979.42
C31428X106	FEDEX CORP COM	Acquisitions	1,600.00	-209,615.36	
		Dispositions	-400.00		71,116.44
C31660B101	FIESTA RESTAURANT GROUP INC COM	Acquisitions	6,070.00	-207,416.34	
		Dispositions	-6,070.00		144,929.98
C33767E103	FIRSTSERVICE CORP COMMON STOCK	Acquisitions	741.00	-29,815.57	
		Dispositions	-6,085.00		266,447.76
S6340250	FISHER & PAYKEL ORD DEFD DELIVERY	Acquisitions	7,383.00	-53,920.79	
		Dispositions	-3,216.00		18,632.89
C33829M101	FIVE BELOW INC COM USD0.01	Acquisitions	3,856.00	-129,781.01	
		Dispositions	-810.00		34,797.81
CY2573F102	FLEX LTD FLEX LTD	Acquisitions	16,500.00	-201,248.04	
		Dispositions	-4,200.00		60,667.68
C345605109	FOREST CITY RLTY TR INC COM CL A COM CL A	Acquisitions	300.00	-6,462.68	
		Dispositions	-28,000.00		509,449.11
		Free Receipt	27,700.00		
S6356365	FUJI ELECTRIC HOLINDGS CO Y50	Acquisitions	13,000.00	-57,612.68	
		Dispositions	-11,000.00		37,133.06

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C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-41.00		
		Free Receipt	6.00		
C999599GH0	FUT SEP 16 10 YR T-NOTES	Free Delivery	-6.00		
		Free Receipt	41.00		
C999599GH0	FUT SEP 16 EMINI S&P 500	Free Delivery	-66.00		
		Free Receipt	114.00		
C999599GH0	FUT SEP 16 EMINI S&P 500	Free Delivery	-114.00		
		Free Receipt	66.00		
C366651107	GARTNER INC COM	Acquisitions	116.00	-10,399.69	
		Dispositions	-4,689.00		437,485.46
C553ESBCB7	GCB MPM ESCROW LLC/M08.875% AO20 ESC 10/15/2020	Acquisitions	130,000.00	-0.14	
		Dispositions	-545,000.00		6.44
S6531827	GEELY AUTOMOBILE H HKD0.02	Acquisitions	670,000.00	-363,474.91	
		Dispositions	-440,000.00		422,735.07
SBY7RCV6	GEN MOTORS FINL CO 3.2% DUE 07-06-2021	Acquisitions	745,000.00	-743,636.65	
		Dispositions	-745,000.00		744,791.40
SBD31B07	GEN MTRS FINL CO 5.25% DUE 03-01-2026	Acquisitions	380,000.00	-378,628.20	
		Dispositions	-380,000.00		391,278.40
C369604103	GENERAL ELECTRIC CO	Acquisitions	11,204.00	-329,520.96	
		Dispositions	-13,608.00		406,536.06
S652858U	GENERALITAT DE CAT 4.3% SNR 15/11/2016 EUR1000	Acquisitions	200,000.00	-225,679.12	
		Dispositions	-200,000.00		214,460.01
C37247DAM8	GENWORTH FINL INC 7.7% DUE 06-15-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-48,000.00	
		Dispositions	-50,000.00		52,500.00
C37247DAK2	GENWORTH FINL INC SR NT 6.515% DUE 05-22-2018				
		Acquisitions	150,000.00	-145,375.00	
		Dispositions	-150,000.00		154,650.00
C36162JAB2	GEO GROUP INC NEW 6% DUE 04-15-2026				
		Acquisitions	475,000.00	-479,200.00	
		Dispositions	-110,000.00		102,025.00
SBDGV245	GEORGIA PWR CO 1.95% DUE 12-01-2018				
		Acquisitions	1,465,000.00	-1,463,725.45	
		Dispositions	-75,000.00		75,383.25
SBZB2D44	GEORGIA PWR CO 3.25% DUE 04-01-2026				
		Acquisitions	500,000.00	-498,120.00	
		Dispositions	-500,000.00		501,005.00
SBYND5S6	GILEAD SCIENCES 2.95% DUE 03-01-2027				
		Acquisitions	590,000.00	-589,846.60	
		Dispositions	-590,000.00		575,928.50
C379577208	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	1,800.00	-40,867.18	
		Dispositions	-12,800.00		318,330.26
SBYYLHX8	GOLDMAN SACHS 3.75% DUE 02-25-2026				
		Acquisitions	750,000.00	-748,267.50	
		Dispositions	-750,000.00		793,057.50
C38148BAC2	GOLDMAN SACHS 5.3% DUE 12-29-2049				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-75,000.00		73,512.50
C38148BAB4	GOLDMAN SACHS FLTG RT 5.375% DUE 12-29-2049				
		Acquisitions	160,000.00	-151,712.00	
		Dispositions	-420,000.00		408,500.00
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	3,367.00	-540,949.88	
		Dispositions	-2,200.00		452,351.58
SBV9FWX9	GRANDVISION N.V. EUR0.02				
		Acquisitions	1,744.00	-48,402.89	
		Dispositions	-1,744.00		39,496.47

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0386410	GREENCORE GROUP ORD GBP0.01	Acquisitions	43,932.00	-219,202.45	
		Dispositions	-26,750.00		119,929.44
S2421041	GRUPO FINANCIERO BANORTE S A B DE C V	Acquisitions	78,800.00	-411,952.63	
		Dispositions	-78,800.00		402,574.17
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001	Acquisitions	1,595.00	-90,584.00	
		Dispositions	-2,888.00		169,197.08
SB1L2RC2	HAITIAN INTL HLDGS HKD0.10	Acquisitions	134,000.00	-227,316.61	
		Dispositions	-134,000.00		276,421.98
C406216101	HALLIBURTON CO COM	Acquisitions	469.00	-21,459.14	
		Dispositions	-469.00		19,698.98
SBQFJ4R8	HARLEY DAVIDSON 2.4% DUE 09-15-2019	Acquisitions	380,000.00	-388,759.00	
		Dispositions	-415,000.00		417,328.15
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,500.00	-884,422.01	
		Dispositions	-1,000.00		73,350.43
C404119BT5	HCA INC 5.25% DUE 06-15-2026	Acquisitions	190,000.00	-191,000.00	
		Dispositions	-190,000.00		192,850.00
C421906108	HEALTHCARE SVCS GROUP INC COM	Acquisitions	691.00	-24,777.23	
		Dispositions	-10,377.00		394,502.80
C421924BT7	HEALTHSOUTH CORP 5.75% DUE 09-15-2025	Dispositions	-275,000.00		283,700.00
		Free Receipt	525,000.00		
C421924309	HEALTHSOUTH CORP COM NEW STK	Acquisitions	4,517.00	-180,454.98	
		Dispositions	-8,736.00		301,893.57
C422806109	HEICO CORP NEW COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,497.00	-225,767.55	
		Dispositions	-1,052.00		70,403.73
C806407102	HENRY SCHEIN INC COMMON STOCK				
		Acquisitions	2,366.00	-362,565.77	
		Dispositions	-155.00		26,056.92
CG4412G101	HERBALIFE LTD COM STK				
		Acquisitions	11,224.00	-658,031.86	
		Dispositions	-5,900.00		359,321.63
C42704L104	HERC HLDGS INC COM				
		Dispositions	-220.00		7,862.55
		Free Receipt	1,920.00		
C427825500	HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW				
		Acquisitions	100.00	-1,754.19	
		Dispositions	-6,290.00		111,785.43
C42806J106	HERTZ GLOBAL HLDGS INC NEW COM				
		Dispositions	-560.00		20,788.19
		Free Receipt	5,760.00		
SB1XFTL2	HEXAGON AB SER'B'NPV				
		Acquisitions	6,671.00	-266,939.65	
		Dispositions	-6,671.00		229,119.91
C428291108	HEXCEL CORP NEW COM				
		Acquisitions	529.00	-24,171.95	
		Dispositions	-208.00		9,267.92
C431475AA0	HILL-ROM HLDGS INC 5.75% DUE 09-01-2023				
		Acquisitions	425,000.00	-439,392.75	
		Dispositions	-50,000.00		51,750.00
S6642804	HITACHI HIGH-TECH NPV				
		Acquisitions	9,800.00	-275,841.09	
		Dispositions	-5,900.00		232,384.85
SBYMSY74	HLTH CARE REIT INC 4% DUE 06-01-2025				
		Acquisitions	270,000.00	-279,865.80	
		Dispositions	-180,000.00		184,801.90
SBD8CP47	HOME DEPOT INC 2.125% DUE 09-15-2026				
		Acquisitions	740,000.00	-731,889.60	
		Dispositions	-740,000.00		722,284.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076102	HOME DEPOT INC COM	Acquisitions	2,784.00	-362,130.83	
		Dispositions	-380.00		50,518.40
S6438564	HON HAI PRECISION TWD10	Acquisitions	20,000.00	-49,098.56	
		Dispositions	-20,000.00		49,536.93
SBDCVWX8	HSBC HLDGS PLC 2.65% DUE 01-05-2022	Acquisitions	965,000.00	-964,092.90	
		Dispositions	-765,000.00		764,762.85
SBZ57YZ3	HSBC HLDGS PLC 4.3% DUE 03-08-2026	Acquisitions	245,000.00	-244,644.75	
		Dispositions	-245,000.00		246,843.80
SBYZMS48	HSBC HLDGS PLC 4.375% DUE 11-23-2026	Acquisitions	390,000.00	-389,968.80	
		Dispositions	-390,000.00		391,794.75
C404280BC2	HSBC HLDGS PLC 6.875% DUE 12-31-2049	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		215,156.25
C444454AE2	HUGHES SATELLITE 6.625% DUE 08-01-2026	Acquisitions	365,000.00	-360,281.25	
		Dispositions	-365,000.00		361,887.50
C447462102	HURON CONSULTING GROUP INC COM STK	Acquisitions	1,206.00	-67,391.84	
		Dispositions	-4,491.00		266,708.02
SB94G471	ICON PLC COM	Acquisitions	247.00	-17,393.49	
		Dispositions	-18,042.00		1,185,267.45
C45168D104	IDEXX LABS INC COM	Acquisitions	3,921.00	-287,340.73	
		Dispositions	-5,857.00		533,426.95
CG47567105	IHS MARKIT LTD COM	Dispositions	-8,195.90		294,034.62
		Free Receipt	23,117.90		
C45245E109	IMAX CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,843.00	-339,103.04	
		Dispositions	-280.00		8,990.39
SB1G1QD8	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'				
		Acquisitions	843,000.00	-532,280.57	
		Dispositions	-755,000.00		411,092.10
SBD2MGK6	INFORMA PLC ORD GBP0.001(NP-25/10/2016)				
		Free Delivery	-3,836.00		
		Free Receipt	3,836.00		
S2398822	INFOSYS LIMITED ADR				
		Acquisitions	18,579.00	-343,758.32	
		Dispositions	-14,608.00		232,491.33
		Free Delivery	0.00		
C45688C107	INGEVITY CORP COM				
		Dispositions	-89.67		3,855.00
		Free Receipt	89.67		
C45781D101	INOVALON HLDGS INC COM CL A COM CL A				
		Acquisitions	19,125.00	-346,213.23	
		Dispositions	-1,005.00		16,485.65
C45867G101	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM				
		Acquisitions	5,490.00	-265,138.83	
		Dispositions	-10,390.00		762,940.98
SBYT1DJ1	INTERMED CAP GRP ORD GBP0.2625				
		Acquisitions	2,861.00	-22,705.15	
		Dispositions	-0.33		2.43
C460335201	INTERNATIONAL SPEEDWAY CORP CL A				
		Acquisitions	900.00	-29,728.89	
		Dispositions	-1,700.00		62,534.26
S3163836	INTERTEK GROUP ORD GBP0.01				
		Acquisitions	3,620.00	-147,264.50	
		Dispositions	-1,549.00		73,869.46
S4076836	INTESA SANPAOLO EUR0.52				
		Acquisitions	79,849.00	-191,234.19	
		Dispositions	-149,275.00		379,127.92
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	97.00	-11,486.27	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKJ9RT5	ISS A/S DKK1	Dispositions	-4,151.00		511,923.62
		Acquisitions	3,818.00	-144,269.39	
		Dispositions	-671.00		23,122.09
S6467104	ISUZU MOTORS NPV	Acquisitions	1,000.00	-12,433.35	
		Dispositions	-31,200.00		388,315.85
		Free Delivery	0.00		
SB037HR3	ITAU UNIBANCO HOLD PRF NPV	Acquisitions	18,200.00	-208,424.19	
		Dispositions	-8,800.00		50,399.13
		Free Receipt	1,370.00		
SBD420B3	ITC HLDGS CORP 3.25% DUE 06-30-2026	Acquisitions	250,000.00	-249,662.50	
		Dispositions	-250,000.00		249,895.00
S3398649	ITV ORD GBP0.10	Acquisitions	194,230.00	-638,939.69	
		Dispositions	-408,409.00		1,247,266.55
C46613BAE7	J CREW GROUP INC TERM LOAN B DUE 03-05-2021 BEO	Acquisitions	200,000.00	-135,837.50	
		Dispositions	-1,526.73		1,526.73
C48123V102	J2 GLOBAL INC COM	Acquisitions	2,040.00	-143,773.62	
		Dispositions	-535.00		41,165.99
C46647DAA1	JACK OH FIN LLC / 6.75% DUE 11-15-2021	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-150,000.00		149,718.75
SB60QWJ2	JAMES HARDIE INDUSTRIES PLC	Acquisitions	6,476.00	-84,591.43	
		Dispositions	-6,476.00		104,854.21
S6474535	JAPAN TOBACCO INC NPV	Acquisitions	2,900.00	-100,738.34	
		Dispositions	-9,000.00		357,409.04
S6242260	JARDINE CYCLE & CARRIAGE SGD1	Acquisitions	2,800.00	-77,166.47	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,800.00		71,555.54
SBD1LV32	JB HI-FI LTD RTS	Dispositions	-466.00		0.00
		Free Receipt	466.00		
C46611DAA3	JBS INVTS GMBH 7.75% DUE 10-28-2020	Acquisitions	150,000.00	-148,375.00	
		Dispositions	-250,000.00		257,385.00
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	1,585.00	-166,307.19	
		Dispositions	-380.00		45,419.60
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	7,390.00	-823,377.79	
		Dispositions	-1,049.00		153,596.94
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026	Acquisitions	830,000.00	-828,207.20	
		Dispositions	-830,000.00		828,423.45
SBD3J3C7	JPMORGAN CHASE & 3.3% DUE 04-01-2026	Acquisitions	660,000.00	-659,214.60	
		Dispositions	-660,000.00		667,464.60
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	3,333.00	-263,256.17	
		Dispositions	-7,290.00		514,985.59
S6483809	KAO CORP NPV	Acquisitions	3,600.00	-196,342.44	
		Dispositions	-7,200.00		357,263.21
S4497749	KBC GROEP NV NPV	Acquisitions	4,945.00	-299,799.88	
		Dispositions	-4,492.00		210,086.47
C48242W106	KBR INC COM	Acquisitions	25,600.00	-382,507.10	
		Dispositions	-600.00		8,564.09
S6248990	KDDI CORP NPV	Acquisitions	6,500.00	-177,211.54	
		Dispositions	-45,200.00		1,339,189.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C489170100	KENNAMETAL INC CAP	Acquisitions	8,800.00	-165,090.34	
		Dispositions	-7,300.00		230,007.64
S6490995	KEYENCE CORP NPV	Acquisitions	300.00	-188,727.56	
		Dispositions	-100.00		45,839.43
S4519449	KOMERCNI BANKA CZK100	Dispositions	-7,745.00		290,218.23
		Free Receipt	6,196.00		
SBD0Q398	KON AHOLD DELHAIZE EUR0.01	Acquisitions	8,224.00	-196,407.62	
		Dispositions	-0.94		22.05
SB09M9D2	KONE CORPORATION NPV ORD 'B'	Acquisitions	4,376.00	-192,738.69	
		Dispositions	-1,897.00		86,062.34
C501044101	KROGER CO COM	Acquisitions	2,739.00	-95,971.78	
		Dispositions	-11,918.00		395,851.62
S6175076	KT&G CORPORATION KRW5000	Acquisitions	6,875.00	-730,929.59	
		Dispositions	-1,575.00		154,799.02
C501797104	L BRANDS INC COM	Acquisitions	2,118.00	-177,933.14	
		Dispositions	-2,118.00		138,847.81
C50540R409	LAB CORP AMER HLDGS COM NEW	Acquisitions	500.00	-63,957.40	
		Dispositions	-400.00		51,552.67
C513272AA2	LAMB WESTON HLDGS 4.625% DUE 11-01-2024	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		226,687.50
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	10,480.00	-330,674.86	
		Dispositions	-0.33		10.73
		Free Receipt	3,033.33		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C51509BAF1	LANDRYS INC 6.75% DUE 10-15-2024	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		132,275.00
S6451668	LARGAN PRECISION C TWD10	Acquisitions	2,000.00	-176,536.61	
		Dispositions	-3,000.00		339,946.05
S6266914	LAWSON INC NPV	Acquisitions	1,100.00	-93,625.11	
		Dispositions	-1,100.00		77,181.94
S9E46JVL	LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1	Acquisitions	1,200,000.00	-49,067.33	
		Dispositions	-1,200,000.00		44,024.66
S9E46JVU	LCH_IRS LCH_NWSCUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		0.00
S6512004	LENDLEASE GROUP NPV (STAPLED)	Acquisitions	34,173.00	-340,415.12	
		Dispositions	-12,076.00		111,968.95
S6346913	LG CHEMICAL KRW5000	Acquisitions	646.00	-178,986.11	
		Dispositions	-646.00		136,589.37
C531359AB3	LIBERTY TIRE 11% DUE 03-31-2021	Dispositions	-211,355.00		131,040.10
		Free Receipt	11,018.00		
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	Acquisitions	2,545.00	-254,618.76	
		Dispositions	-6,185.00		769,829.59
C536797103	LITHIA MTRS INC CL A CL A	Acquisitions	50.00	-3,484.08	
		Dispositions	-650.00		51,151.22
C538034AK5	LIVE NATION ENTMT 4.875% DUE 11-01-2024	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,281.25
SBDXRF8	LLOYDS BKG GROUP 4.65% DUE 03-24-2026				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	370,000.00	-369,149.00	
		Dispositions	-370,000.00		370,945.40
SB18ZRK2	LOGITECH INTL CHF0.25 (REGD)				
		Acquisitions	5,576.00	-86,970.04	
		Dispositions	-3,317.00		80,108.08
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	616.00	-95,692.46	
		Dispositions	-696.00		117,383.38
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	2,575.00	-169,002.64	
		Dispositions	-2,575.00		148,083.96
C556269108	MADDEN STEVEN LTD COM				
		Acquisitions	5,823.00	-197,387.26	
		Dispositions	-3,474.00		133,109.55
S2554549	MAGNA INTERNATIONAL INC COMMON STOCK				
		Acquisitions	0.00	0.00	
		Dispositions	-13,800.00		554,100.69
		Free Delivery	0.00		
S2554475	MAGNA INTL INC COM NPV				
		Acquisitions	1,615.00	-65,866.38	
		Dispositions	-1,857.00		73,943.94
C56418H100	MANPOWERGROUP INC				
		Acquisitions	182.00	-13,082.00	
		Dispositions	-4,031.00		292,453.88
C571903202	MARRIOTT INTL INC NEW COM STK CL A				
		Acquisitions	937.00	-67,937.64	
		Dispositions	-218.00		14,810.90
C573284106	MARTIN MARIETTA MATLS INC COM				
		Acquisitions	1,572.00	-256,097.42	
		Dispositions	-29.00		4,989.05
C57636Q104	MASTERCARD INC CL A				
		Acquisitions	2,012.00	-209,324.39	
		Dispositions	-1,484.00		138,279.53
C577933104	MAXIMUS INC COM				
		Acquisitions	4,948.00	-261,933.10	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C580135101	MC DONALDS CORP COM	Dispositions	-1,197.00		64,316.62
		Acquisitions	336.00	-40,737.47	
		Dispositions	-2,806.00		317,078.61
SBYWKWD2	MCDONALDS CORP 2.75% DUE 12-09-2020	Acquisitions	375,000.00	-374,306.25	
		Dispositions	-375,000.00		379,536.80
		Acquisitions	735,000.00	-732,618.60	
SBYWKW76	MCDONALDS CORP 3.7% DUE 01-30-2026	Dispositions	-735,000.00		763,148.05
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		117,300.00
C580638AC8	MCGRAW-HILL GLOBAL 7.875% DUE 05-15-2024	Acquisitions	25,000.00	-26,332.50	
		Dispositions	-300,000.00		323,262.50
		Acquisitions	450.00	-7,784.47	
C552697104	MDC PARTNERS INC CL A SUB VTG SHS CL A SUB VTG SHS	Dispositions	-32,825.00		363,787.16
		Acquisitions	9,000.00	-70,187.99	
		Dispositions	-9,000.00		55,800.98
C58502B106	MEDNAX INC COM	Acquisitions	1,150.00	-78,061.51	
		Dispositions	-3,805.00		238,519.41
		Acquisitions	4,935.00	-373,683.76	
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Dispositions	-3,420.00		279,999.66
		Acquisitions	64,800.00	-365,218.18	
		Dispositions	-14,400.00		83,136.31
S0575809	MEGGITT ORD GBP0.05	Acquisitions	1,500.00	-64,752.95	
		Dispositions	-2,700.00		140,764.23
		Acquisitions			
C589433101	MEREDITH CORP COM	Dispositions			
		Acquisitions			
		Dispositions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C592688105	METTLER-TOLEDO INTL INC COM	Acquisitions	192.00	-66,589.06	
		Dispositions	-427.00		168,208.45
C552953101	MGM RESORTS INTERNATIONAL COM	Acquisitions	28,800.00	-620,450.45	
		Dispositions	-1,500.00		42,917.51
S4588364	MICHELIN (CGDE) EUR2	Acquisitions	3,500.00	-312,719.51	
		Dispositions	-600.00		62,226.05
C594918104	MICROSOFT CORP COM	Acquisitions	12,344.00	-694,580.42	
		Dispositions	-19,817.00		1,135,312.97
C596278101	MIDDLEBY CORP COM	Acquisitions	445.00	-47,568.57	
		Dispositions	-365.00		42,399.47
S6335171	MITSUBISHI UFJ FIN NPV	Acquisitions	66,400.00	-372,284.74	
		Dispositions	-39,100.00		184,298.67
C608190104	MOHAWK INDS INC COM	Acquisitions	200.00	-42,173.00	
		Dispositions	-100.00		19,498.37
C60877UBE6	MOMENTIVE FIXED 3.88% DUE 10-24-2021	Acquisitions	55,000.00	-37,337.50	
		Dispositions	-470,000.00		392,425.00
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	94.00	-14,493.08	
		Dispositions	-60.00		7,395.95
		Free Receipt	3,612.00		
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026	Acquisitions	95,000.00	-94,354.00	
		Dispositions	-95,000.00		95,919.60
SBD CRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026	Acquisitions	445,000.00	-447,240.25	
		Dispositions	-445,000.00		451,193.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027	Acquisitions	135,000.00	-128,988.45	
		Dispositions	-300,000.00		289,182.45
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Acquisitions	330,000.00	-333,224.60	
		Dispositions	-595,000.00		605,360.30
SBDCRXT9	MORGAN STANLEY SR NT 2.45% DUE 02-01-2019	Acquisitions	790,000.00	-789,470.70	
		Dispositions	-40,000.00		40,032.00
C553283AB8	MPH ACQSTN HLDGS 7.125% DUE 06-01-2024	Acquisitions	125,000.00	-128,500.00	
		Dispositions	-125,000.00		129,562.50
C55342UAF1	MPT OPER 6.375% DUE 03-01-2024	Acquisitions	200,000.00	-202,325.00	
		Dispositions	-200,000.00		217,525.00
S6610403	MURATA MANUFACTURING CO. NPV	Acquisitions	700.00	-108,762.64	
		Dispositions	-3,000.00		352,286.26
CN59465109	MYLAN NV	Acquisitions	4,500.00	-229,556.90	
		Dispositions	-1,900.00		92,670.36
C636518102	NATIONAL INSTRS CORP COM	Acquisitions	8,705.00	-237,826.50	
		Dispositions	-2,275.00		63,517.90
S6560393	NAVER CORPORATION KRW500	Acquisitions	271.00	-182,188.34	
		Dispositions	-271.00		173,268.73
C63937YAB7	NAVISTAR INTERNATIONAL CORP TERM LOAN LIEN 1 DUE 08-07-2020 BEO	Acquisitions	340,000.00	-340,425.00	
		Dispositions	-856.42		856.42
C628782AJ3	NBTY INC BNDS 144A 7.625% 05-05-2016	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		126,250.00
C62886EAS7	NCR CORP NEW 6.375% DUE 12-15-2023				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-73,043.50	
		Dispositions	-175,000.00		181,625.00
SB06YV46	NESTE OYJ NPV				
		Acquisitions	9,500.00	-324,229.92	
		Dispositions	-800.00		32,338.36
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	1,198.00	-87,836.96	
		Dispositions	-6,576.00		476,125.31
C64126X201	NEUSTAR INC CL A CL A				
		Acquisitions	354.00	-9,213.78	
		Dispositions	-9,610.00		230,980.64
SBD3J3J4	NEWELL BRANDS INC 3.15% DUE 04-01-2021				
		Acquisitions	655,000.00	-653,919.25	
		Dispositions	-655,000.00		668,165.50
SBD3J3H2	NEWELL BRANDS INC 4.2% DUE 04-01-2026				
		Acquisitions	475,000.00	-474,040.50	
		Dispositions	-475,000.00		483,816.00
C651229106	NEWELL BRANDS INC COM				
		Dispositions	-23,039.99		989,110.23
		Free Receipt	6,639.99		
C654106103	NIKE INC CL B				
		Dispositions	-6,908.00		365,595.22
		Free Receipt	6,558.00		
C655664100	NORDSTROM INC COM				
		Acquisitions	900.00	-45,988.02	
		Dispositions	-3,900.00		201,634.19
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	2,649.00	-139,339.24	
		Dispositions	-5,748.00		270,353.90
C629377BS0	NRG ENERGY INC 7.875% DUE 05-15-2021				
		Acquisitions	36,000.00	-37,575.00	
		Dispositions	-474,000.00		493,437.85
C67018T105	NU SKIN ENTERPRISES INC CL A CL A				
		Acquisitions	2,855.00	-109,865.28	
		Dispositions	-5,823.00		313,118.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67059N108	NUTANIX INC CL A CL A	Acquisitions	5.00	-80.00	
		Dispositions	-5.00		153.32
C67066G104	NVIDIA CORP COM	Acquisitions	6,365.00	-296,194.01	
		Dispositions	-71.00		2,608.73
CN6596X109	NXP SEMICONDUCTORS N V COM STK	Acquisitions	1,358.00	-113,710.12	
		Dispositions	-98.00		8,536.28
SB505PN7	NXP SEMICONDUCTORS N V COM STK	Acquisitions	377.00	-29,382.72	
		Dispositions	-3,884.00		384,641.33
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	57.00	-14,367.23	
		Dispositions	-213.00		58,358.75
C674215AG3	OASIS PETE INC 6.875 DUE 03-15-2022	Acquisitions	145,000.00	-85,175.00	
		Dispositions	-415,000.00		375,650.00
C679580100	OLD DOMINION FGHT LINE INC COM	Acquisitions	2,191.00	-138,500.46	
		Dispositions	-250.00		17,234.39
CG67506108	OM ASSET MGT PLC COM GBP0.001	Acquisitions	619.00	-8,362.75	
		Dispositions	-381.00		4,938.64
C68389X105	ORACLE CORP COM	Acquisitions	12,200.00	-468,899.98	
		Dispositions	-500.00		20,332.05
S6661144	ORIX CORP NPV	Acquisitions	10,100.00	-139,885.15	
		Dispositions	-12,100.00		142,902.69
S9B3XA8U	OTC DER CASH COLL REC FROM DEUTSCHE BANK	Acquisitions	429,000.00	-429,000.00	
		Dispositions	-635,000.00		635,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	930,000.00	-930,000.00	
		Dispositions	-930,000.00		930,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-550,000.00		550,000.00
S9BZGESU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE BANK SECURITIES INC				
		Acquisitions	7,000.00	-7,000.00	
		Dispositions	-81,000.00		81,000.00
S9A32GTU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9C8GNHU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY BANK,N.A.31/12/50				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-380,000.00		380,000.00
SB44XTX8	PANDORA A/S DKK0.01				
		Acquisitions	454.00	-64,338.41	
		Dispositions	-570.00		70,417.59
C698354107	PANDORA MEDIA INC				
		Acquisitions	1,531.00	-18,951.04	
		Dispositions	-363.00		3,421.99
C701885AB1	PARSLEY ENERGY LLC 6.25% DUE 06-01-2024				
		Acquisitions	130,000.00	-131,300.00	
		Dispositions	-130,000.00		132,437.50
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)				
		Acquisitions	254.00	-97,719.64	
		Dispositions	-287.00		132,159.07
C704326107	PAYCHEX INC COM				
		Acquisitions	1,670.00	-81,390.01	
		Dispositions	-7,010.00		401,049.01

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	Acquisitions	4,100.00	-192,071.41	
		Dispositions	-1,600.00		78,390.29
C713448108	PEPSICO INC COM	Acquisitions	1,420.00	-151,878.37	
		Dispositions	-360.00		38,479.56
CY7138AAE0	PERTAMINA PT 4.3 DUE 05-20-2023	Acquisitions	200,000.00	-204,750.00	
		Dispositions	-200,000.00		210,000.00
SBD96MP8	PETROBRAS GLOBAL 8.75% DUE 05-23-2026	Acquisitions	383,000.00	-376,772.42	
		Dispositions	-383,000.00		412,874.00
SBF2H6B6	PETROBRAS INTL FIN 6.75% DUE 01-27-2041	Acquisitions	258,000.00	-211,366.50	
		Dispositions	-59,000.00		51,256.25
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	4,220.00	-379,814.97	
		Dispositions	-310.00		31,491.50
SB01FLR7	PING AN INSURANCE GROUP 'H' CNY1	Acquisitions	86,000.00	-476,485.43	
		Dispositions	-67,500.00		300,658.60
C72347QAK9	PINNACLE FOODS FIN 5.875% DUE 01-15-2024	Acquisitions	175,000.00	-179,787.50	
		Dispositions	-175,000.00		187,250.00
C7244P0HR3	PITNEY BOWES INC CPN 08-25-2016	Acquisitions	1,000,000.00	-999,671.39	
		Dispositions	-1,000,000.00		999,671.39
C7244P0HQ5	PITNEY BOWES INC DISC COML PAPER 4/2 YRS1&2 08-24-2016	Acquisitions	250,000.00	-249,916.04	
		Dispositions	-250,000.00		249,916.04
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	605.00	-51,766.50	
		Dispositions	-3,815.00		317,196.66
SB5N4QN8	POLA ORBIS HLDG IN NPV				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	800.00	-66,689.95	
		Dispositions	-1,100.00		80,478.39
C731068102	POLARIS INDS INC COM				
		Acquisitions	87.00	-8,240.31	
		Dispositions	-3,559.00		257,030.87
C69354N106	PRA GROUP INC COM				
		Acquisitions	7,004.00	-262,864.31	
		Dispositions	-1,170.00		38,001.84
SBN320L4	PRAIRIESKY ROYALTY COM NPV				
		Dispositions	-165.00		3,294.53
		Free Receipt	165.00		
C74346Y103	PROS HLDGS INC COM				
		Acquisitions	6,397.00	-142,159.05	
		Dispositions	-400.00		8,432.81
SBCZM1B2	PROSIEBENSAT.1 MEDIA SE NPV				
		Acquisitions	564.00	-23,733.96	
		Dispositions	-6,728.00		286,638.75
SB1Z4ST8	PROVIDENT FINANCIAL GROUP				
		Acquisitions	1,155.00	-52,037.35	
		Dispositions	-4,696.00		141,240.57
S0709954	PRUDENTIAL GBP0.05				
		Acquisitions	1,282.00	-21,869.65	
		Dispositions	-22,277.00		364,490.11
SB1W4V69	PRYSMIAN SPA EUR0.10				
		Acquisitions	23,214.00	-558,087.38	
		Dispositions	-23,214.00		555,634.09
SBZBYZV1	PSEG PWR LLC 3% DUE 06-15-2021				
		Acquisitions	890,000.00	-888,389.10	
		Dispositions	-890,000.00		916,040.50
S6727121	PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)				
		Acquisitions	994,300.00	-381,562.57	
		Dispositions	-363,200.00		140,219.17
C69370RAA5	PT PERTAMINA 6.45% DUE 05-30-2044				
		Acquisitions	200,000.00	-185,000.00	
		Dispositions	-200,000.00		201,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C013093AC3	PVTPL ALBERTSONS COS LLC/SAFEWAY INC/NEWA SR NT 144A 5.75 DUE03-15-25/08-09-16	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,750.00
C014477AR4	PVTPL ALERIS INTL INC SR SECD NT 144A 9.5% DUE 04-01-2021/04-04-2016 BEO	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		161,600.00
C02154VAA9	PVTPL ALTICE S A BD 7.75 DUE 05-15-2022	Acquisitions	75,000.00	-67,747.50	
		Dispositions	-125,000.00		127,343.75
C038522AL2	PVTPL ARAMARK SVCS INC 5.125% SNR NTS 01-15-2024 USD '144A'	Acquisitions	170,000.00	-176,375.00	
		Dispositions	-170,000.00		176,800.00
C03969AAJ9	PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS GTD SR SECD NT 7.25% 05-15-2024	Acquisitions	350,000.00	-350,937.50	
		Dispositions	-350,000.00		369,500.00
SBD6RZ11	PVTPL AXIS BANK/DUBAI PVTPL 2.875 DUE 06-1-2021 BEO	Acquisitions	200,000.00	-198,958.00	
		Dispositions	-200,000.00		199,976.00
C055451AX6	PVTPL BHP BILLITON FIN USA LTD 6.75% D UE 10-19-2075	Acquisitions	275,000.00	-273,625.00	
		Dispositions	-275,000.00		310,750.00
C05578MAA0	PVTPL BMC SOFTWARE FIN INC SR NT 144A 8.125% DUE 07-15-2021/07-15-2016 BEO	Acquisitions	750,000.00	-439,593.75	
		Dispositions	-325,000.00		297,392.50
C05565EAH8	PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO	Acquisitions	910,000.00	-909,372.10	
		Dispositions	-910,000.00		899,774.90
C103304BL4	PVTPL BOYD GAMING CORP BNDS 6.375% 144A 04-01-2026	Acquisitions	325,000.00	-331,262.50	
		Dispositions	-325,000.00		348,849.50
C13323AAA8	PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO	Acquisitions	350,000.00	-358,750.00	
		Dispositions	-50,000.00		50,500.00
C1248EPBR3	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.5 DUE 05-01-2026/04-21-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	475,000.00	-497,562.50	
		Dispositions	-175,000.00		179,812.50
C1248EPBM4	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.75% DUE 02-15-2026 BEO				
		Dispositions	-775,000.00		827,750.00
		Free Receipt	775,000.00		
C15135BAE1	PVTPL CENTENE CORP DEL SR NT 144A 5.625%DUE 02-15-2021/02-11-2016 BEO				
		Acquisitions	190,000.00	-191,306.25	
		Dispositions	-190,000.00		200,687.50
C15672JAA1	PVTPL CEQUEL COMMUNICATIONS HOLDINGS I LLC 6.375 DUE 09-15-2020				
		Acquisitions	175,000.00	-169,000.00	
		Dispositions	-400,000.00		408,993.75
C161175AT1	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.908% 07-23-2025				
		Dispositions	-300,000.00		325,179.00
		Free Receipt	688,000.00		
SBD97433	PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.464% 07-23-2022				
		Acquisitions	185,000.00	-199,465.15	
		Dispositions	-245,000.00		256,392.50
		Free Receipt	780,000.00		
C163851AC2	PVTPL CHEMOURS CO SR NT 144A 7% DUE 05-15-2025/05-15-2020 BEO				
		Acquisitions	15,000.00	-12,075.00	
		Free Delivery	-370,000.00		
C16412XAA3	PVTPL CHENIERE CORPUS CHRISTI HLDGS LLC SR SECD NT 144A 7% DUE 06-30-2024 BEO				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,125.00
C165167CQ8	PVTPL CHES ENERGY CORP SR SECD 2ND LIEN NT 144A 8 DUE 12-15-2022/12-23-2015 BEO				
		Acquisitions	315,000.00	-180,612.50	
		Dispositions	-686,000.00		618,588.75
		Free Receipt	371,000.00		
C184496AM9	PVTPL CLEAN HARBORS INC 5.125% DUE 06-01-2021/03-17-2016 BEO				
		Acquisitions	190,000.00	-191,056.25	
		Dispositions	-190,000.00		192,156.30
C00842VAE3	PVTPL CMO AGATE BAY MTG TR 2016-3 MTG PASSTHRU CTF VAR RT DUE 08-25-2046 BEO				
		Acquisitions	243,000.00	-249,226.88	
		Dispositions	-23,690.61		23,690.61
C46636DAC0	PVTPL CMO J P MORGAN CHASE COML MTG SEC 2011-C4 A-2 3.3412 DUE 07-15-16 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.01	0.00	
		Dispositions	-471,948.94		471,948.94
C46646BAE8	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO				
		Acquisitions	449,000.00	-461,768.44	
		Dispositions	-63,399.39		63,399.39
C20341WAA3	PVTPL COMMUNICATIONS SALES & LEASING INC RT 6.0% DUE 04-15-2023				
		Acquisitions	115,000.00	-112,112.50	
		Dispositions	-470,000.00		495,637.50
C20653PAA0	PVTPL CONCORDIA INTL CORP FIRST LIEN SR SECD NT 144A 9% DUE 04-01-2022 BEO				
		Acquisitions	325,000.00	-329,875.00	
		Dispositions	-325,000.00		282,062.50
C225433AS0	PVTPL CREDIT SUISSE GROUP FUNDING GTD SRNT 144A 3.8% DUE 06-09-2023 BEO				
		Acquisitions	700,000.00	-697,998.00	
		Dispositions	-700,000.00		696,821.60
SBY7RG69	PVTPL CVS HEALTH CORP SR NT 144A 4.75% DUE 12-01-2022/10-09-2015 BEO				
		Acquisitions	495,000.00	-535,703.85	
		Dispositions	-55,000.00		59,363.15
SBD96MH0	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02				
		Acquisitions	835,000.00	-834,599.20	
		Dispositions	-600,000.00		608,183.65
C25272KAU7	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP SR NT 144A 5.875				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		317,600.00
C25278XAC3	PVTPL DIAMONDBACK ENERGY INC SR NT 144A 4.75% DUE 11-01-2024/10-28-2016 BEO				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		91,125.00
C25380WAF3	PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022				
		Acquisitions	25,000.00	-18,062.50	
		Dispositions	-25,000.00		19,875.00
C25470XAX3	PVTPL DISH DBS CORP SR NT 144A 7.75% DUE07-01-2026/07-13-2016 BEO				
		Acquisitions	825,000.00	-828,400.00	
		Free Delivery	-825,000.00		
C26817RAS7	PVTPL DYNEGY INC NEW DEL SR NT 144A 8% DUE 01-15-2025/10-11-2016 BEO				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		224,125.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30161NAR2	PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO	Free Delivery	-288,000.00		
		Free Receipt	288,000.00		
C30216JAA3	PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO	Acquisitions	610,000.00	-609,591.30	
		Dispositions	-390,000.00		388,498.50
C32008DAA4	PVTPL FIRST DATA CORP NEW SR SECD NT 5% DUE 01-15-2024/11-25-2015 BEO	Acquisitions	250,000.00	-248,750.00	
		Dispositions	-250,000.00		252,875.00
C335934AF2	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 7% DUE 02-15-2021/02-12-2014 BEO	Acquisitions	695,000.00	-531,625.00	
		Dispositions	-85,000.00		81,812.50
SBD04552	PVTPL FORTIVE CORP SR NT 144A 1.8% DUE 06-15-2019 BEO	Acquisitions	750,000.00	-754,095.75	
		Dispositions	-750,000.00		753,225.00
C35906AAX6	PVTPL FRONTIER COMMUNICATIONS CORP 144A 11% 09-15-2025	Acquisitions	305,000.00	-296,893.75	
		Free Delivery	-865,000.00		
C36168QAA2	PVTPL GFL ENVIRONMENTAL INC 144A 9.875% DUE 02-01-2021/03-14-2016 BEO	Dispositions	-325,000.00		342,875.00
		Free Receipt	325,000.00		
C37953TAA3	PVTPL GLOBAL SHIP LEASE INC 10 DUE 04-01-2019 BEO	Acquisitions	24,000.00	-20,310.00	
		Dispositions	-399,000.00		361,355.00
C389375AJ5	PVTPL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/06-14-2016 BEO	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,843.75
C421924BR1	PVTPL HEALTHSOUTH CORP SR NT 144A 5.75% DUE 09-15-2025/09-16-2015 BEO	Acquisitions	100,000.00	-96,156.25	
		Free Delivery	-525,000.00		
C435765AG7	PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO	Acquisitions	330,000.00	-334,125.00	
		Dispositions	-20,000.00		20,750.00
C45779GAA6	PVTPL INNOVATION VENTURES LLC /INNOVATION VEN SR SECD 9.5 08-15-2019				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-182,062.50	
		Dispositions	-675,000.00		708,446.25
C46115HAW7	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO				
		Acquisitions	355,000.00	-349,398.30	
		Dispositions	-355,000.00		339,027.35
C46621GAA4	PVTPL JLL/DELTA DUTCH PLEDGECO B V PI K TOGGLE DUE 05-01-2020				
		Acquisitions	300,000.00	-288,006.25	
		Dispositions	-300,000.00		306,000.00
C49461BAG9	PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		275,718.75
SBD2BT59	PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625				
		Acquisitions	200,000.00	-200,000.00	
C54910HAA6	PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO				
		Acquisitions	35,000.00	-34,549.00	
		Dispositions	-10,000.00		9,900.00
C56656UAH5	PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO				
		Acquisitions	400,000.00	-394,760.00	
		Dispositions	-200,000.00		202,700.00
C55303XAA3	PVTPL MGM GROWTH PPTYS OPER PRTN/ SR NT 144A 4.5% DUE 09-01-2026/08-12-2016 BEO				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,750.00
C55303WAA5	PVTPL MGP ESCR ISSUER LLC/MGP ESCR CO-ISSR NT 144A 5.625% DUE 05-01-2024 BEO				
		Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		139,556.25
SBYZDMK5	PVTPL MGP ESCR ISSUER LLC/MGP ESCR CO-ISSR NT 144A 5.625% DUE 05-01-2024 BEO				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		309,750.00
C595112BD4	PVTPL MICRON TECHNOLOGY INC SR NT 144A 5.25% DUE 08-01-2023/02-03-2015 BEO				
		Acquisitions	275,000.00	-238,062.50	
		Dispositions	-125,000.00		114,312.50
CU5521WAC9	PVTPL MPLX LP 4.875 BDS 01/12/2024 USD REGS 4.875 DUE 12-01-2024/09-01-2024 BEO				
		Free Delivery	-475,000.00		
		Free Receipt	475,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55336VAF7	PVTPL MPLX LP NT 144A 4.875% DUE 12-01-2024/12-18-2015 BEO	Dispositions	-475,000.00		450,062.50
		Free Receipt	475,000.00		
C63530QAF6	PVTPL NATIONAL CINEMEDIA LLC SR NT 144A 5.75% DUE 08-15-2026/08-19-2016 BEO	Acquisitions	525,000.00	-536,593.75	
		Free Delivery	-525,000.00		
C644535AF3	PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE 11-15-2022/11-14-2012 BEO	Acquisitions	155,000.00	-124,000.00	
		Dispositions	-690,000.00		697,912.50
C62912XAB0	PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO	Acquisitions	310,000.00	-294,231.25	
		Dispositions	-145,000.00		150,437.50
C72766QAC9	PVTPL PLATFORM SPECIALTY PRODS CORP 10.375% DUE 05-01-2021/12-22-2015 BEO	Dispositions	-145,000.00		150,256.25
		Free Receipt	145,000.00		
C737446AK0	PVTPL POST HLDGS INC SR NT 144A 5% DUE 08-15-2026/08-03-2016 BEO	Acquisitions	475,000.00	-475,575.00	
		Dispositions	-475,000.00		475,000.00
C737446AH7	PVTPL POST HLDGS INC SR NT 144A 7.75% DUE 03-15-2024/08-18-2015 BEO	Acquisitions	425,000.00	-450,735.50	
		Dispositions	-425,000.00		465,875.00
C74166MAA4	PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		226,325.00
SBZ77NN2	PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-50,000.00		53,963.55
C74909EAA4	PVTPL QUORUM HEALTH CORP SR NT 144A 11.625% DUE 04-15-2023/04-22-2016 BEO	Acquisitions	160,000.00	-157,225.60	
		Dispositions	-160,000.00		135,400.00
C75508EAA6	PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO	Acquisitions	75,000.00	-55,165.00	
		Dispositions	-100,000.00		91,750.00
C75915QAC2	PVTPL REGIONALCARE HOSP PARTNERS HLDGS INC SR SECD NT 8.25% 05-01-2023				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	265,000.00	-266,450.00	
		Dispositions	-265,000.00		274,000.00
C74965WAA5	PVTPL ROC FIN LLC / ROC FIN CORP 2ND LIEN NT 144A 12.125 DUE 09-01-2018				
		Acquisitions	50,000.00	-46,000.00	
		Dispositions	-700,000.00		726,358.50
C77340RAM9	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO				
		Acquisitions	95,000.00	-87,875.00	
		Dispositions	-95,000.00		93,100.00
C82967NAW8	PVTPL SIRIUS XM RADIO INC SR NT 144A 5.375% DUE 07-15-2026/05-23-2016 BEO				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		85,000.00
C853254BA7	PVTPL STANDARD CHARTERED PLC 7.5% DUE 12-31-2049 REG				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,162.50
C857006AC4	PVTPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO				
		Acquisitions	203,000.00	-201,081.65	
		Dispositions	-203,000.00		204,558.43
C87952VAL0	PVTPL TELESAT CDA/TELESAT LLC 144A 8.875% DUE 11-15-2024				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		304,500.00
C887228AA2	PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO				
		Acquisitions	100,000.00	-86,812.50	
		Dispositions	-75,000.00		72,582.75
C913903AR1	PVTPL UNIVERSAL HLTH SVCS INC SR SECD NT144A 4.75 DUE 08-01-2022/08-07-2014 BEO				
		Acquisitions	140,000.00	-142,100.00	
		Dispositions	-140,000.00		142,845.00
C914906AK8	PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 8.5% DUE 05-15-2021/11-15-2016 BEO				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-350,000.00		365,520.00
C958102AK1	PVTPL WESTERN DIG CORP SR NT 144A FIXED 10.5% DUE 04-01-2024				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		177,406.25
C826700AA4	PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022				
		Acquisitions	29,000.00	-28,072.50	
		Dispositions	-299,000.00		296,821.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74736K101	QORVO INC COM	Acquisitions	6,080.00	-296,371.01	
		Dispositions	-10,580.00		471,386.48
C747301AC3	QUAD / GRAPHICS 7% DUE 05-01-2022	Acquisitions	75,000.00	-47,812.50	
		Dispositions	-25,000.00		24,250.00
C747525103	QUALCOMM INC COM	Acquisitions	7,881.00	-470,661.43	
		Dispositions	-340.00		21,208.32
SB4LHBQ0	QUALICORP SA EQUITY	Acquisitions	7,200.00	-31,473.54	
		Dispositions	-17,000.00		92,021.22
SB00PN05	QUALITY HOUSES CO THB1(LOCAL)	Acquisitions	2,577,300.00	-193,677.99	
		Free Delivery	-2,577,300.00		
C74876Y101	QUINTILES IMS HOLDINGS INC COM USD0.01	Acquisitions	8,748.00	-587,081.89	
		Dispositions	-7,270.00		493,293.40
C750236AT8	RADIAN GROUP INC 7% DUE 03-15-2021	Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		214,012.50
C756109104	REALTY INCOME CORP COM	Acquisitions	9,500.00	-565,285.74	
		Dispositions	-4,305.00		297,636.46
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10	Acquisitions	3,429.00	-324,252.56	
		Dispositions	-1,774.00		173,558.57
C75886F107	REGENERON PHARMACEUTICALS INC COM	Acquisitions	40.00	-16,911.50	
		Dispositions	-25.00		9,896.82
S9A6DW2U	REPO COLL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,280,000.00	-3,280,000.00	
		Dispositions	-2,260,000.00		2,260,000.00
C76116AAB4	RESOLUTE ENERGY CORP 8.5 05-01-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	85,000.00	-38,250.00	
		Dispositions	-175,000.00		133,437.50
C761735AV1	REYNOLDS GROUP 7% DUE 07-15-2024				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,750.00
SB2987V8	RIGHTMOVE ORD GBP0.01				
		Acquisitions	1,650.00	-95,239.23	
		Dispositions	-1,650.00		95,168.38
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	2,604.00	-662,854.47	
		Dispositions	-4,037.00		1,024,070.55
C780097BB6	ROYAL BK SCOTLAND 8.625% DUE 12-31-2049				
		Acquisitions	210,000.00	-210,137.50	
		Dispositions	-210,000.00		207,300.00
SB09CBL4	ROYAL DUTCH SHELL 'A'SHS EUR0.07				
		Acquisitions	11,384.00	-276,415.75	
		Dispositions	-47,650.00		1,239,177.95
SB1BK209	RTL GROUP NPV				
		Acquisitions	609.00	-52,371.29	
		Dispositions	-113.00		7,676.56
S4713100	RUBIS EUR2.50				
		Acquisitions	1,593.00	-124,523.69	
		Dispositions	-880.00		71,410.15
C78409V104	S&P GLOBAL INC COM				
		Dispositions	-613.00		74,077.01
		Free Delivery	-105.00		
		Free Receipt	3,094.00		
SB058TZ6	SAFRAN SA EUR0.20				
		Acquisitions	8,203.00	-535,411.05	
		Dispositions	-11,421.00		762,775.12
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	427.00	-31,469.35	
		Dispositions	-999.00		69,791.37
C79546E104	SALLY BEAUTY HLDGS INC COM STK				
		Acquisitions	3,969.00	-114,014.55	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-12,430.00		322,334.04
S6771720	SAMSUNG ELECTRONIC KRW5000	Acquisitions	408.00	-491,608.66	
		Dispositions	-251.00		354,299.71
C79970YAD7	SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023	Acquisitions	100,000.00	-36,225.00	
		Dispositions	-360,000.00		281,258.00
SB0L6750	SANLAM ZAR0.01	Acquisitions	18,702.00	-87,703.23	
		Dispositions	-11,781.00		41,055.62
SB73F0X3	SANSIRI THB1.07(LOCAL)	Acquisitions	3,681,600.00	-182,351.64	
		Free Delivery	-3,681,600.00		
S6776606	SANTEN PHARM CO NPV	Acquisitions	7,700.00	-125,001.35	
		Dispositions	-7,700.00		100,685.89
S4846288	SAP SE	Acquisitions	6,616.00	-535,091.68	
		Dispositions	-6,616.00		540,826.14
C808513105	SCHWAB CHARLES CORP COM NEW	Acquisitions	16,500.00	-440,048.01	
		Dispositions	-1,700.00		58,709.71
C80874YAR1	SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000	Acquisitions	50,000.00	-48,250.00	
		Dispositions	-350,000.00		371,437.50
C81180WAH4	SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023	Acquisitions	185,000.00	-149,850.00	
SBPY06H9	SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023	Dispositions	-1,150,000.00		909,897.65
S6616508	SEIKO EPSON CORP NPV	Acquisitions	12,800.00	-219,767.05	
		Dispositions	0.00		0.00
C81685LJ71	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 09-07-2016	Acquisitions	250,000.00	-249,840.63	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		249,840.63
C81761R109	SERVICEMASTER GLOBAL HLDGS INC COM	Acquisitions	428.00	-16,140.19	
		Dispositions	-8,033.00		294,353.38
SBD1XH52	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019	Acquisitions	1,135,000.00	-1,134,080.65	
		Dispositions	-355,000.00		354,144.45
C82481R106	SHIRE PLC ADR	Acquisitions	325.00	-62,352.97	
		Dispositions	-81.00		14,715.93
SB39JBM7	SHIRE PLC ADR	Acquisitions	1,800.00	-294,680.43	
		Dispositions	-1,800.00		318,939.00
SB2QKY05	SHIRE PLC ORD GBP0.05	Acquisitions	9,140.00	-509,952.00	
		Dispositions	-21,169.00		1,257,127.13
C82669G104	SIGNATURE BK NY N Y COM	Acquisitions	1,235.00	-170,469.14	
		Dispositions	-77.00		10,756.78
C828732AB3	SIMMONS FOODS INC 7.875% DUE 10-01-2021	Acquisitions	55,000.00	-47,337.50	
		Dispositions	-430,000.00		382,800.00
SBDFY6H6	SIMON PPTY GROUP L 2.5% DUE 07-15-2021	Acquisitions	585,000.00	-584,520.30	
		Dispositions	-30,000.00		30,030.90
SB02PY22	SINGAPORE TELECOMMUNICATIONS NEW COM STK	Acquisitions	57,700.00	-161,851.00	
		Dispositions	-119,100.00		345,461.92
C82937WAE5	SINOPEC GROUP 4.375% DUE 04-10-2024	Acquisitions	216,000.00	-230,614.56	
		Dispositions	-216,000.00		237,574.08
C83001A102	SIX FLAGS ENTMT CORP NEW COM	Acquisitions	1,606.00	-82,647.02	
		Dispositions	-4,011.00		230,151.93

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB232R05	SK INNOVATION CO.LTD KRW5000	Acquisitions	1,319.00	-180,055.85	
		Dispositions	-1,319.00		159,035.80
S0141192	SKY PLC	Acquisitions	18,097.00	-206,955.30	
		Dispositions	-29,699.00		407,732.62
C78442P106	SLM CORP COM	Acquisitions	47,430.00	-305,362.69	
		Dispositions	-31,250.00		259,245.25
C83162CXY4	SMALL BUSINESS 2.04% DUE 08-01-2036	Acquisitions	469,000.00	-469,000.00	
		Dispositions	-469,000.00		466,306.91
C832724AB4	SMURFIT CAP FDG 7.5% DUE 11-20-2025	Acquisitions	400,000.00	-477,250.00	
		Dispositions	-330,000.00		391,050.00
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EUR0.001	Acquisitions	6,000.00	-155,776.63	
		Dispositions	-17,348.00		425,813.73
S7062713	SODEXHO EUR4	Acquisitions	1,632.00	-172,459.91	
		Dispositions	-4,534.00		476,648.08
S6821120	SONIC HEALTHCARE NPV	Acquisitions	23,900.00	-308,662.49	
		Dispositions	-23,900.00		366,299.76
C842587CV7	SOUTHERN CO 3.25% DUE 07-01-2026	Acquisitions	706,000.00	-703,444.28	
		Dispositions	-224,000.00		229,625.92
C84762LAT2	SPECTRUM BRANDS 5.75% DUE 07-15-2025	Acquisitions	205,000.00	-210,925.00	
		Free Delivery	-460,000.00		
C85208M102	SPROUTS FMRS MKT INC COM	Acquisitions	9,619.00	-241,354.80	
		Dispositions	-9,619.00		187,546.34
S0790873	SSE PLC ORD GBP0.50				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,627.00	-468,121.51	
		Dispositions	-7,798.00		171,546.57
C8522W2J22	ST JUDE MED INC NEW DISC COML PAPER 4/2 YRS 1&2 CPN 09-02-2016				
		Acquisitions	500,000.00	-499,749.44	
		Dispositions	-500,000.00		499,749.44
C855244109	STARBUCKS CORP COM				
		Acquisitions	611.00	-35,413.99	
		Dispositions	-3,326.00		192,679.95
SBWC9V05	STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030				
		Acquisitions	670,000.00	-640,494.20	
		Dispositions	-398,000.00		384,070.00
S2763129	STATOIL ASA				
		Acquisitions	4,364.00	-67,237.69	
		Dispositions	-28,152.00		471,144.41
SBZ56LK4	STEINHOFF INTERNATIONAL HLDGS NV NPV				
		Acquisitions	2,806.00	-16,099.26	
		Dispositions	-40,406.00		231,271.67
		Free Receipt	37,600.00		
C858912108	STERICYCLE INC COM				
		Acquisitions	48.00	-5,733.77	
		Dispositions	-2,422.00		221,715.30
SBDGSTL2	STRYKER CORP 2% DUE 03-08-2019				
		Acquisitions	1,320,000.00	-1,318,468.80	
		Dispositions	-1,320,000.00		1,337,226.00
SBDGSDP4	STRYKER CORP 3.5% DUE 03-15-2026				
		Acquisitions	230,000.00	-228,500.40	
		Dispositions	-230,000.00		229,979.30
C86400GAB5	STUDIO CITY CO LTD 7.25% DUE 11-30-2021				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		267,037.50
S6356406	SUBARU CORPORATION NPV				
		Acquisitions	9,800.00	-376,671.90	
		Dispositions	-8,800.00		299,338.85
S6858560	SUMITOMO CHEMICAL CO. LTD NPV				
		Acquisitions	10,308.00	-60,435.27	

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-88,308.00		388,667.99
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	Acquisitions	21,300.00	-706,187.38	
		Dispositions	-11,000.00		309,551.19
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV	Acquisitions	7,000.00	-198,669.00	
		Dispositions	-7,000.00		178,211.30
C867914103	SUN TR BANKS INC COM	Acquisitions	1,200.00	-52,772.16	
		Dispositions	-1,000.00		42,304.87
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	Acquisitions	4,333.00	-123,284.61	
		Dispositions	-12,833.00		348,743.11
S9E1HK4U	SWO_CDX BARCGB33 04/20/2016 CDX.NA.IG.25 3175AP100	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,505.00
S9E1QJYU	SWO_CDX BARCGB33 04/20/2016 CDX.NA.IG.25 3175CDSE6	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,020.00
S9E76YUU	SWO_CDX BARCGB33 21/09/2016 ITRAXX_EUROPE.25 317544PR9	Acquisitions	1,400,000.00	-155.20	
		Dispositions	-2,600,000.00		8,115.61
S9E1LCXU	SWO_CDX BOFAUS6S 04/20/2016 CDX.NA.IG.25 3175GC996	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,410.00
S9E1FB6U	SWO_CDX CITIUS33 04/20/2016 CDX.NA.IG.25 3175GC939	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,312.50
S9E1FB7U	SWO_CDX CITIUS33 04/20/2016 CDX.NA.IG.25 3175GC939	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,330.00
SBYQ4R24	SYSCO CORP 2.5% DUE 07-15-2021	Acquisitions	340,000.00	-339,823.20	
		Dispositions	-340,000.00		341,465.40

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ4QL6	SYSCO CORP 3.3% DUE 07-15-2026	Acquisitions	385,000.00	-383,548.55	
		Dispositions	-385,000.00		387,252.25
S6744294	T&D HOLDINGS INC NPV	Acquisitions	4,340.00	-61,513.43	
		Dispositions	-46,440.00		424,638.62
S6870100	TAISEI CORP NPV	Acquisitions	14,000.00	-95,740.05	
		Dispositions	-7,000.00		54,461.79
S6889106	TAIWAN SEMICON MAN TWD10	Acquisitions	20,000.00	-100,776.67	
		Dispositions	-86,000.00		433,986.53
S2113382	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	Acquisitions	9,915.00	-251,195.04	
		Dispositions	-22,166.00		552,363.48
SBD07368	TARGET CORP 2.5% DUE 04-15-2026	Acquisitions	700,000.00	-699,937.00	
		Dispositions	-330,000.00		338,101.50
C87612E106	TARGET CORP COM STK	Acquisitions	2,600.00	-189,644.00	
		Dispositions	-400.00		27,859.39
S9A6FYQU	TBA COLLATERAL RECEIVABLE FROM CSFB	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
SB0190C7	TECHTRONIC INDUSTR NPV	Acquisitions	4,500.00	-18,758.74	
		Dispositions	-45,500.00		175,877.24
C87901J105	TEGNA INC COM	Acquisitions	7,700.00	-179,756.28	
		Dispositions	-7,400.00		176,454.90
C879360105	TELEDYNE TECHNOLOGIES INC COM	Acquisitions	100.00	-9,816.28	
		Dispositions	-1,100.00		126,421.25
SB0LKSK4	TELENET GRP HLDG NPV				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,151.00	-56,663.09	
		Dispositions	-2,906.00		131,689.31
S4732495	TELENOR ASA ORD NOK6				
		Acquisitions	29,900.00	-501,923.72	
		Dispositions	-38,054.00		600,946.53
S5978384	TELIA COMPANY AB NPV				
		Acquisitions	72,333.00	-340,904.11	
		Dispositions	-135,133.00		636,481.15
S2381093	TELUS CORPORATION COM NPV				
		Acquisitions	17,800.00	-575,354.75	
		Free Delivery	-17,800.00		
SB3CY709	TEMP HOLDINGS CO NPV				
		Acquisitions	400.00	-6,853.99	
		Dispositions	-3,200.00		49,140.63
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	9,100.00	-212,448.42	
		Dispositions	-15,200.00		400,083.34
C88033GBM1	TENET HEALTHCARE 8% DUE 08-01-2020				
		Acquisitions	975,000.00	-969,825.00	
		Dispositions	-500,000.00		513,750.00
C88033GCE8	TENET HEALTHCARE CORP 8.125 DUE 04-01-2022				
		Acquisitions	700,000.00	-714,278.75	
		Dispositions	-1,050,000.00		1,037,309.38
C88076W103	TERADATA CORP DEL COM STK				
		Acquisitions	7,800.00	-194,903.70	
		Dispositions	-2,800.00		77,096.32
S6885074	TERUMO CORP NPV				
		Acquisitions	4,700.00	-210,417.00	
		Dispositions	-4,700.00		181,717.80
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	38.00	-7,450.53	
		Dispositions	-259.00		53,668.84
C88162G103	TETRA TECH INC NEW COM				
		Acquisitions	6,000.00	-180,306.27	
		Dispositions	-6,000.00		243,687.02

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882508104	TEXAS INSTRUMENTS INC COM	Acquisitions	9,930.00	-608,982.33	
		Dispositions	-430.00		29,746.75
SB0300P1	THAI OIL PCL THB10(LOCAL)	Acquisitions	110,900.00	-196,625.67	
		Free Delivery	-110,900.00		
C741503403	THE PRICELINE GROUP INC	Acquisitions	62.00	-83,143.20	
		Dispositions	-88.00		94,374.97
SBZCNMM7	THERMO FISHER 2.95% DUE 09-19-2026	Acquisitions	420,000.00	-414,905.40	
		Dispositions	-420,000.00		420,063.00
C886547108	TIFFANY & CO COM	Acquisitions	1,600.00	-113,990.44	
		Dispositions	-400.00		29,407.35
C887317303	TIME WARNER INC USD0.01	Acquisitions	1,400.00	-122,057.18	
		Dispositions	-509.00		36,837.21
C872540109	TJX COS INC COM NEW	Acquisitions	231.00	-18,978.25	
		Dispositions	-1,008.00		76,439.59
C87261NAG5	TMX FIN LLC / 8.5% DUE 09-15-2018	Acquisitions	75,000.00	-56,437.50	
		Dispositions	-350,000.00		283,156.25
S6513126	TOKIO MARINE HOLDINGS INC NPV	Acquisitions	8,700.00	-368,733.55	
		Dispositions	-5,400.00		171,396.84
S6895675	TOKYO ELECTRON NPV	Acquisitions	5,400.00	-410,663.20	
		Dispositions	-5,400.00		484,250.15
C891092108	TORO CO COM	Acquisitions	416.00	-35,514.69	
		Dispositions	-1,187.00		88,891.52
		Free Receipt	3,008.00		

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C891160MJ9	TORONTO-DOMINION 3.625% DUE 09-15-2031	Acquisitions	530,000.00	-529,072.50	
		Dispositions	-530,000.00		530,281.35
S2897222	TORONTO-DOMINION COM NPV	Acquisitions	22,073.00	-940,852.79	
		Dispositions	-3,133.00		138,636.39
SB15C557	TOTAL EUR2.5	Acquisitions	19,130.00	-912,266.05	
		Dispositions	-5,541.00		261,613.56
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	5,742.00	-445,975.28	
		Dispositions	-158.00		14,787.76
C893641100	TRANSDIGM GROUP INC COM	Acquisitions	2,983.00	-813,050.11	
		Dispositions	-41.00		9,222.01
S6321954	TRAVELSKY TECHNOLO 'H' CNY1	Acquisitions	13,000.00	-22,426.82	
		Dispositions	-13,000.00		24,374.16
SBYYWJ13	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	Acquisitions	515,000.00	-514,098.75	
		Dispositions	-515,000.00		533,025.00
S6906919	TSUMURA & CO NPV	Acquisitions	7,400.00	-182,339.76	
		Dispositions	-1,500.00		42,840.07
SB0MKZN5	TSURUHA HOLDINGS NPV	Acquisitions	100.00	-12,366.06	
		Dispositions	-800.00		69,071.66
SBVXLS02	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	Acquisitions	200,000.00	-206,637.77	
		Dispositions	-200,000.00		212,291.61
C899896104	TUPPERWARE BRANDS CORPORATION	Acquisitions	1,900.00	-95,664.12	
		Dispositions	-1,500.00		89,300.12
SB03MYP5	TURKIYE GARANTI BK TRY1				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,691.00	-147,346.20	
		Dispositions	-114,508.00		288,377.29
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	58.00	-10,179.44	
		Dispositions	-2,300.00		282,453.63
C90333LAM4	U S CONCRETE INC 6.375% DUE 06-01-2024				
		Acquisitions	285,000.00	-285,200.00	
		Free Delivery	-285,000.00		
SBD9WR06	UBM PLC ORD GBP0.1125				
		Acquisitions	1,086.00	-9,330.07	
		Dispositions	-0.44		3.37
SBZBZ4J5	UDR INC 2.95% DUE 09-01-2026				
		Acquisitions	530,000.00	-530,000.00	
		Dispositions	-530,000.00		532,294.90
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	617.00	-150,022.61	
		Dispositions	-1,007.00		253,422.15
C904311206	UNDER ARMOUR INC CL C COM				
		Dispositions	-4,992.00		183,107.80
		Free Receipt	4,992.00		
S7076242	UNIBAIL-RODAMCO SE EUR5				
		Acquisitions	282.00	-68,789.27	
		Free Delivery	-282.00		
SB1YY4B3	UNIBAIL-RODAMCO SE EUR5				
		Acquisitions	79.00	-20,594.70	
		Dispositions	-1,255.00		314,199.47
		Free Receipt	282.00		
SB10RZP7	UNILEVER PLC ORD GBP0.031111				
		Acquisitions	4,038.00	-184,073.56	
		Dispositions	-24,158.00		1,108,778.24
C911163103	UNITED NAT FOODS INC COM				
		Acquisitions	5,625.00	-226,634.30	
		Dispositions	-500.00		21,474.53
SBVFD6V3	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025				
		Acquisitions	1,213,800.00	-1,252,111.15	

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,663,800.00		2,738,705.86
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	400,000.00	-438,654.75	
		Dispositions	-400,000.00		452,265.84
SBYYLJG5	UNITEDHEALTH GROUP 3.1% DUE 03-15-2026	Acquisitions	600,000.00	-599,526.00	
		Dispositions	-600,000.00		603,146.25
C912909AK4	UTD STS STL CORP 8.375% DUE 07-01-2021	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		97,612.50
SBYMS8Q1	UTD TECHNOLOGIES 2.65% DUE 11-01-2026	Acquisitions	655,000.00	-653,683.45	
		Dispositions	-655,000.00		630,771.55
SBG495V0	VALE OVERSEAS LTD 5.625% DUE 09-15-2019	Acquisitions	31,000.00	-28,985.00	
		Dispositions	-31,000.00		32,934.40
SBDC5ST8	VALEO EUR1	Acquisitions	6,753.00	-357,119.28	
		Dispositions	-3,226.00		141,428.89
		Free Receipt	6,723.00		
C92047W101	VALVOLINE INC COM	Acquisitions	19,111.00	-407,320.25	
		Dispositions	-911.00		21,909.39
C92210H105	VANTIV INC COM USD0.00001 A	Acquisitions	1,216.00	-64,242.80	
		Dispositions	-2,310.00		126,104.96
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	24,921.00	-709,998.75	
		Dispositions	-700.00		28,769.37
C92276F100	VENTAS INC REIT	Acquisitions	3,060.00	-165,396.23	
		Dispositions	-530.00		38,905.13
S4031879	VEOLIA ENVIRONNEME EUR5	Acquisitions	887.00	-19,307.64	
		Dispositions	-11,707.00		259,472.26

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92339V100	VEREIT INC COM USD0.001	Acquisitions	10,500.00	-86,227.25	
		Dispositions	-15,100.00		147,638.94
C92343X100	VERINT SYS INC COM	Acquisitions	4,855.00	-164,341.75	
		Dispositions	-225.00		8,585.81
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	300.00	-16,448.55	
		Dispositions	-600.00		29,265.06
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,092.00	-114,567.94	
		Dispositions	-970.00		84,720.32
C9255M2J86	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 09-08-2016	Acquisitions	250,000.00	-249,782.50	
		Dispositions	-250,000.00		249,782.50
C9255M2JC7	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 09-12-2016	Acquisitions	1,250,000.00	-1,248,740.63	
		Dispositions	-1,250,000.00		1,248,740.63
C92769XAL9	VIRGIN MEDIA SECD 5.25% DUE 01-15-2026	Acquisitions	100,000.00	-100,250.00	
		Dispositions	-880,000.00		893,560.50
C928254101	VIRTU FINL INC CL A CL A	Acquisitions	617.00	-11,334.79	
		Dispositions	-243.00		5,171.57
SBYPHGM7	VISA INC 2.8% DUE 12-14-2022	Acquisitions	1,105,000.00	-1,103,464.05	
		Dispositions	-515,000.00		538,440.35
SBYPHGN8	VISA INC 3.15% DUE 12-14-2025	Acquisitions	170,000.00	-177,782.60	
		Dispositions	-170,000.00		178,362.30
SBYPHFD1	VISA INC BNDS 2.2% DUE 12-14-2020	Acquisitions	740,000.00	-739,371.00	
		Dispositions	-35,000.00		35,166.25
C92826C839	VISA INC COM CL A STK				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	436.00	-31,127.37	
		Dispositions	-1,159.00		92,904.38
SB3WS5W9	VOCUS GROUP LTD				
		Acquisitions	8,506.00	-53,738.80	
		Dispositions	-8,506.00		26,747.05
SBBJPFY1	VONOVIA SE NPV				
		Acquisitions	219.00	-7,982.41	
		Dispositions	-2,625.00		95,796.94
SBZBZ075	VOYA FINL INC 3.65% DUE 06-15-2026				
		Acquisitions	470,000.00	-468,632.30	
		Dispositions	-470,000.00		469,305.50
C929089100	VOYA FINL INC COM				
		Acquisitions	847.00	-20,121.97	
		Dispositions	-300.00		9,123.82
C929236107	WD 40 CO COM STK				
		Acquisitions	445.00	-49,265.99	
		Dispositions	-776.00		78,908.39
C947075AJ6	WEATHERFORD INTL 7.75% DUE 06-15-2021				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		78,800.00
C947075AK3	WEATHERFORD INTL 8.25% DUE 06-15-2023				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		98,750.00
C92939U106	WEC ENERGY GROUP INC COM				
		Acquisitions	4,710.00	-244,550.54	
		Dispositions	-2,740.00		167,977.78
SBD72T35	WELLS FARGO & CO 3% DUE 04-22-2026				
		Acquisitions	710,000.00	-707,564.70	
		Dispositions	-710,000.00		702,236.75
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027				
		Acquisitions	70,000.00	-74,870.60	
		Dispositions	-335,000.00		341,939.85
SBD6R618	WELLTOWER INC 4.25% DUE 04-01-2026				
		Acquisitions	250,000.00	-248,067.50	
		Dispositions	-250,000.00		264,472.50

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C95040Q104	WELLTOWER INC COM REIT	Acquisitions	2,310.00	-148,739.22	
		Dispositions	-9,940.00		544,585.95
C95058W100	WENDYS CO COM	Acquisitions	450.00	-4,182.17	
		Dispositions	-12,520.00		145,461.59
S6957995	WEST JAPAN RAILWAY NPV	Acquisitions	5,100.00	-335,967.00	
		Dispositions	-10,100.00		617,650.21
C961214DF7	WESTPAC BKG CORP 4.322% DUE 11-23-2031	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		757,691.55
C963320106	WHIRLPOOL CORP COM	Acquisitions	1,800.00	-250,973.29	
		Dispositions	-300.00		51,186.37
C969904101	WILLIAMS SONOMA INC COM	Acquisitions	87.00	-5,265.87	
		Dispositions	-3,569.00		188,768.31
SBFNWV48	WOLSELEY ORD GBP0.108030303	Acquisitions	7,694.00	-429,586.26	
		Dispositions	-5,386.00		290,089.47
S5671519	WOLTERS KLUWER EUR0.12	Acquisitions	2,286.00	-88,042.98	
		Dispositions	-8,383.00		336,036.25
SB5N0P84	WOOD GROUP (JOHN) ORD GBP0.0428571	Acquisitions	50,191.00	-485,748.03	
		Dispositions	-10,400.00		106,667.13
C981475106	WORLD FUEL SERVICE COM STK USD0.01	Acquisitions	100.00	-4,538.68	
		Dispositions	-10,000.00		447,971.01
SB8KF9B4	WPP PLC ORD GBP0.10	Acquisitions	3,915.00	-88,914.82	
		Dispositions	-39,355.00		852,304.88
CG98294104	XL GROUP LTD XL GROUP LTD COM NPV				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ3L30	XYLEM INC 3.25% DUE 11-01-2026	Dispositions	-1,600.00		59,174.71
		Free Receipt	5,300.00		
		Acquisitions	160,000.00	-159,670.40	
		Dispositions	-160,000.00		161,019.20
SB5BSZB3	YANDEX N.V. COM USD0.01 CL 'A	Acquisitions	387.00	-6,288.75	
		Dispositions	-3,019.00		45,493.81
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,000.00

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SCHEDULE SB ATTACHMENTS

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 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.

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“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.

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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	<p>Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided:</p> <p>his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or</p> <p>he is unfit mentally or physically to perform his duties in a satisfactory manner, or</p> <p>his job no longer exists due to any cause and he is not offered other employment by the Company.</p>
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	<p>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:</p> <p>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</p> <p>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.</p>

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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.

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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.

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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.

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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 The Centel minimum benefit equals the sum of (i) and (ii) as follows:
Employee

- (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.

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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.

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- 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 Retirement allowances for all members who retired on or before December 31, 1992 on April 1, 1994 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.

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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.

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Future Plan Changes

No future benefit changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None.

Substantive Commitment

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

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
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Non-Interest Bearing Cash - USD

ARS - Argentine peso	36,205.290	36,205.29	36,205.29
AUD - Australian dollar	48,823.980	48,823.98	48,823.98
BRL - Brazilian real	43,989.290	43,989.29	43,989.29
GBP - British pound sterling	98,952.210	98,952.21	98,952.21
CAD - Canadian dollar	22,540.460	22,540.46	22,540.46
COP - Colombian peso	40,085.020	40,085.02	40,085.02
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	6,469.020	6,469.02	6,469.02
HKD - Hong Kong dollar	25,859.740	25,859.74	25,859.74
IDR - Indonesian rupiah	5,914.550	5,914.55	5,914.55
JPY - Japanese yen	179,565.550	179,565.55	179,565.55
MXN - Mexican peso	60,725.770	60,725.77	60,725.77
TWD - New Taiwan dollar	5.130	5.13	5.13
PLN - Polish zloty	202.050	202.05	202.05
RUB - Russian ruble	21,826.940	21,826.94	21,826.94
SGD - Singapore dollar	8,649.820	8,649.82	8,649.82
ZAR - South African rand	18,617.310	18,617.31	18,617.31
KRW - South Korean won	400.330	400.33	400.33
SEK - Swedish krona	18,088.990	18,088.99	18,088.99
CHF - Swiss franc	44,593.540	44,593.54	44,593.54
THB - Thai baht	12,694.680	12,694.68	12,694.68
USD - United States dollar	375,189.300	375,375.97	375,375.97

Total - all currencies**1,069,585.64****1,069,585.64****Total Non-Interest Bearing Cash - USD****1,069,585.64****1,069,585.64***Receivables - Other - USD*

Pending foreign exchange purchases: Argentine peso	0.000	213,037.18	230,484.17
Pending foreign exchange purchases: Brazilian real	0.000	5,268,180.40	5,272,992.86

** 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
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: British pound sterling	0.000	68,980.08	68,941.45
Pending foreign exchange purchases: Colombian peso	0.000	437,795.82	446,739.97
Pending foreign exchange purchases: Euro	0.000	9,233,838.31	9,245,648.25
Pending foreign exchange purchases: Indian rupee	0.000	846,666.07	835,726.35
Pending foreign exchange purchases: Indonesian rupiah	0.000	270,379.05	271,099.10
Pending foreign exchange purchases: Japanese yen	0.000	171,114.40	169,321.66
Pending foreign exchange purchases: Mexican peso	0.000	259,086.73	259,556.65
Pending foreign exchange purchases: Russian ruble	0.000	209,681.00	210,278.84
Pending foreign exchange purchases: South African rand	0.000	129,181.15	129,281.09
Pending foreign exchange purchases: United States dollar	0.000	30,707,889.66	30,707,889.66
Total - all currencies		47,815,829.85	47,847,960.05
Pending trade sales: Australian dollar	0.000	26,747.05	26,469.41
Pending trade sales: Brazilian real	0.000	7,267.08	7,326.16
Pending trade sales: British pound sterling	0.000	52,504.81	52,710.02
Pending trade sales: Danish krone	0.000	8,646.21	8,636.47
Pending trade sales: Euro	0.000	23,964.97	23,939.02
Pending trade sales: Japanese yen	0.000	16,664.22	16,490.00
Pending trade sales: South African rand	0.000	13,428.83	13,299.91
Pending trade sales: Swedish krona	0.000	2,586.46	2,576.78
Pending trade sales: United States dollar	0.000	43,637,781.97	43,637,781.97
Total - all currencies		43,789,591.60	43,789,229.74
Total Receivables - Other - USD		91,605,421.45	91,637,189.79
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	9,265,823.540	9,265,823.54	9,265,823.54
Total - all currencies		9,265,823.54	9,265,823.54

** 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
Total Interest Bearing Cash - USD		9,265,823.54	9,265,823.54
<i>Certificates of Deposit</i>			
France - USD			
NATIXIS N Y BRH INSTL CTF DEP PROGRAM 3/TRANCHE # TR 725 DTD 09-23-2016 VAR RT CUSIP : 63873FU63	700,000.000	700,000.00	702,839.20
Total France - USD		700,000.00	702,839.20
Japan - USD			
MITSUBISHI UFJ TR & BKG CORP INSTL CTF DEP 766 DTD 09-19-2016 FLTG 09-19-2017 CUSIP : 60682AZ74	300,000.000	300,000.00	300,989.40
NORINCHUKIN BANK INSTL CTF DEP 00113 DTD10-12-2016 VAR RT DUE 10-12-2017 CUSIP : 65602UES3	300,000.000	300,000.00	301,252.50
NORINCHUKIN BK NEW YORK BRH INSTL CTF DEDTD 10-12-2016 VAR RT DUE 10-10-2017 CUSIP : 65602UEQ7	100,000.000	100,000.00	100,414.80
NORINCHUKIN BK NEW YORK BRH INSTL CTF DEP DTD 10-12-2016 VAR RT DUE 10-11-2017 CUSIP : 65602UER5	100,000.000	100,000.00	100,416.00
SUMITOMO MITSUI BKG CORP N Y BRH INSTL CDTD 09-15-2016 1.55222 C/D 09-15-2017 CUSIP : 86563YED1	600,000.000	600,000.00	601,189.20
SUMITOMO MITSUI TR BK LTD NY BRH INSTL CCTF DEP DTD 09-16-2016 VAR RT 9-18-2017 CUSIP : 86564EGU4	700,000.000	700,000.00	701,526.00
Total Japan - USD		2,100,000.00	2,105,787.90
United Kingdom - USD			
BARCLAYS BK PLC NEW YORK BRH DEP DTD 10-06-2016 1.77085% 11-06-2017 CUSIP : 06741X4W5	300,000.000	300,000.00	300,432.30
Total United Kingdom - USD		300,000.00	300,432.30
Total Certificates of Deposit		3,100,000.00	3,109,059.40

*U.S. Government Securities***United States - USD**

7.43 05-01-2023 CUSIP : 99V000N86	3,067.620	3,117.15	3,002.75
FED NATL MTG ASSN GTD MTG POOL #AL1637 ADJ RT DUE 01-01-2037 BEO CUSIP : 3138EHZB1	185,069.440	196,057.94	195,338.94
FEDERAL HOME LN MTG CORP POOL #84-8651 FLTG RATE DUE 09-01-2035 CUSIP : 31300LTG0	131,953.110	139,787.81	139,222.40

** 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
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #848716 FLTG RATE DUE 01-01-2037 CUSIP : 31300LVH5	258,951.000	274,649.91	274,076.32
FEDERAL HOME LN MTG CORP POOL #G30892 5.5% 04-01-2030 BEO CUSIP : 3132J4GA1	429,003.390	483,232.10	477,326.33
FEDERAL HOME LN MTG CORP POOL #G60059 3.5% 02-01-2044 BEO CUSIP : 31335AB49	591,913.970	620,307.33	607,875.52
FEDERAL HOME LN MTG CORP POOL #G60199 4.5% 05-01-2042 BEO CUSIP : 31335AGG7	284,373.730	311,389.23	307,251.88
FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO CUSIP : 31335ATV0	386,232.100	430,166.00	422,731.42
FEDERAL HOME LN MTG CORP POOL #G60587 4%02-01-2046 BEO CUSIP : 31335AUL0	616,360.140	659,505.35	648,675.90
FEDERAL HOME LN MTG CORP POOL #Q27914 3.5% 08-01-2044 BEO CUSIP : 3132M8N77	190,262.430	195,539.23	197,450.54
FEDERAL HOME LN MTG CORP POOL #Q29863 3.5% 11-01-2044 BEO CUSIP : 3132MATU5	0.010	0.01	0.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP : 3138ABXR5	200,538.380	211,677.65	210,440.97
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1971 5% 05-01-2041 BEO CUSIP : 3138AFFM7	211,311.500	234,423.71	232,115.11
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3000 3.5% 12-01-2042 BEO CUSIP : 3138EKKN4	291,995.520	306,777.80	301,126.22
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3433 4% 10-01-2041 BEO CUSIP : 3138EKY74	536,839.470	572,153.44	566,338.79
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4388 ADJ RT DUE 05-01-2039 BEO CUSIP : 3138EL2W2	215,182.840	227,488.60	227,665.59
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5788 5% 05-01-2042 BEO CUSIP : 3138ENNE5	161,201.650	178,757.51	177,208.81
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5955 5% 01-01-2042 BEO CUSIP : 3138ENTM1	204,494.440	227,148.60	224,713.82
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6663 4% 03-01-2039 BEO CUSIP : 3138EPM3	488,032.010	520,821.65	516,381.78
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7359 4% 05-01-2029 BEO CUSIP : 3138EQE99	222,523.260	240,046.96	235,592.05
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP : 99V0006T9	31,186.980	31,159.56	30,542.96
FHLMC GOLD 3.5% MBS 01/12/2045 USD'V8-2084' V82084 3.5 12-01-2045 CUSIP : 3132L7J59	405,208.580	426,165.47	416,274.42
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP : 3128MJMW7	179,866.790	192,260.74	194,232.03
FHLMC GOLD Q36815 4 10-01-2045 CUSIP : 3132QTSD9	795,745.900	850,702.10	837,466.85
FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040 SEDOL : B8GC4J2	51,839.630	51,904.42	52,491.25

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<i>U.S. Government Securities</i>			
United States - USD			
FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG CUSIP : 3137A7VH0	2,985.410	3,067.51	4,200.79
FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042 CUSIP : 3137AKEE7	276,743.820	276,700.60	277,564.09
FHLMC MULTICLASS SER 4532 CL YA 3.5 10-15-2041 CUSIP : 3137BMK62	209,939.010	214,662.64	215,844.09
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 CUSIP : 3133TCE95	54,378.900	54,081.34	56,855.13
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 SEDOL : BYT4K11	81,065.030	80,555.02	80,954.54
FNMA FLTG SER 2010-141 CL FB 12-25-2040 CUSIP : 31398SXN8	568,618.780	568,441.07	569,045.81
FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP : 31396VX29	31,715.600	31,666.04	31,855.12
FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041 CUSIP : 3136A0ZP5	435,158.570	435,294.56	436,204.69
FNMA POOL #254903 5% 10-01-2033 BEO CUSIP : 31371LDG1	469,682.360	523,537.40	517,107.59
FNMA POOL #725027 5% 11-01-2033 BEO CUSIP : 31402CPL0	288,540.640	313,713.64	319,020.05
FNMA POOL #890143 5% 02-01-2039 BEO CUSIP : 31410K5C4	451,285.480	504,366.03	494,024.92
FNMA POOL #890738 3.5% 09-01-2043 BEO CUSIP : 31410LS37	341,469.740	364,572.30	352,717.75
FNMA POOL #995203 5% DUE 07-01-2035 BEO CUSIP : 31416BRY6	253,269.720	280,654.50	279,871.39
FNMA POOL #995240 4.5% 08-01-2037 BEO CUSIP : 31416BS58	431,755.970	472,705.31	467,431.96
FNMA POOL #AB6022 3.5% 08-01-2042 BEO CUSIP : 31417CVQ5	389,850.320	407,576.32	400,552.88
FNMA POOL #AB6802 3.5% 11-01-2042 BEO CUSIP : 31417DRY1	345,368.320	366,845.90	356,181.80
FNMA POOL #AD6431 4.5% 06-01-2040 BEO CUSIP : 31418UED2	335,091.730	366,611.29	365,162.86
FNMA POOL #AE0113 4% 07-01-2040 BEO CUSIP : 31419ADT1	290,448.680	313,094.60	306,057.68
FNMA POOL #AE7685 4% DUE 10-01-2040 BEO CUSIP : 31419JRF7	120,461.620	128,404.57	127,062.91
FNMA POOL #AL8191 4% 12-01-2045 BEO CUSIP : 3138ETC53	488,390.560	532,479.25	517,825.37
FNMA POOL #AP0548 3.5% 07-01-2042 BEO CUSIP : 3138M3TE4	290,814.090	303,446.32	300,361.51
FNMA POOL #AP2422 3.5% 08-01-2042 BEO CUSIP : 3138M5VQ9	247,746.730	259,882.45	255,504.42
FNMA POOL #AY3377 3.5% DUE 04-01-2045 REG CUSIP : 3138YGXF4	422,889.900	444,100.47	434,545.16
FNMA POOL #BD8997 3.5% 11-01-2046 BEO CUSIP : 3140FG7K9	228,000.000	234,804.38	235,519.44
FNMA POOL #MA1689 4% 12-01-2033 BEO CUSIP : 31418A2X5	404,578.400	432,700.70	430,095.16
FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041 SEDOL : BDHDC3	111,042.540	111,216.05	111,247.97
FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041 SEDOL : BYT4MM6	210,339.670	210,273.93	212,332.85
FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043 CUSIP : 3136AEDS3	322,869.390	323,272.96	319,867.03
FNMA REMIC TR 2010-117 CL-FE VAR RATE 1.42356 10-25-2040 CUSIP : 31398NQ80	43,730.810	43,901.63	43,678.68

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2010-135 CL-LF VAR RATE 1.47356 12-25-2040 CUSIP : 31398SD83	94,586.710	95,251.76	94,580.37
FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042 CUSIP : 3136AAAN5	293,025.560	293,300.25	290,920.46
FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO CUSIP : 31397SWJ9	1,008.470	1,022.34	1,216.32
FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041 SEDOL : BDHDB2	177,134.220	178,371.41	177,682.45
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY CUSIP : 01F030611	5,400,000.000	5,555,250.00	5,367,724.20
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4	11,400,000.000	11,930,375.00	11,686,778.40
GNMA POOL #5055 4.5% 05-20-2041 BEO CUSIP : 36202FTL0	617,793.630	674,746.48	671,987.10
GNMA POOL #5334 5% 03-20-2042 BEO CUSIP : 36202F4T0	83,968.970	92,575.78	93,763.36
GNMA POOL #698370 4.5% 07-15-2039 BEO CUSIP : 36296Q2B4	252,226.020	279,754.11	277,849.40
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL : 2384241	14,157.800	14,444.72	14,667.55
GNMAII POOL #8942 SER 2026 1.875% DUE 08-20-2026 REG CUSIP : 36202K5B7	11,113.020	11,325.28	11,112.35
GNMAII POOL #8966 SER 2026 1.875% DUE 09-20-2026 REG CUSIP : 36202K6B6	2,456.840	2,511.68	2,456.08
I/O FNMA 2007-15 CL AI VAR 03-25-2037 SEDOL : BDHDL2	183,865.130	27,579.75	31,258.73
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL : B2NXL95	72,282.730	8,267.32	14,727.24
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP : 83162CNR0	139,965.230	147,488.36	147,848.63
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP : 83162CPA5	96,720.570	99,425.72	103,281.61
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP : 83162CPR8	114,702.850	114,702.85	121,983.04
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP : 83162CVR1	329,971.600	329,971.60	341,932.08
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP : 83162CRL9	224,764.500	231,156.23	242,519.09
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP : 83162CNM1	82,999.930	86,631.17	88,030.55
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP : 83162CPX5	87,482.300	87,482.30	94,302.59
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP : 83162CPN7	112,272.890	112,272.89	119,356.18
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP : 83162CUY7	703,743.040	703,743.04	703,540.36

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<i>U.S. Government Securities</i>			
United States - USD			
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP : 83162CVB6	328,411.930	328,411.93	322,730.40
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP : 83162CVN0	259,823.580	259,823.58	253,876.21
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP : 83162CPL1	104,328.170	104,384.23	112,143.39
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP : 83162CWD1	637,492.570	637,492.57	659,137.35
SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89 01-01-31 CUSIP : 83162CTU7	564,022.190	587,288.11	596,859.56
UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 SEDOL : BVFD6V3	350,000.000	362,236.04	351,678.48
** UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP : 912810RS9	913,000.000	864,806.44	817,063.78
UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024 SEDOL : BZ56VY8	2,100,000.000	2,085,888.04	2,101,389.95
UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026 SEDOL : BD211D1	410,000.000	415,866.28	401,442.11
** UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP : 912810RM2	1,941,000.000	2,153,773.78	1,930,992.20
** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP : 912810RC4	304,000.000	318,285.70	340,194.84
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	2,456,000.000	3,190,397.72	3,128,042.64
** UNITED STATES TREAS BILLS 01-19-2017 DTD07/21/2016 CUSIP : 912796KD0	769,000.000	768,412.74	768,647.79
UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022 SEDOL : B8DFZ68	400,000.000	413,655.53	421,368.02
UNITED STATES TREAS NTS 1.375 BDS 31/08/23 USD100 1.375 DUE 08-31-2023 REG SEDOL : BZ1N767	2,200,000.000	2,179,640.63	2,090,946.00
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026 SEDOL : BDHLRC7	750,000.000	798,657.51	772,692.41
UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG CUSIP : 912828Q37	2,492,000.000	2,505,990.78	2,437,195.93
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG SEDOL : BM7S9P8	2,800,000.000	2,787,099.21	2,850,313.20
UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG SEDOL : BD59XC5	250,000.000	251,320.31	238,193.25
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG SEDOL : BYVVV84	3,600,000.000	3,648,234.37	3,595,219.20
UNITED STATES TREAS NTS DTD 11/15/2016 1% DUE 11-15-2019 REG SEDOL : BZ1BQ08	380,000.000	375,784.38	375,695.36
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG SEDOL : BJT0TY0	3,100,000.000	3,137,194.46	3,211,649.60
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG SEDOL : BZ56W01	5,500,000.000	5,509,683.32	5,540,821.00

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<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG CUSIP : 912828P46	662,000.000	631,946.21	621,116.20
UNITED STATES TREAS NTS TIPS .375 07-15-2023 SEDOL : BCDZ135	1,800,000.000	1,800,073.01	1,887,495.05
UNITED STATES TREAS NTS TREASURY NOTE 1.625% DUE 10-31-2023 REG SEDOL : BDR0DB5	3,580,000.000	3,582,527.33	3,455,258.48
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG SEDOL : BYYRSN3	7,500,000.000	7,315,978.70	7,256,542.50
UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG SEDOL : BDR0D71	4,115,000.000	4,107,284.38	3,997,014.72
US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG SEDOL : BYQLTT6	200,000.000	292,873.71	282,342.81
** UTD STATES TREAS 1.125% DUE 09-30-2021 CUSIP : 912828T34	2,952,000.000	2,905,304.42	2,852,600.25
Total United States - USD		91,585,834.51	90,384,417.12
Total U.S. Government Securities		91,585,834.51	90,384,417.12
<i>Corporate Debt Instruments - Preferred</i>			
France - USD			
SANOFI S A 1.25% DUE 04-10-2018 SEDOL : BBMT982	620,000.000	615,640.79	621,929.44
Total France - USD		615,640.79	621,929.44
Japan - USD			
TOYOTA MTR CR CORP 1.45% DUE 01-12-2018 SEDOL : BYZ64R5	965,000.000	963,677.95	964,901.57
Total Japan - USD		963,677.95	964,901.57
United States - USD			
AMERN HONDA FIN 2.125% DUE 10-10-2018 SEDOL : BFPMV91	530,000.000	537,123.20	535,045.60
BANK OF AMERICA CORP 1.75% DUE 06-05-2018 SEDOL : BYYTD01	1,459,000.000	1,451,320.67	1,461,153.48
BOEING CO 1.875% DUE 06-15-2023 SEDOL : BD723Z5	775,000.000	763,537.75	740,689.20
CHARLES SCHWAB CORP 1.5% DUE 03-10-2018 SEDOL : BVW27D2	1,010,000.000	1,008,727.40	1,011,832.14
CHEVRON CORP NEW 1.344% DUE 11-09-2017 SEDOL : BYQKJM6	690,000.000	690,000.00	690,655.50
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL : BK3NZJ9	720,000.000	729,417.60	728,878.32
HOME DEPOT INC 3.35% DUE 09-15-2025 SEDOL : BZ0V2D4	190,000.000	189,728.30	194,359.17
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL : B5BG4V0	720,000.000	801,180.00	765,487.44
INTERCONTINENTAL 2.75% DUE 12-01-2020 SEDOL : BZ1MWW5	977,000.000	975,905.76	987,275.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL : BYZ6550	740,000.000	737,808.27	740,159.10
MEDTRONIC INC 2.5% DUE 03-15-2020 SEDOL : BYZ6583	450,000.000	449,277.92	454,392.45
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL : BYZ6594	1,325,000.000	1,321,608.09	1,360,994.95
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL : BVG7BT7	350,000.000	349,422.50	343,749.00
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL : BWTM323	365,000.000	363,715.20	361,456.58
PEPSICO INC 1.7% DUE 10-06-2021 SEDOL : BYQ4111	475,000.000	474,363.50	462,780.15
SIMON PPTY GROUP L 2.5% DUE 07-15-2021 SEDOL : BDFY6H6	555,000.000	554,544.90	554,977.25
U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL : BRK0053	920,000.000	941,644.70	926,000.24
UNION PAC CORP 2.75% DUE 03-01-2026 SEDOL : BD31BF2	760,000.000	752,840.80	743,599.96
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL : B433C30	810,000.000	906,940.80	880,457.04
VISA INC 2.8% DUE 12-14-2022 SEDOL : BYPHGM7	590,000.000	589,179.90	594,325.88
VISA INC BNDS 2.2% DUE 12-14-2020 SEDOL : BYPHFD1	705,000.000	704,400.75	705,666.23
WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL : BG48MS3	720,000.000	725,184.00	723,645.36
WELLS FARGO & CO MTN 2.15% 01-30-2020 SEDOL : BXVMD84	730,000.000	729,007.20	725,292.96
Total United States - USD		16,746,879.21	16,692,873.11
Total Corporate Debt Instruments - Preferred		18,326,197.95	18,279,704.12
<i>Corporate Debt Instruments - Other</i>			
Austria - USD			
JBS INVTS GMBH 7.75% DUE 10-28-2020 CUSIP : 46611DAA3	300,000.000	313,934.48	312,750.00
Total Austria - USD		313,934.48	312,750.00
Azerbaijan - USD			
STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030 SEDOL : BWC9V05	272,000.000	266,016.00	274,529.60
Total Azerbaijan - USD		266,016.00	274,529.60
Belgium - USD			
ANHEUSER BUSCH 2.5% DUE 07-15-2022 SEDOL : B9NM5N3	245,000.000	237,338.85	241,302.95
ANHEUSER-BUSCH 2.65% DUE 02-01-2021 SEDOL : BYW89Z7	675,000.000	680,190.75	677,342.93
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL : BYMLHV8	1,275,000.000	1,283,795.25	1,288,082.78

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 CUSIP : 035242AP1	373,000.000	394,999.65	375,914.24
KBC BANK NV 8%-STP SUB 25/01/2023 USD SEDOL : B9FJWG4	400,000.000	440,800.00	420,036.40
Total Belgium - USD		3,037,124.50	3,002,679.30
Brazil - USD			
BANCO DO BRASIL 9 DUE 12-31-2049 CUSIP : P3772WAF9	200,000.000	178,000.00	183,500.00
DEFAULTED SAMARCO MINERACAO SA 4.125% 11-01-2022 CUSIP : P84050AA4	200,000.000	74,500.00	85,000.00
ELDORADO INTL FIN 8.625% DUE 06-16-2021 CUSIP : 284697AA7	475,000.000	450,903.00	382,375.00
** JBS USA LLC / JBS 7.25% DUE 06-01-2021 CUSIP : 466112AF6	125,000.000	128,832.50	128,750.00
MINERVA LUXEMBOURG 6.5% DUE 09-20-2026 CUSIP : 603374AD1	200,000.000	198,192.00	188,000.00
ODEBRECHT FIN LTD 7.125% DUE 06-26-2042 CUSIP : G6710EAL4	200,000.000	79,500.00	108,000.00
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL : B99J925	200,000.000	167,526.00	176,300.00
PETROBRAS GLOBAL 8.375% DUE 05-23-2021 SEDOL : BD96MN6	1,450,000.000	1,435,529.00	1,555,125.00
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL : BF2H6B6	258,000.000	211,366.50	211,160.10
PVTPL MARFRIG HLDGS EUROPE B V SR NT 144A 8% DUE 06-08-2023/06-08-2016 BEO CUSIP : 56656UAH5	200,000.000	197,380.00	200,500.00
PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO CUSIP : 89031RAF3	207,250.000	206,277.80	10,362.50
PVTPL U S J-ACUCAR E ALCOOL S A 144A 9.875% DUE 11-09-2021/05-17-2016 BEO CUSIP : 90346JAB8	173,402.000	241,190.95	137,421.09
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL : B1HMKF0	110,000.000	95,041.83	105,921.20
Total Brazil - USD		3,664,239.58	3,472,414.89
British Virgin Islands - USD			
SINOPEC GROUP 3.25% DUE 04-28-2025 CUSIP : 82938BAC4	200,000.000	198,044.00	191,590.00
Total British Virgin Islands - USD		198,044.00	191,590.00
Canada - USD			
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP : 13645RAX2	211,000.000	211,000.00	243,713.01
CDP FINL INC 3.15% DUE 07-24-2024 CUSIP : 125094AQ5	960,000.000	956,409.60	975,277.44
** EMERA INC 6.75% DUE 06-15-2076 CUSIP : 290876AD3	310,000.000	309,687.50	330,925.00
PVTPL AIR CANADA 2015-1A PTT 144A 3.6% DUE 03-15-2027 CUSIP : 009090AA9	369,693.790	369,693.79	370,433.17

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.75% DUE 05-15-2019 BEO CUSIP : 13643EAF2	260,000.000	271,375.00	287,192.62
** PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 7% DUE 02-15-2021/02-12-2014 BEO CUSIP : 335934AF2	610,000.000	466,606.12	600,850.00
Total Canada - USD		2,584,772.01	2,808,391.24
Cayman Islands - USD			
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP : 92824BAA4	205,000.000	218,038.00	14,288.50
** PVTPL MARFRIG OVERSEAS LTD GTD NT 144A 9.5% DUE 05-04-2020/05-04-2017 BEO CUSIP : 56656PAB9	350,000.000	355,743.18	360,850.00
PVTPL1 ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD 6.35% DUE 06-30-2022 BEO CUSIP : 675757AA6	225,000.000	224,590.50	98,437.50
Total Cayman Islands - USD		798,371.68	473,576.00
Chile - USD			
CODELCO INC 4.25 DUE 07-17-2042 CUSIP : P3143NAQ7	250,000.000	219,732.50	218,191.50
ENERSIS AMERICAS S A 4.0% 10-25-2026 SEDOL : BD0RY76	39,000.000	38,361.96	37,418.94
PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL : BYMYNF3	425,000.000	418,446.50	427,492.63
PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP : 29246QAA3	200,000.000	198,492.00	210,270.00
Total Chile - USD		875,032.96	893,373.07
China - USD			
SINOPEC GROUP 3.5% DUE 05-03-2026 CUSIP : 82939CAD9	200,000.000	198,332.00	195,013.40
Total China - USD		198,332.00	195,013.40
Colombia - USD			
ECOPETROL S A 5.375% DUE 06-26-2026 SEDOL : BYSLBC1	365,000.000	363,775.00	351,312.50
ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL : BDV82X0	72,000.000	73,160.64	74,412.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL : BMQXLW5	159,000.000	152,625.60	130,141.50
** PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO CUSIP : 19533PAB6	350,000.000	350,000.00	304,500.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Colombia - USD			
PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021 SEDOL : B5ZPT52	225,000.000	219,600.00	229,612.50
Total Colombia - USD		1,159,161.24	1,089,978.50
Finland - USD			
** NOKIA CORP 6.625% DUE 05-15-2039 CUSIP : 654902AC9	560,000.000	544,443.62	579,600.00
Total Finland - USD		544,443.62	579,600.00
France - EUR			
CRED AGRICOLE SA 6.5% 23/12/2049 SEDOL : BLBP8B7	700,000.000	808,496.30	753,624.12
Total France - EUR		808,496.30	753,624.12
France - GBP			
CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS' SEDOL : BLBP8L7	100,000.000	157,450.16	122,602.12
Total France - GBP		157,450.16	122,602.12
France - USD			
** ARCELORMITTAL 6.25 DUE 02-25-2022 CUSIP : 03938LAX2	365,000.000	387,478.12	410,625.00
PVTPL NUMERICABLE-SFR S A SR SECD NT 144A 7.375 DUE 05-01-2026/04-11-2016 BEO CUSIP : 67054KAA7	890,000.000	890,700.00	887,775.00
SOCIETE GENERALE FLTG RT 7.375% DUE 12-29-2049 CUSIP : 83368JGK4	200,000.000	200,000.00	192,500.00
Total France - USD		1,478,178.12	1,490,900.00
Germany - USD			
BMW US CAP LLC 1.5% DUE 04-11-2019 SEDOL : BD073H9	485,000.000	484,786.60	480,641.31
DEUTSCHE BK AG 4.25% DUE 10-14-2021 CUSIP : 251541AN8	650,000.000	649,516.50	640,091.40
PVTPL BAYER US FIN LLC NT 144A 1.5% DUE 10-06-2017 BEO SEDOL : BTN2759	775,000.000	778,061.25	774,021.18
PVTPL BMW US CAP LLC NT 144A 2.8% DUE 04-11-2026/04-11-2016 BEO CUSIP : 05565EAH8	0.000	0.00	0.00
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO CUSIP : 82620KAD5	951,000.000	951,000.00	962,687.79
SIEMENS 1.7% DUE 09-15-2021 CUSIP : 82620KAJ2	1,135,000.000	1,133,967.15	1,092,840.43
Total Germany - USD		3,997,331.50	3,950,282.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Greece - USD			
PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO CUSIP : 30257WAA4	425,000.000	430,375.00	425,000.00
Total Greece - USD		430,375.00	425,000.00
Hong Kong - USD			
PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO CUSIP : 00131LAB1	268,000.000	267,659.64	259,342.79
STUDIO CITY CO LTD 7.25% DUE 11-30-2021 CUSIP : 86400GAB5	0.000	0.00	0.00
Total Hong Kong - USD		267,659.64	259,342.79
Hungary - USD			
MAGYAR IMPORT-EXPT 4% DUE 01-30-2020 CUSIP : 55977W2B7	200,000.000	198,588.00	204,960.00
Total Hungary - USD		198,588.00	204,960.00
India - USD			
PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO CUSIP : 30216JAA3	220,000.000	219,852.60	207,260.24
Total India - USD		219,852.60	207,260.24
Indonesia - USD			
PERTAMINA PT 5.625% SNR 20/5/43 USD'REGS SEDOL : B99BSP7	200,000.000	185,500.00	189,520.40
PERUSAHAAN GAS 5.125 DUE 05-16-2024 CUSIP : Y7136YAA8	385,000.000	417,243.75	394,838.29
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP : 71568PAA7	205,000.000	225,397.50	220,887.50
Total Indonesia - USD		828,141.25	805,246.19
Ireland - USD			
** AERCAP GLOBAL FLTG RT 6.5% DUE 06-15-2045 CUSIP : 00773HAA5	325,000.000	331,500.00	322,968.75
PVTPL ARD FIN S A SR SECD TOGGLE NT USD 144A 7.125 DUE 09-15-2023/09-16-2016 BEO CUSIP : 00191AAB2	750,000.000	753,506.25	743,437.50
SMURFIT CAP FDG 7.5% DUE 11-20-2025 CUSIP : 832724AB4	670,000.000	767,170.68	773,850.00
Total Ireland - USD		1,852,176.93	1,840,256.25
Israel - USD			
ISRAEL ELEC CORP 144A 5.0% 12/11/2024 SEDOL : BSKPFS3	200,000.000	198,062.00	205,944.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Israel - USD			
TEVA 2.2% DUE 07-21-2021 SEDOL : BD3GP11	890,000.000	888,531.50	854,917.98
TEVA 2.8% DUE 07-21-2023 SEDOL : BD3GP22	870,000.000	867,094.20	819,943.68
** TEVA 3.15% DUE 10-01-2026 SEDOL : BD3GT31	909,000.000	905,109.65	838,477.96
Total Israel - USD		2,858,797.35	2,719,283.62
Jamaica - USD			
DIGICEL GROUP LTD 8.25 DUE 09-30-2020 SEDOL : B8K3F98	200,000.000	176,400.00	167,500.00
** PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO CUSIP : 25380QAH2	370,000.000	321,737.50	318,200.00
PVTPL DIGICEL GROUP LTD 7.125 DUE 04-01-2022 CUSIP : 25380WAF3	535,000.000	527,082.48	397,237.50
Total Jamaica - USD		1,025,219.98	882,937.50
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BND5 09-13-2021 SEDOL : BYW4290	450,000.000	450,000.00	437,269.50
MIZUHO FINL GROUP FLTGT RT 2.25956% DUE 09-13-2021 CUSIP : 60687YAF6	400,000.000	400,000.00	400,805.20
PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO CUSIP : 471105AA4	815,000.000	826,312.20	818,856.58
Total Japan - USD		1,676,312.20	1,656,931.28
Kazakhstan - USD			
JSC NATIONAL COMPANY KAZMUNAYGAS 4.4 04-30-2023 CUSIP : Y44709AA4	200,000.000	180,000.00	192,000.00
PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP : 25159XAB9	255,000.000	253,594.95	241,041.30
TENGIZCHEVROIL FIN 4% DUE 08-15-2026 CUSIP : 88034QAA5	200,000.000	198,570.00	185,500.00
Total Kazakhstan - USD		632,164.95	618,541.30
Kuwait - USD			
EQUATE 4.25% DUE 11-03-2026 CUSIP : 29441WAC9	200,000.000	197,562.00	188,750.00
Total Kuwait - USD		197,562.00	188,750.00
Luxembourg - USD			
ANDRADE GUTIERREZ 4% DUE 04-30-2018 SEDOL : B907NR1	200,000.000	198,880.00	159,000.00
INTELSAT 6.75% DUE 06-01-2018 CUSIP : 458204AN4	375,000.000	333,000.00	271,875.00
PVTPL WIND ACQSTN FIN S A GTD SR NT144A 7.375 DUE 04-23-2021/04-23-2017 BEO CUSIP : 97314XAK0	460,000.000	474,218.18	469,200.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Total Luxembourg - USD		1,006,098.18	900,075.00
Mexico - USD			
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG SEDOL : B8GJW66	365,000.000	362,908.55	357,832.86
PETROLEOS 4.625% DUE 09-21-2023 SEDOL : BDHDPY1	1,559,000.000	1,559,000.00	1,463,105.91
SERVICIOS 9.875% DUE 04-06-2021 SEDOL : B5NV220	74,000.000	68,074.80	74,518.00
TELEFONOS DE MEX S 5.5 DUE 11-15-2019 SEDOL : B45Z4N8	1,020,000.000	1,165,513.20	1,110,487.26
Total Mexico - USD		3,155,496.55	3,005,944.03
Mongolia - USD			
TRADE & DEV BK 9.375% DUE 05-19-2020 SEDOL : BXRTM48	200,000.000	200,000.00	186,722.00
Total Mongolia - USD		200,000.00	186,722.00
Morocco - USD			
OCP S A 5.625% DUE 04-25-2024 CUSIP : 67091TAA3	200,000.000	198,118.00	206,010.00
Total Morocco - USD		198,118.00	206,010.00
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL : BJBQCW5	200,000.000	259,253.06	238,688.48
Total Netherlands - EUR		259,253.06	238,688.48
Netherlands - USD			
ALTICE FING S A 7.5% DUE 05-15-2026 CUSIP : 02154CAE3	500,000.000	497,750.00	506,875.00
COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG CUSIP : 21684AAA4	1,200,000.000	1,261,313.56	1,256,630.40
** PVTPAL ALTICE S A BD 7.75 DUE 05-15-2022 CUSIP : 02154VAA9	575,000.000	575,221.06	602,312.50
PVTPAL MYRIAD INTL HLDGS B V GTD NT 6 DUE 07-18-2020 SEDOL : BCBV6D0	200,000.000	200,000.00	215,660.00
PVTPAL VTR FIN B V SR SECD NT 6.875 DUE 01-15-2024 CUSIP : 918370AB3	310,000.000	306,125.00	314,650.00
PVTPAL ZIGGO SECD FIN B V SR SECD NT 144A5.5% DUE 01-15-2027/09-23-2016 BEO CUSIP : 98954NAA7	425,000.000	425,000.00	408,000.00
RABOBANK 8.4%-STP T1 PERP USD100000 SEDOL : 6A39AEU	300,000.000	329,250.00	309,248.10
RABOBANK NEDERLAND TRANCHE # TR 00078 3.95% BD DUE 11-09-2022 REG CUSIP : 21685WDF1	250,000.000	257,135.00	255,866.00
SHELL INTL FIN B V 1.375% DUE 05-10-2019 SEDOL : BDB2XQ2	1,070,000.000	1,067,624.60	1,057,056.21
** SHELL INTL FIN B V 1.75% DUE 09-12-2021 CUSIP : 822582BW1	533,000.000	531,150.49	515,257.49

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - USD			
SHELL INTL FIN B V 1.875% DUE 05-10-2021 SEDOL : BDB2XL7	715,000.000	711,103.25	696,716.02
Total Netherlands - USD		6,161,672.96	6,138,271.72
Nigeria - USD			
PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO CUSIP : 44963LAA4	200,000.000	200,000.00	200,255.80
Total Nigeria - USD		200,000.00	200,255.80
Peru - USD			
PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL : B9JFKY2	200,000.000	193,000.00	199,000.00
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066	260,000.000	321,230.00	298,367.68
Total Peru - USD		514,230.00	497,367.68
Poland - USD			
#REORG/CEDC FIN PLAN OF REORG CEDC FIN 3X29AMH 02-17-2017 CUSIP : 15080BAD8	1.000	3.48	0.30
Total Poland - USD		3.48	0.30
South Africa - USD			
MTN MAURITIUS 6.5% DUE 10-13-2026 CUSIP : 55377XAB2	200,000.000	200,000.00	193,000.00
Total South Africa - USD		200,000.00	193,000.00
Spain - EUR			
TELEFONICA MTN 4.75% 07/02/2017 SEDOL : B5MD6Z8	200,000.000	271,820.13	214,064.13
Total Spain - EUR		271,820.13	214,064.13
Sweden - USD			
ERICSSON 4.125% DUE 05-15-2022 CUSIP : 294829AA4	386,000.000	383,077.64	389,277.91
PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS BOOK ENTRY 1.625% 05-15-2018 CUSIP : 65557FAG1	790,000.000	786,729.40	788,482.41
** PVTPL STENA AB 144A 7% DUE 02-01-2024 BEO CUSIP : 858577AR0	350,000.000	347,429.69	281,750.00
PVTPL STENA INTL S A GTD SR SECD NT 144A5.75% DUE 03-01-2024 BEO CUSIP : 85858EAA1	200,000.000	193,991.67	162,500.00
Total Sweden - USD		1,711,228.40	1,622,010.32
Switzerland - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Switzerland - USD			
CONS ENERGY FIN S 6.75% DUE 10-15-2019 CUSIP : 20914UAB2	200,000.000	196,500.00	198,000.00
PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO CUSIP : 90351DAA5	565,000.000	564,033.85	566,502.34
TRANSOCEAN INC SR NT 2.5 10-15-2017 CUSIP : 893830BD0	265,000.000	241,749.31	264,867.50
UBS AG STAMFORD 1.375% DUE 08-14-2017 SEDOL : BYXSHB8	465,000.000	464,102.55	464,923.28
Total Switzerland - USD		1,466,385.71	1,494,293.12
Trinidad and Tobago - USD			
TRINIDAD 5.25% DUE 11-04-2027 CUSIP : 89636DAA4	200,000.000	196,640.00	196,500.00
Total Trinidad and Tobago - USD		196,640.00	196,500.00
Turkey - USD			
TURKIYE VAKIFLAR 6% SUB 01/11/2022 USD'REGS' SEDOL : B8W5RZ2	200,000.000	200,376.00	186,086.20
Total Turkey - USD		200,376.00	186,086.20
United Kingdom - EUR			
BARCLAYS PLC 8.0% 15/12/2049 SEDOL : BH4P3B1	400,000.000	481,826.81	432,063.82
Total United Kingdom - EUR		481,826.81	432,063.82
United Kingdom - GBP			
LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 SEDOL : BKX5B08	900,000.000	1,469,371.59	1,149,681.62
Total United Kingdom - GBP		1,469,371.59	1,149,681.62
United Kingdom - USD			
** #REORG/AVANTI COMMUNICATIONS MANDATORY EXCHANGE AVANTI 4711A1B 01-26-2017 CUSIP : 05351LAE7	695,500.000	544,228.75	531,188.12
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL : B8FPM87	600,000.000	702,400.00	658,650.00
BP CAP MKTS P L C 1.375% DUE 11-06-2017 SEDOL : BG48QJ2	965,000.000	961,747.95	965,107.12
HBOS PLC FRN LT2 09/17 USD1000'0031' SEDOL : B1YKFG3	400,000.000	340,000.00	399,591.60
HSBC HLDGS PLC 2.65% DUE 01-05-2022 SEDOL : BDCVWX8	200,000.000	199,812.00	194,920.80
HSBC HLDGS PLC FLTGT RT 2.64983% DUE 01-05-2022 SEDOL : BDCVX46	200,000.000	200,000.00	202,474.60
LEEK FIN NO 18 PLC FLTGT RT 1.12067% DUE 09-21-2038 CUSIP : 52426KAC6	378,520.000	386,658.18	407,775.43
PVPTL B A T INTL FIN PLC 1.85% DUE 06-15-2018 BEO CUSIP : 05530QAM2	785,000.000	784,544.70	785,092.63

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP : 05523RAB3	515,000.000	566,603.00	554,786.84
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO SEDOL : B89X2P4	630,000.000	787,500.00	778,776.39
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO CUSIP : 05530QAG5	1,075,000.000	1,073,301.50	1,082,224.00
PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO CUSIP : 453140AD7	50,000.000	51,549.50	50,426.25
** PVTPL INMARSAT FIN PLC GTD SR NT 144A 6.5% DUE 10-01-2024/09-22-2016 BEO CUSIP : 45763PAF3	325,000.000	326,750.00	325,812.50
PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO CUSIP : 539473AE8	200,000.000	200,000.00	267,500.00
STD CHARTERED PLC FLTG RT 2.30839% DUE 08-19-2019 CUSIP : 853254BD1	400,000.000	400,000.00	401,614.00
Total United Kingdom - USD		7,525,095.58	7,605,940.28
United States - EUR			
MORGAN STANLEY FRN SNR MTN 01/17 EUR50000 SEDOL : B1N3M95	100,000.000	121,815.41	106,125.61
Total United States - EUR		121,815.41	106,125.61
United States - USD			
#REORG/ CHAPARRAL BANKRUPCY CHAPARRAL 2F13A22 2F15A82 03-21-2017 CUSIP : 15942RAD1	600,000.000	402,140.71	498,000.00
** #REORG/CATALYST PAPER WORTHLESS 05-25-2017 CUSIP : 14889BAB8	435,000.000	361,749.11	278,400.00
1ST UN CORP BD STEP UP 08-01-2026 CUSIP : 337358BH7	54,000.000	62,979.66	67,476.02
21ST CENTY FOX 7.9% DUE 12-01-2095 CUSIP : 90131HBS3	205,000.000	285,140.45	251,543.61
21ST CENTY FOX 8.25% DUE 10-17-2096 CUSIP : 90131HBT1	225,000.000	317,385.00	288,273.82
5TH 3RD BK CIN OH 2.3% DUE 03-15-2019 SEDOL : BYSXRL8	750,000.000	749,827.50	755,272.50
ABBOTT LABS 2.35% DUE 11-22-2019 SEDOL : BYQHX47	970,000.000	969,049.40	970,792.49
ABBVIE INC 2% DUE 11-06-2018 SEDOL : BCZZRL3	1,500,000.000	1,501,065.00	1,503,114.00
ABBVIE INC 2.5% 05-14-2020 SEDOL : BXDZFW8	100,000.000	99,590.00	99,766.30
ABBVIE INC 3.2% 11-06-2022 SEDOL : BXDZFW9	415,000.000	414,182.45	415,033.20
ABBVIE INC 3.2% DUE 05-14-2026 CUSIP : 00287YAY5	281,000.000	279,926.58	266,950.00
ABBVIE INC 3.6% 05-14-2025 SEDOL : BXDZFX0	100,000.000	99,825.00	98,803.30
ABBVIE INC FIXED 1.8% DUE 05-14-2018 SEDOL : BXC32H8	200,000.000	199,796.00	199,874.80
ACE INA HLDGS INC 2.875% DUE 11-03-2022 SEDOL : BYSRN89	600,000.000	599,244.00	605,328.00
ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP : 007903AX5	500,000.000	452,292.08	535,000.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AECOM 5.75% DUE 10-15-2022 CUSIP : 00766TAB6	345,000.000	358,800.00	361,387.50
** AES CORP 6% DUE 05-15-2026 CUSIP : 00130HBX2	65,000.000	65,000.00	63,862.50
** AES CORP NT FLTG RATE DUE 06-01-2019/06-01-2016 REG CUSIP : 00130HBV6	89,000.000	88,777.50	88,332.50
AETNA INC NEW 2.4% DUE 06-15-2021 SEDOL : BDD0JL1	903,000.000	902,909.70	895,763.35
AK STL CORP 7.5% DUE 07-15-2023 CUSIP : 001546AT7	460,000.000	471,812.50	500,250.00
AK STL CORP FIXED 7.625% DUE 10-01-2021 CUSIP : 001546AS9	395,000.000	378,706.25	410,800.00
ALLY FINL INC GTD NT 6.25 DUE 12-01-2017 SEDOL : B6R31L1	200,000.000	195,250.00	207,250.00
ALTA MESA HLDGS LP / ALTA MESA FIN SVCS CORP SR NT SER B 9.625 10-15-2018 CUSIP : 021332AC5	385,000.000	362,037.50	381,150.00
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL : BYN6819	270,000.000	279,358.20	285,191.55
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 CUSIP : 023770AA8	342,884.680	342,884.68	339,455.83
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP : 026874DF1	321,000.000	318,627.81	329,686.26
AMERIGAS PARTNERS 5.625% DUE 05-20-2024 CUSIP : 030981AH7	315,000.000	318,675.00	311,062.50
AMERISOURCEBERGEN 1.15% DUE 05-15-2017 SEDOL : BMSSLQ2	725,000.000	722,970.00	724,873.85
AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025 CUSIP : 023772AB2	214,323.140	214,323.14	220,752.83
AMGEN INC 1.85% DUE 08-19-2021 CUSIP : 031162CG3	550,000.000	549,400.50	528,830.50
ANADARKO PETE CORP 4.85% DUE 03-15-2021 SEDOL : BD5FGF7	340,000.000	339,911.60	362,001.40
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL : BD1DGJ9	295,000.000	294,085.50	322,623.21
ANADARKO PETE CORP 6.95% DUE 06-15-2019 SEDOL : B96B2C5	910,000.000	1,082,900.00	1,004,221.40
ANADARKO PETE CORP ZERO CPN 0% DUE 10-10-2036 CUSIP : 032511BB2	2,000,000.000	705,000.00	787,500.00
ANTERO RESOURCES COR 5.125% 12-01-2022 CUSIP : 03674XAC0	350,000.000	315,290.63	355,250.00
APPLE INC 2.85% DUE 05-06-2021 CUSIP : 037833AR1	150,000.000	153,288.00	153,342.90
APPLE INC 3.25% DUE 02-23-2026 CUSIP : 037833BY5	1,030,000.000	1,027,734.00	1,036,470.46
** AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP : 00209TAB1	431,000.000	609,072.97	583,844.66
AT&T INC 2.45% DUE 06-30-2020 SEDOL : BX2K4H3	745,000.000	744,620.05	737,839.06
AT&T INC 3.4% DUE 05-15-2025 CUSIP : 00206RCN0	169,000.000	161,231.07	162,356.10
AT&T INC 3.95% DUE 01-15-2025 SEDOL : BD20MK2	245,000.000	257,808.60	244,834.14
AT&T INC 4.125% DUE 02-17-2026 SEDOL : BYMLXJ8	740,000.000	739,511.60	745,382.76
AT&T INC SR NT 144A ZERO CPN CORP BD DUE 11-27-2022 CUSIP : 00206RAE2	1,000,000.000	773,750.00	796,275.00
BANC AMER 6% DUE 03-25-2036 CUSIP : 05948K3J6	142,788.460	87,009.15	117,484.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL : BD5FYQ4	670,000.000	670,000.00	638,494.59
BANK AMER CORP 3.5% DUE 04-19-2026 CUSIP : 06051GFX2	400,000.000	399,940.26	394,945.60
BANK AMER CORP 4% DUE 01-22-2025 SEDOL : BVV2M05	710,000.000	714,280.19	709,977.99
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL : BZ013F3	760,000.000	760,000.00	758,327.24
BANK AMER CORP 5.625% DUE 07-01-2020 SEDOL : B60SJP3	675,000.000	771,977.25	743,669.10
BANK AMER CORP 5.7% DUE 01-24-2022 SEDOL : B93Q397	620,000.000	719,627.80	698,066.06
BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023 SEDOL : BDGM1G3	550,000.000	549,043.00	523,906.90
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL : BWX8CJ7	395,000.000	391,776.80	391,540.59
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL : BG49KX7	690,000.000	698,797.50	696,078.90
BANK ONE CAP III 8.75% DUE 09-01-2030 CUSIP : 06423KAA9	200,000.000	292,387.50	284,837.80
BARRETT BILL CORP 7 DUE 10-15-2022 REG CUSIP : 06846NAD6	365,000.000	291,412.50	318,462.50
BECTON DICKINSON & 2.675% DUE 12-15-2019 SEDOL : BTDFTZ2	360,000.000	360,000.00	366,449.04
BERKSHIRE HATHAWAY 1.7% DUE 03-15-2019 SEDOL : BZ58809	455,000.000	454,654.20	454,794.80
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023 SEDOL : BDB5JF2	910,000.000	907,524.80	906,988.81
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 CUSIP : 084659AD3	361,000.000	377,216.12	367,396.55
BEVERAGES & MORE 10% DUE 11-15-2018 CUSIP : 08782TAG8	475,000.000	469,870.53	446,500.00
BLACKSTONE HLDGS FIN L L C SR NT 6.625% DUE 08-15-2019 BEO CUSIP : 09256BAA5	508,000.000	562,101.97	566,475.37
** BLUE CUBE SPINCO 10% DUE 10-15-2025 CUSIP : 095370AD4	315,000.000	372,881.25	374,850.00
BMC SOFTWARE, INC BMC SOFTWARE 8/13 TERMLOAN DUE 09-10-2020 BEO CUSIP : 05578NAD2	0.000	0.00	0.00
BOXER PARENT CO INC SR CONTINGENT CASH PAY NT 144A 9 DUE 10-15-2019 CUSIP : 103186AA0	100,000.000	90,500.00	91,250.00
** BRINKER INTL INC 5% DUE 10-01-2024 CUSIP : 109641AH3	290,000.000	290,187.50	290,000.00
BRUCE MANSFIELD 6.85% DUE 06-01-2034 SEDOL : B290VL2	670,689.020	726,847.25	214,620.49
BSTN PPTYS LTD 2.75% DUE 10-01-2026 CUSIP : 10112RAY0	471,000.000	467,566.41	434,557.31
BSTN SCIENTIFIC 2.65% DUE 10-01-2018 SEDOL : BCZTLF7	660,000.000	665,583.60	668,623.56
CAESARS ENTMT OPER CO INC 12.75% DUE 04-15-2018 IN DEFAULT CUSIP : 12768RAA5	375,000.000	285,484.91	244,687.50
CAESARS GROWTH 9.375% DUE 05-01-2022 CUSIP : 12768WAB2	300,000.000	321,000.00	321,000.00
CALIFORNIA RESOURCES CORPORATION TERM LOAN SR SECD 1ST LIEN DUE 08-02-2023 BEO CUSIP : LX1541981	210,000.000	207,900.00	222,600.00
CAP 1 BK USA NATL 2.3% DUE 06-05-2019 SEDOL : BN7ZYX9	600,000.000	599,334.00	602,202.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARROLS RESTAURANT 8% DUE 05-01-2022 CUSIP : 14574XAD6	325,000.000	343,687.50	351,812.50
CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B CUSIP : 15134NAE6	224,437.500	222,193.12	215,299.75
CHASE ISSUANCE TR 1.06% DUE 09-16-2019 CUSIP : 161571HH0	549,000.000	548,952.68	548,509.19
** CHEMOURS CO 7% DUE 05-15-2025 CUSIP : 163851AD0	370,000.000	321,049.00	364,450.00
CHES ENERGY SR NT 6.625 DUE 08-15-2020 CUSIP : 165167CF2	210,000.000	180,075.00	203,175.00
CHINOS INTER HLDGS A INC SR PIK TOGGLE NT 144A 7.75 DUE 05-01-2019/11-04-2013 CUSIP : 16961UAA4	467,326.000	359,450.00	147,207.69
CHS / CMNTY HEALTH SYS INC SR SECD NT 5.125 DUE 08-15-2018 CUSIP : 12543DAR1	125,000.000	124,375.00	121,875.00
** CHS / CMNTY HLTH 8% DUE 11-15-2019 CUSIP : 12543DAL4	425,000.000	379,125.00	334,687.50
CISCO SYS INC 2.2% BNDS 09-20-2016 CUSIP : 17275RBH4	780,000.000	778,393.20	749,649.42
CISCO SYS INC 2.2% DUE 02-28-2021 CUSIP : 17275RBD3	765,000.000	763,531.20	760,936.32
** CITIGROUP INC 2.7% DUE 03-30-2021 CUSIP : 172967KK6	323,000.000	322,616.13	322,605.94
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4	815,000.000	814,519.15	781,105.78
CITIGROUP INC 3.4% DUE 05-01-2026 CUSIP : 172967KN0	213,000.000	212,586.54	207,166.14
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69	145,000.000	146,925.60	146,087.94
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	590,000.000	591,152.84	598,195.10
CITIGROUP INC 4.6% DUE 03-09-2026 SEDOL : BZ57VQ3	805,000.000	813,155.32	829,738.46
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL : BDT7Y00	440,000.000	497,525.60	481,003.16
CITIGROUP INC SR NT FLTG RATE DUE 09-01-2023/09-01-2022 REG CUSIP : 172967KX8	195,000.000	194,383.80	195,872.62
CITIZENS BK MEDIUM 2.55% DUE 05-13-2021 SEDOL : BZ6VPH3	560,000.000	559,479.20	557,254.32
CLEAR CHANNEL 10% DUE 01-15-2018 CUSIP : 184502BT8	475,000.000	369,096.59	345,562.50
** CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP : 18451QAL2	600,000.000	623,970.37	588,000.00
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP : 18600TAA0	413,000.000	381,996.04	398,762.23
CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL : B1FH615	507,344.930	340,396.02	486,614.82
CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 SEDOL : BD60P98	200,399.280	162,386.05	194,813.55
CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG CUSIP : 07388QAE9	470,953.120	548,807.56	480,063.70
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG SEDOL : BZ0C3Q7	115,461.290	114,703.59	117,827.55

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CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL : B7M9252	11,682.970	10,410.65	12,033.49
CMO COBALT CMBS COML MTG TR 2007-C3 DUE 05-15-2046 REG CUSIP : 19075DAE1	664,635.310	732,116.15	674,162.85
CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049/04-10-2017 BEO CUSIP : 20047RAE3	640,453.750	704,664.14	649,469.41
CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046 CUSIP : 20048EAV3	800,000.000	823,973.87	802,318.40
CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG SEDOL : B2Q9059	319,206.110	316,649.96	326,367.18
CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO CUSIP : 22544QAE9	388,524.120	407,525.38	390,860.70
CMO CR SUISSE COML MTG TR SER 2007-C5 DUE 09-15-2040 REG CUSIP : 22546BAF7	342,493.790	370,155.85	348,487.77
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL : B7XY5G8	39,694.030	23,028.69	34,260.95
CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHURCTF 2A-1 DUE 07-19-2044 REG CUSIP : 23332UBF0	115,897.960	117,491.37	114,679.06
CMO GREENWICH CAPITAL COML FDG CORP SER 2007-GG11 CL A4 5.736 DUE 12-10-2049REG CUSIP : 20173VAE0	888,899.670	993,042.60	904,482.08
CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP : 36228FNB8	2,717.950	2,768.04	2,768.88
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	783,598.810	690,721.05	784,003.93
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP : 362341XG9	51,290.900	46,373.90	50,614.27
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL : B0MTJR4	12,833.860	11,845.23	13,257.36
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL : B0MDV36	159,937.630	116,804.45	160,051.99
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG SEDOL : B3K7Y43	343,163.350	394,101.64	346,273.44
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL : B3CCK26	31,990.540	22,393.24	27,481.83
CMO INDMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP : 45660UAQ2	30,932.980	31,486.47	26,947.08
CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO CUSIP : 46646GAA5	1,300,000.000	1,326,660.40	1,264,976.70

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United States - USD			
CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49 CUSIP : 46631BAE5	609,612.070	674,258.02	614,670.02
CMO J P MORGAN CHASE COMMERCIAL MORTGAGE SEC SER 2006-LDP9 CL A3 5.336 05-15-47 SEDOL : B7JMN28	38,769.420	39,057.28	38,720.30
CMO JPMBB COML MTG SECS TR 2013-C15 CL A-4 4.096% DUE 11-15-2045 BEO CUSIP : 46640NAD0	320,000.000	362,312.50	344,664.64
CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG CUSIP : 55312TAD5	560,915.770	587,534.77	563,249.18
CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL : B82N347	178,889.850	140,830.95	172,549.46
CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A DUE 08-14-2045 SEDOL : B5LF6Y4	160,214.330	184,265.24	160,742.08
CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG CUSIP : 12623SAE0	1,038,000.000	1,055,602.30	1,050,434.20
CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL : B3D07Z1	71,869.420	59,651.64	30,772.47
CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP : 76113MAB1	594,794.700	273,938.61	277,630.54
CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP : 83162CRG0	147,121.760	147,121.76	161,492.61
CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG SEDOL : B8KCX02	125,026.020	89,198.27	120,756.01
CMO WACHOVIA BK COML MTG TR COML MTG 5.5DUE 04-15-2047 REG CUSIP : 92978TAF8	665,000.000	726,531.25	670,092.57
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL : B3VLSB9	80,292.530	48,275.89	77,445.76
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP : 929227LE4	96,663.900	82,941.74	94,498.15
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP : 949803AA8	54,146.900	45,144.94	53,824.62
CNH EQUIP TR 1.63% DUE 08-15-2021 CUSIP : 12594DAD0	328,000.000	327,917.80	327,675.28
COCA COLA CO 1.55% DUE 09-01-2021 SEDOL : BZCGNN4	770,000.000	769,153.00	748,040.37
COLUMBIA PIPELN 2.45% DUE 06-01-2018 SEDOL : BZ6VTF9	770,000.000	769,815.20	774,140.29
COLUMBIA PIPELN 3.3% DUE 06-01-2020 SEDOL : BD05TJ7	400,000.000	399,280.00	405,620.40
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP : 20030NBS9	910,000.000	908,289.20	904,181.46
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP : 20030NAX9	156,000.000	195,109.20	199,050.38
COMMUNICATIONS 8.25% DUE 10-15-2023 CUSIP : 20341WAD7	180,000.000	162,900.00	189,000.00

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United States - USD			
COMMUNICATIONS SALES & LEASING INC TERM LOAN BANK DUE 10-24-2022 BEO CUSIP : 20341UAC3	505,000.000	507,525.00	507,403.80
CONOCOPHILLIPS CO 4.2% DUE 03-15-2021 SEDOL : BZ78LB9	820,000.000	819,590.00	870,135.62
CONSTELLATION 3.7% DUE 12-06-2026 SEDOL : BDDWHX5	300,000.000	299,727.00	297,375.00
CONTL AIRLINES 2012-A 4.15% 04-11-2024 CUSIP : 210795PZ7	417,178.260	422,932.36	442,208.95
CONTL RES INC 4.5 DUE 04-15-2023 CUSIP : 212015AL5	135,000.000	99,586.61	131,287.50
** COVANTA HLDG CORP 5.875% DUE 03-01-2024 CUSIP : 22282EAF9	325,000.000	324,751.08	316,875.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL : BRK8CH3	685,000.000	683,924.55	687,262.56
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER VAR RT DUE 01-29-2018 CUSIP : 22546QAU1	1,200,000.000	1,200,000.00	1,203,492.00
CST BRANDS INC 5% DUE 05-01-2023 CUSIP : 12646RAB1	255,000.000	253,697.71	263,925.00
CVS HEALTH CORP 4.75% DUE 12-01-2022 SEDOL : BD3JDL6	1,055,000.000	1,141,910.47	1,147,683.86
DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 CUSIP : 23311VAD9	370,000.000	332,325.11	355,015.00
** DEFAULTED CAESARS ENTERTAINMENT OPERATING CO 0.0% DUE 12-31-2040 CUSIP : 413627BL3	475,000.000	495,485.75	477,375.00
DEFAULTED MAGNETATION LLC/FIXED 0% DUE 12-31-2040 CUSIP : 559417AA8	251,000.000	215,081.47	25.10
DELL INTERNATIONAL LLC TERM LOAN B DUE 09-07-2023 BEO CUSIP : 24702NAL4	325,000.000	327,437.50	327,640.62
DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP : 247358AA2	228,921.330	248,951.94	242,656.61
DELTA AIR LINES 5.3% DUE 10-15-2020 CUSIP : 24736WAA8	185,725.380	187,350.49	196,868.90
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 SEDOL : BD96MF8	775,000.000	774,806.25	789,381.68
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL : BD96MQ9	50,000.000	49,985.50	51,449.65
DISH DBS CORP 7.75% DUE 07-01-2026 CUSIP : 25470XAY1	775,000.000	824,406.25	855,406.25
DOLLAR TREE INC 5.75% DUE 03-01-2023 CUSIP : 256746AB4	305,000.000	327,112.50	325,587.50
DOMINION RES INC 1.6% DUE 08-15-2019 SEDOL : BDBYBX1	480,000.000	479,956.80	473,838.24
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP : 257469AJ5	280,000.000	309,246.37	298,507.72
DUE 08-17-2021 BEO CUSIP : 16516FAF6	285,000.000	287,375.00	301,957.50
DUKE ENERGY CORP 2.65% DUE 09-01-2026 CUSIP : 26441CAS4	361,000.000	359,888.12	335,063.95
** DYNEGY INC NEW DEL 7.625% DUE 11-01-2024 CUSIP : 26817RAP3	360,000.000	379,800.00	331,200.00
EDISON INTL 2.95% DUE 03-15-2023 SEDOL : BZB2D77	740,000.000	739,696.10	736,764.72
ENERGY TRANSFER 4.05% DUE 03-15-2025 SEDOL : BWC4XX7	765,000.000	764,372.70	739,440.59
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL : BDWGT0	725,000.000	747,569.25	748,265.25

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL : BYQ2KJ6	500,000.000	496,375.00	503,725.00
ENERGYSOLUTIONS LLC TERM LOAN B DUE 05-29-2020 BEO CUSIP : 29276MAG2	261,101.770	255,994.38	263,060.03
ENGILITY CORP 8.875% DUE 09-01-2024 CUSIP : 29285XAC6	120,000.000	120,925.00	123,300.00
ENTERGY GULF STS 3.95% DUE 10-01-2020 SEDOL : B4R1Z64	865,000.000	928,516.95	904,226.02
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL : BRKFLN3	410,000.000	415,945.00	409,840.51
** ENTERPRISE PRODS 4.05% DUE 02-15-2022 CUSIP : 29379VAU7	219,000.000	223,581.48	229,944.52
EXELON CORP 2.85% DUE 06-15-2020 SEDOL : BZ0C8V7	425,000.000	424,919.25	429,753.63
EXELON CORP 5.1% DUE 06-15-2045 CUSIP : 30161NAS0	288,000.000	326,044.80	304,408.51
EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 SEDOL : BYZ5JF5	590,000.000	589,887.90	597,723.10
EXPRESS SCRIPTS 3% DUE 07-15-2023 SEDOL : BZ5YJZ9	755,000.000	754,328.05	732,561.40
EXPRESS SCRIPTS 3.4% DUE 03-01-2027 CUSIP : 30219GAN8	639,000.000	638,738.01	605,030.12
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 CUSIP : 316773CT5	337,000.000	336,565.27	340,370.00
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL : B02FN14	135,000.000	196,403.40	182,089.49
FORD MTR CR CO LLC 1.461% DUE 03-27-2017 SEDOL : BYZ5JT9	690,000.000	690,000.00	690,171.12
FORD MTR CR CO LLC 4.25% DUE 09-20-2022 SEDOL : B8L4S57	675,000.000	713,718.00	698,313.15
** FRONTIER 11% DUE 09-15-2025 CUSIP : 35906AAZ1	865,000.000	885,543.75	867,162.50
GE CAP INTL FDG CO 3.373% DUE 11-15-2025 SEDOL : BYNKFJ8	655,000.000	678,652.05	662,937.29
GEN DYNAMICS CORP 1.875% DUE 08-15-2023 SEDOL : BZC0XC5	865,000.000	859,083.40	824,360.57
GEN MTRS FINL CO 3.1% DUE 01-15-2019 SEDOL : BYWM3L3	375,000.000	374,827.50	378,292.13
GEN MTRS FINL CO 3.7% DUE 05-09-2023 SEDOL : BD8BSG7	705,000.000	703,188.15	693,381.60
GEN MTRS FINL CO 4.2% DUE 03-01-2021 CUSIP : 37045XBF2	605,000.000	604,570.45	621,915.80
GEN MTRS FINL CO 4.25 DUE 05-15-2023 SEDOL : BJT3FD0	680,000.000	689,390.80	682,444.60
** GENESIS ENERGY L P 5.75% DUE 02-15-2021 CUSIP : 37185LAE2	265,000.000	266,088.37	266,325.00
** GENWORTH FINL INC 6.5% DUE 06-15-2034 CUSIP : 37247DAB2	375,000.000	298,675.00	300,000.00
** GENWORTH FINL INC 7.7% DUE 06-15-2020 CUSIP : 37247DAM8	275,000.000	284,466.35	264,000.00
GEO GROUP INC NEW 6% DUE 04-15-2026 CUSIP : 36162JAB2	365,000.000	368,227.37	350,400.00
GEORGIA PWR CO 1.95% DUE 12-01-2018 SEDOL : BDGV245	1,390,000.000	1,388,790.70	1,398,027.25
GILEAD SCIENCES 1.95% DUE 03-01-2022 SEDOL : BD87JT5	355,000.000	354,179.95	344,435.20
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP : 375558BB8	715,000.000	713,713.00	720,004.29
GILEAD SCIENCES 3.25% DUE 09-01-2022 CUSIP : 375558BC6	545,000.000	544,231.55	557,329.54

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS 2.6% DUE 04-23-2020 SEDOL : BVV3N50	535,000.000	532,276.85	535,765.05
** GOLDMAN SACHS 2.625% DUE 04-25-2021 CUSIP : 38141GVU5	286,000.000	285,814.10	284,344.06
GOLDMAN SACHS 3.5% DUE 01-23-2025 SEDOL : BVL8RW0	850,000.000	880,923.00	846,359.45
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL : BZ12537	470,000.000	468,782.70	461,837.04
GOLDMAN SACHS 5.3% DUE 12-29-2049 CUSIP : 38148BAC2	100,000.000	100,000.00	96,550.00
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL : B94Q103	620,000.000	716,453.40	700,201.34
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO CUSIP : 38143VAA7	150,000.000	173,473.15	175,003.35
GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018 SEDOL : BB0RD42	1,330,000.000	1,491,023.10	1,389,755.57
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 CUSIP : 38141EA25	208,000.000	248,609.92	231,615.69
GOODYEAR TIRE & 5% DUE 05-31-2026 CUSIP : 382550BF7	175,000.000	175,000.00	173,687.50
HALLIBURTON CO 3.8% DUE 11-15-2025 SEDOL : BYNR4P8	570,000.000	568,398.30	569,779.98
HALYARD HEALTH INC 6.25% DUE 10-15-2022 CUSIP : 40650VAB6	325,000.000	322,750.00	332,312.50
HARLEY DAVIDSON 2.4% DUE 09-15-2019 SEDOL : BQFJ4R8	740,000.000	751,289.80	745,851.92
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL : B9K8PW3	315,000.000	357,884.10	345,068.01
HCA INC 7.5% DUE 11-06-2033 CUSIP : 404119AJ8	800,000.000	860,474.13	848,000.00
** HCP INC FIXED 4% DUE 06-01-2025 CUSIP : 40414LAN9	270,000.000	267,640.20	267,929.37
HEALTHSOUTH CORP 5.75% DUE 09-15-2025 CUSIP : 421924BT7	250,000.000	255,000.00	249,375.00
HILL-ROM HLDGS INC 5.75% DUE 09-01-2023 CUSIP : 431475AA0	375,000.000	388,330.75	386,250.00
HLTH CARE REIT INC 4% DUE 06-01-2025 SEDOL : BYMSY74	430,000.000	436,265.80	439,676.29
HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP : 42217KBC9	378,000.000	374,061.24	397,867.30
** HORIZON PHARMA INC 8.75% DUE 11-01-2024 CUSIP : 44053FAA8	225,000.000	227,968.75	228,105.00
HSBC FIN CORP 6.676% DUE 01-15-2021 SEDOL : B55NY95	255,000.000	302,358.60	286,493.78
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL : BYZ5LW6	800,000.000	799,216.00	792,108.80
HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP : 44328BAD0	5,264,236.940	1,798,770.98	2,191,359.70
INTEL CORP 3.3 DUE 10-01-2021 CUSIP : 458140AJ9	705,000.000	736,189.20	734,043.89
INTELSAT 7.75% DUE 06-01-2021 CUSIP : 458204AP9	800,000.000	656,037.50	277,000.00
** INTELSAT JACKSON 7.25% DUE 04-01-2019 CUSIP : 45824TAE5	550,000.000	486,000.00	431,750.00
INTERNATIONAL GAME TECHNOLOGY PLC 6.25% DUE 02-15-2022 BEO CUSIP : 460599AB9	325,000.000	321,343.75	345,312.50
J CREW GROUP INC TERM LOAN B DUE 03-05-2021 BEO CUSIP : 46613BAE7	198,473.270	134,800.55	126,692.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
J P MORGAN CHASE & CO 2.295% 08-15-2021 SEDOL : BYZDKL2	790,000.000	790,000.00	775,723.91
J P MORGAN CHASE 1.6769% DUE 12-15-2047 CUSIP : 46639EAB7	608,657.950	623,872.57	609,754.14
J P MORGAN CHASE 4.7171% DUE 02-15-2046 CUSIP : 46635TCG5	479,000.000	523,101.45	516,554.55
** JACK OH FIN LLC / 10.25% DUE 11-15-2022 CUSIP : 46647DAB9	700,000.000	700,000.00	693,000.00
JACK OH FIN LLC / 6.75% DUE 11-15-2021 CUSIP : 46647DAA1	150,000.000	150,000.00	150,375.00
JO-ANN STORES, INC. TERM LOAN DUE 09-29-2023 BEO CUSIP : 47759DAB1	340,000.000	336,268.75	337,875.00
JPMORGAN CHASE & 2.7% DUE 05-18-2023 SEDOL : BDGLCJ0	570,000.000	568,483.80	555,374.37
JPMORGAN CHASE & 3.2% DUE 06-15-2026 SEDOL : BYZ2G99	695,000.000	694,701.15	676,961.97
JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL : BYMJ596	385,000.000	384,333.95	374,922.63
JPMORGAN CHASE & 4.625 DUE 05-10-2021 SEDOL : BFN0LQ4	1,570,000.000	1,731,270.40	1,691,599.64
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL : BR17VT4	235,000.000	236,694.06	237,801.44
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL : BZ027V0	195,000.000	194,327.25	200,379.86
JPMORGAN CHASE & CO NT FLTG DUE 01-23-2020 REG SEDOL : BVVM4N2	2,100,000.000	2,100,000.00	2,119,716.90
JPMORGAN CHASE BK N A NEW YORK N Y FORME6 DUE 10-01-2017 SEDOL : B9KBCV0	910,000.000	1,019,809.70	942,810.96
JUNIPER NETWORKS 3.125% DUE 02-26-2019 CUSIP : 48203RAL8	191,000.000	190,852.93	194,579.72
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL : BYV3CH6	540,000.000	539,416.80	540,502.74
KEYBANK NATL ASSN 2.35% DUE 03-08-2019 SEDOL : BDGSFT2	755,000.000	754,630.05	761,293.68
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL : BZ14XY0	475,000.000	472,572.75	454,848.60
KINDER MORGAN 4.15% DUE 02-01-2024 CUSIP : 494550BS4	621,000.000	612,044.86	620,291.43
KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019 SEDOL : BST7892	1,005,000.000	1,008,869.78	1,014,988.70
KRAFT HEINZ FOODS 1.6% DUE 06-30-2017 SEDOL : BD60372	100,000.000	99,937.00	100,107.50
KRAFT HEINZ FOODS 2% DUE 07-02-2018 SEDOL : BD079Y8	100,000.000	99,800.00	100,200.70
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP : 50077LAD8	825,000.000	821,386.50	779,565.60
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 SEDOL : BD7YG41	860,000.000	857,970.40	880,867.90
KRAFT HEINZ FOODS 5% DUE 07-15-2035 SEDOL : BZ4V7B3	400,000.000	396,196.00	422,744.80
L3 TECHNOLOGIES 1.5% DUE 05-28-2017 SEDOL : BMN2GX1	305,000.000	303,670.02	305,379.42
LAMB WESTON HLDGS 4.875% DUE 11-01-2026 CUSIP : 513272AB0	475,000.000	477,733.00	472,625.00
LOCKHEED MARTIN 1.85% DUE 11-23-2018 SEDOL : BDB6P80	400,000.000	399,316.00	401,398.80
LOCKHEED MARTIN 3.1% DUE 01-15-2023 SEDOL : BD869B4	400,000.000	397,444.00	404,912.00
LOWES COS INC 3.375% DUE 09-15-2025 SEDOL : BYMYMY5	390,000.000	387,741.90	399,031.62

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United States - USD			
MAGNETATION LLC DIP LOAN DUE 10-14-2016 BEO CUSIP : LX1450399	108,868.010	99,220.30	48,990.60
MCKESSON CORP NEW 2.284% DUE 03-15-2019 SEDOL : BKRCD54	725,000.000	726,080.25	728,780.15
MCKESSON CORP NEW 3.796% DUE 03-15-2024 SEDOL : BKKMXM8	295,000.000	301,714.20	302,850.54
** METLIFE INC 3% DUE 03-01-2025 CUSIP : 59156RBM9	311,000.000	309,221.08	308,955.17
** MGIC INVT CORP WIS 5.75% DUE 08-15-2023 CUSIP : 552848AF0	300,000.000	304,988.50	311,250.00
MICROSOFT CORP 1.55% DUE 08-08-2021 SEDOL : BDCBCQ1	380,000.000	379,601.00	368,286.12
MICROSOFT CORP 2% DUE 08-08-2023 CUSIP : 594918BQ6	700,000.000	697,907.00	667,018.80
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP : 594918BR4	735,000.000	733,632.90	697,919.99
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP : 59562VAM9	141,000.000	159,792.48	175,328.56
MOLSON COORS 2.1% DUE 07-15-2021 SEDOL : BYT4Q57	500,000.000	499,810.00	487,259.50
MOODYS CORP 2.75 07-15-2019 SEDOL : BP8G1P6	475,000.000	482,129.75	482,276.53
MORGAN STANLEY 2.625% DUE 11-17-2021 SEDOL : BZ3FFF6	1,085,000.000	1,079,455.65	1,073,070.43
MORGAN STANLEY 2.8% DUE 06-16-2020 SEDOL : BYNCYZ3	1,385,000.000	1,383,338.00	1,396,940.09
MORGAN STANLEY 3.875% DUE 04-29-2024 CUSIP : 61746BDQ6	263,000.000	275,926.45	269,417.98
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL : BYTCKF9	490,000.000	489,598.20	501,987.36
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	65,000.000	68,984.50	66,466.73
MORGAN STANLEY 7.3% DUE 05-13-2019 CUSIP : 61747YCG8	230,000.000	274,921.30	256,876.42
MORGAN STANLEY BK 3.15% DUE 03-15-2048 CUSIP : 61764XBG9	300,000.000	308,003.91	306,503.40
MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 CUSIP : 6174466Q7	275,000.000	323,334.00	291,829.17
MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007 SEDOL : BBPRDT2	600,000.000	570,864.00	609,973.80
MORGAN STANLEY SR NT 2.45% DUE 02-01-2019 SEDOL : BDCRXT9	750,000.000	749,497.50	755,772.75
MPT OPER 5.25% DUE 08-01-2026 CUSIP : 55342UAG9	475,000.000	490,175.00	445,312.50
NATL CINEMEDIA LLC 5.75% DUE 08-15-2026 CUSIP : 63530QAH2	525,000.000	542,062.50	538,125.00
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL : BMH0QZ3	515,000.000	523,610.80	525,891.74
NAVIENT STUDENT LN TR 2015-1 STUDENT LN BKD NT CL A-1 09-26-2022 REG CUSIP : 63939FAA8	283,025.080	283,025.08	281,861.00
NAVISTAR INTERNATIONAL CORP TERM LOAN LIEN 1 DUE 08-07-2020 BEO CUSIP : 63937YAB7	339,143.580	339,567.51	341,581.34
NCR CORP NEW 6.375% DUE 12-15-2023 CUSIP : 62886EAS7	450,000.000	446,926.32	473,625.00

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United States - USD			
NEPTUNE FINCO CORP 10.125% DUE 01-15-2023 CUSIP : 64072TAE5	700,000.000	741,500.00	806,750.00
NEWELL BRANDS INC 3.85% DUE 04-01-2023 SEDOL : BD3J3K5	475,000.000	474,852.75	487,816.93
NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024 CUSIP : 65341XAA6	500,000.000	503,062.50	495,000.00
NEXTERA ENERGY CAP STEP CPN 1.586% DUE 06-01-2017 SEDOL : BWWC557	230,000.000	230,839.50	230,289.34
NOBLE ENERGY INC 3.9% DUE 11-15-2024 SEDOL : BYVDJN1	355,000.000	359,703.75	352,688.24
NORFOLK SOUTHN 6% DUE 05-23-2111 CUSIP : 655844BD9	191,000.000	191,000.00	206,951.36
ONCOR ELEC 5% DUE 09-30-2017 SEDOL : B3LM458	720,000.000	788,889.60	740,755.44
ORACLE CORP 2.4% DUE 09-15-2023 SEDOL : BY7RCY9	1,455,000.000	1,454,752.65	1,405,569.29
PANHANDLE EASTN 7% DUE 06-15-2018 SEDOL : B3C8S86	1,285,000.000	1,466,185.00	1,361,447.22
PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026 CUSIP : 70959WAG8	325,000.000	325,812.50	313,244.75
PEPSICO INC 1.5% DUE 02-22-2019 SEDOL : BD3DYL5	290,000.000	289,915.90	288,968.76
PNC BK N A PITT PA 1.95% DUE 03-04-2019 SEDOL : BZB25D7	505,000.000	504,489.95	506,308.96
PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018 SEDOL : BYNHY36	1,025,000.000	1,024,313.25	1,023,683.90
PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021 SEDOL : BDGKYW4	740,000.000	739,548.60	730,285.28
** PRESTIGE BRANDS 6.375% DUE 03-01-2024 CUSIP : 74112BAK1	325,000.000	329,225.00	339,625.00
PULTEGROUP INC 5% DUE 01-15-2027 CUSIP : 745867AX9	315,000.000	315,000.00	296,493.75
PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024 CUSIP : 019736AD9	340,000.000	341,281.25	342,550.00
** PVTPL AMC ENTMT HLDGS INC SR SUB NT 144A5.875% DUE 11-15-2026/11-08-2016 BEO CUSIP : 00165CAA2	525,000.000	527,718.75	528,937.50
** PVTPL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO CUSIP : 02376RAA0	360,000.000	371,700.00	367,650.00
PVTPL ASCENTUM EQUIP RECEIVABLES 2016-2TR NT CL A-2 144A 1.46 DUE 04-10-2019 CUSIP : 04364UAB1	227,000.000	226,992.55	226,634.07
PVTPL AVAYA INC SR SECD NT 10.5% DUE 03-01-2021/03-07-2013 BEO IN DEFAULT CUSIP : 053499AJ8	450,000.000	342,371.25	203,625.00
PVTPL AVAYA INC SR SECD NT 144A 9% DUE 04-01-2019/04-01-2016 BEO IN DEALT CUSIP : 053499AH2	595,000.000	572,897.18	526,575.00
PVTPL BMC SOFTWARE FIN INC SR NT 144A 8.125% DUE 07-15-2021/07-15-2016 BEO CUSIP : 05578MAA0	425,000.000	249,103.12	382,500.00
PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO CUSIP : 13323AAA8	300,000.000	307,500.00	306,750.00

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United States - USD			
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO CUSIP : 14310FAA0	433,000.000	407,528.26	427,551.56
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 5.5 DUE 05-01-2026/04-21-2016 CUSIP : 1248EPBR3	300,000.000	314,250.00	303,000.00
** PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-07-2016 BEO CUSIP : 15137NAA1	485,000.000	489,475.00	423,162.50
PVTPL CENVEO CORP JR PRIORITY SECD NT 144A 8.5% DUE 09-15-2022/06-26-2014 BEO CUSIP : 15671BAL5	400,000.000	385,363.64	278,000.00
PVTPL CENVEO CORP SR PRIORITY SECD NT 144A 6% DUE 08-01-2019/06-26-2014 BEO CUSIP : 15671BAK7	450,000.000	387,325.00	399,375.00
PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.908% 07-23-2025 CUSIP : 161175AT1	388,000.000	413,220.00	405,013.80
PVTPL CHARTER COMMUNICATIONS OPER LLC/CHARTE SR NT 4.464% 07-23-2022 SEDOL : BD97433	720,000.000	734,465.15	747,795.60
PVTPL CMO AGATE BAY MTG TR 2016-3 MTG PASSTHRU CTF VAR RT DUE 08-25-2046 BEO CUSIP : 00842VAE3	219,309.390	224,929.19	223,854.79
PVTPL CMO CSMC SER 2009-RR3 CL A5A FLTG RT DUE 12-15-2043 BEO CUSIP : 12638UAA6	65,006.140	74,942.43	64,962.13
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19 CUSIP : 233050AB9	202,154.770	207,745.61	208,171.50
PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO CUSIP : 46646BAE8	385,600.610	396,566.13	389,880.77
PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO CUSIP : 50116WAC9	493,000.000	492,879.26	489,391.24
PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4B 144A VAR RT 8-12-2045 CUSIP : 61758FAB8	560,000.000	583,085.02	564,304.72
PVTPL CMO N CENT AREA SCHS MICH PASSTHURCTF CL I-A1 144A 6.5 DUE 07-17-2040 BEO CUSIP : 07330TAA0	78,344.260	94,368.11	78,285.42
PVTPL CORTES NP ACQUISITION CORP SR NT 144A 9.25% DUE 10-15-2024/10-17-2016 BEO CUSIP : 220517AA4	350,000.000	350,000.00	352,843.75
PVTPL CSC HLDGS LLC SR NT 144A 5.5% DUE 04-15-2027/09-23-2016 BEO CUSIP : 126307AQ0	350,000.000	350,875.00	345,406.25
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF 5-15-19 BEO CUSIP : 126659AA9	469,004.140	616,946.82	617,768.50
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP : 126650BS8	211,346.750	270,496.35	258,730.05
** PVTPL DEAN FOODS CO NEW SR NT 144A 6.5% DUE 03-15-2023 BEO CUSIP : 242370AD6	350,000.000	352,320.83	364,000.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL : BD96MH0	235,000.000	234,887.20	247,223.76
** PVTPL EP ENERGY LLC/EVEREST ACQSTN FIN INC SR SECD NT 8% 11-29-2024 CUSIP : 268787AE8	330,000.000	331,275.00	339,900.00
PVTPL EXTRACTION OIL & GAS HLDGS LLC/EXTRACT 7.875% DUE 07-15-2021 BEO CUSIP : 30227LAA5	155,000.000	155,000.00	163,137.50
PVTPL FORTIVE CORP SR NT 144A 2.35% DUE 06-15-2021/06-20-2016 BEO SEDOL : BZBZ097	350,000.000	349,919.50	344,128.05
PVTPL GUITAR CTR INC SR SECD NT 6.5 DUE 04-15-2019 CUSIP : 402040AH2	365,000.000	319,800.00	322,112.50
** PVTPL HANESBRANDS INC SR NT 144A 4.875% DUE 05-15-2026/05-06-2016 BEO CUSIP : 410345AL6	315,000.000	330,425.00	314,149.50
** PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO CUSIP : 435765AG7	310,000.000	313,875.00	322,400.00
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO SEDOL : B4V2W62	200,000.000	199,992.00	216,500.00
PVTPL IPAYMENT INC 9.5% DUE 12-15-2019 BEO CUSIP : 46262EAF2	400,000.000	400,000.00	409,500.00
PVTPL J P MORGAN MTG TR 2016-4 MTG PASS THRU CTF CL A-5 VAR RT 10-25-2046 CUSIP : 46647JAE0	217,000.000	221,340.00	221,340.00
PVTPL KINETIC CONCEPTS INC/KCI USA INC 2ND LIEN SR SECD NT 144A 9.625 SEDOL : BD2BT59	200,000.000	200,000.00	187,500.00
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 CUSIP : 48249DAA9	266,000.000	276,579.02	260,579.18
PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO CUSIP : 48248NAA8	287,000.000	307,561.13	324,366.25
PVTPL LG FINANCE SR NT 144A 5.875% DUE 11-01-2024/10-27-2016 BEO CUSIP : 535919AL8	275,000.000	277,250.00	273,625.00
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP : 53079EBE3	525,000.000	540,524.25	551,883.67
PVTPL LTF MERGER SUB INC SR NT 144A 8.5%DUE 06-15-2023/06-10-2015 BEO CUSIP : 54910HAA6	375,000.000	373,318.47	382,500.00
PVTPL MEDNAX INC SR 144A 5.25% DUE 12-01-2023/12-08-2015 BEO CUSIP : 58502BAA4	375,000.000	378,087.50	380,625.00
PVTPL MICRON TECHNOLOGY INC SR NT 144A 5.25% DUE 08-01-2023/02-03-2015 BEO CUSIP : 595112BD4	500,000.000	453,300.00	493,750.00
PVTPL MMAF EQUIP FIN LLC 2014-A AST BKD NT CL A-5 144A 2.33 DUE 12-8-25 BEO CUSIP : 55315CAE7	535,000.000	534,736.99	539,086.86
PVTPL MMAF EQUIP FIN LLC 2015-A CL A3 1.39% DUE 10-16-2019 BEO CUSIP : 55315GAC2	1,169,000.000	1,168,754.28	1,169,049.09

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SER 2015-2 CL A 144A 2.38% 10-15-2020 CUSIP : 65341KAG1	476,000.000	475,957.59	480,223.07
PVTPL NGPL PIPECO LLC SR NT 144A 7.119% DUE 12-15-2017 BEO CUSIP : 62912XAB0	365,000.000	356,577.27	378,687.50
PVTPL NGPL PIPECO LLC SR SECD NT 9.625 DUE 06-01-2019 BEO CUSIP : 62912XAD6	230,000.000	242,362.50	240,350.00
** PVTPL NRG ENERGY INC SR NT 144A 7.25% DUE 05-15-2026/05-23-2016 BEO CUSIP : 629377BZ4	330,000.000	334,581.25	322,575.00
PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL : BNJZV25	219,000.000	219,000.00	120,450.00
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026 CUSIP : 68268EAA1	1,300,000.000	1,299,586.86	1,310,268.70
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25% 05-15-2023 BEO SEDOL : BZ77NN2	50,000.000	50,000.00	53,750.00
PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 1.5% DUE 04-18-2019 REG SEDOL : BD0SD50	515,000.000	513,393.20	508,502.76
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO CUSIP : 74840LAA0	500,000.000	479,562.50	480,000.00
PVTPL RANGE RESOURCES CORP SR NT 144A 5.75% DUE 06-01-2021/09-16-2016 BEO CUSIP : 75281AAV1	25,000.000	25,812.50	25,250.00
** PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO CUSIP : 75508EAA6	600,000.000	487,988.43	553,500.00
PVTPL SABINE PASS LIQUEFACTION LLC SR SECD NT 144A 5.875 CUSIP : 785592AP1	320,000.000	320,000.00	338,000.00
** PVTPL SABLE INTL FINANCE LTD 6.875%08-01-2022 CUSIP : 785712AE0	400,000.000	396,788.00	415,000.00
PVTPL SCOTTRADE FINL SVCS INC SR NT 144A6.125% DUE 07-11-2021 BEO CUSIP : 81014AAA9	380,000.000	380,000.00	431,100.88
PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23 CUSIP : 82088KAC2	350,000.000	354,706.25	340,375.00
PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025 CUSIP : 82967NAU2	500,000.000	500,317.12	498,755.00
PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP : 78428JAA6	475,000.000	454,375.00	296,875.00
** PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP : 86737NAA6	850,000.000	739,143.75	588,625.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL : B7V9MC0	650,000.000	586,075.05	630,624.15
** PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO CUSIP : 887228AA2	400,000.000	380,600.00	404,000.00
PVTPL UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 5% DUE 06-01-2026/06-03-2016 BEO CUSIP : 913903AT7	165,000.000	165,000.00	163,350.00
PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO CUSIP : 92890HAB8	475,000.000	474,708.00	480,510.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** PVTPL WEATHERFORD INTL LTD SR NT 144A 9.875% DUE 02-15-2024/11-18-2016 BEO CUSIP : 947075AL1	180,000.000	181,900.00	185,400.00
PVTPL WMG ACQUISITION CORP SR SECD NT 144A 5% DUE 08-01-2023/07-27-2016 BEO CUSIP : 92933BAK0	500,000.000	505,512.50	500,000.00
PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-14-2016 BEO CUSIP : 98932KAA0	305,000.000	309,550.00	327,112.50
PVTPL1 PSIGNODE INDL GROUP US INC 6.375% 05-01-2022 CUSIP : 826700AA4	250,000.000	247,352.01	251,875.00
** QUAD / GRAPHICS 7% DUE 05-01-2022 CUSIP : 747301AC3	500,000.000	459,107.14	476,250.00
QUALCOMM INC 4.8% DUE 05-20-2045 SEDOL : BXS2XQ5	100,000.000	99,464.00	106,119.80
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 SEDOL : BWX4CX9	100,000.000	99,562.00	105,384.40
REGENCY ENERGY 5.875% DUE 03-01-2022 CUSIP : 75886AAL2	210,000.000	208,258.57	232,178.73
RESOLUTE ENERGY CORP 8.5 05-01-2020 CUSIP : 76116AAB4	650,000.000	442,494.49	651,625.00
** RUBY TUESDAY INC SR NT 7.625 05-15-2020 CUSIP : 781182AB6	550,000.000	548,937.50	523,875.00
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021 CUSIP : 785592AE6	310,000.000	311,550.00	328,600.00
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG CUSIP : 81377EAA2	204,172.500	204,188.43	113,430.28
** SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023 CUSIP : 79970YAD7	250,000.000	194,380.12	218,750.00
SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO CUSIP : 806851AC5	400,000.000	399,096.00	407,455.20
SCIENTIFIC GAMES 6.625% DUE 05-15-2021 CUSIP : 80874Yaq3	825,000.000	617,807.50	664,125.00
SCIENTIFIC GAMES INTL INC INITIAL TERM LN DUE 10-18-2020 BEO CUSIP : 80875AAJ0	350,000.000	351,750.00	353,135.30
** SEAGATE HDD CAYMAN FIXED 4.75% DUE 06-01-2023 CUSIP : 81180WAH4	185,000.000	149,850.00	179,681.25
SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP : 816851AK5	320,000.000	451,699.20	372,568.32
SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO CUSIP : LX1555247	360,000.000	354,600.00	358,200.00
SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP : 817565BT0	625,000.000	693,138.46	725,000.00
SHIRE ACQUISITIONS 1.9% DUE 09-23-2019 SEDOL : BD1XH52	780,000.000	779,368.20	769,742.22
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL : BD1XH63	965,000.000	962,136.20	933,248.61
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL : BD1XH85	515,000.000	514,387.15	483,029.83
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP : 83162CTL7	314,438.980	339,446.71	329,843.34
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL : BYXK0R1	470,000.000	467,917.90	476,248.18
SOUTHERN CO 3.25% DUE 07-01-2026 CUSIP : 842587CV7	482,000.000	480,255.16	469,676.70

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP : 842400GF4	608,928.580	613,952.23	599,168.67
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL : BZBFK42	355,000.000	354,520.75	336,989.43
SPECTRUM BRANDS 5.75% DUE 07-15-2025 CUSIP : 84762LAU9	460,000.000	469,200.00	477,250.00
SPRINGS INDS INC 6.25 DUE 06-01-2021 REG CUSIP : 851783AB6	305,000.000	305,000.00	313,296.00
SUNOCO LOGISTICS 3.45% DUE 01-15-2023 CUSIP : 86765BAL3	314,000.000	273,058.89	306,075.58
SUNTRUST BKS INC 2.9% DUE 03-03-2021 SEDOL : BYYK3C6	425,000.000	424,077.75	431,006.95
SYNCHRONY FINL FLTGT RT 2.58039% DUE 11-09-2017 SEDOL : BD8BSB2	400,000.000	402,740.00	403,095.20
TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR NT 144A 5.5% 09-15-2024 CUSIP : 87470LAA9	350,000.000	353,012.50	346,500.00
TARGA RES PARTNERS 6.375% DUE 08-01-2022 CUSIP : 87612BAK8	375,000.000	403,450.00	386,250.00
TARGET CORP 2.5% DUE 04-15-2026 SEDOL : BD07368	370,000.000	369,966.70	351,700.17
** TAYLOR MORRISON 5.875% DUE 04-15-2023 CUSIP : 87724LAA3	340,000.000	340,000.00	342,550.00
** TENET HEALTHCARE 6.875% DUE 11-15-2031 CUSIP : 88033GAV2	275,000.000	228,500.00	204,531.25
** TENET HEALTHCARE 8% DUE 08-01-2020 CUSIP : 88033GBM1	475,000.000	473,806.42	455,109.37
TENET HEALTHCARE CORP 8.125 DUE 04-01-2022 CUSIP : 88033GCE8	175,000.000	181,898.01	160,125.00
THERMO FISHER 3.3% DUE 02-15-2022 SEDOL : BSL17L7	275,000.000	278,030.50	279,419.53
TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG CUSIP : 887315BH1	177,000.000	221,727.90	218,003.82
TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG CUSIP : 887315AM1	382,000.000	512,049.28	493,090.56
TIME WARNER INC 3.8% DUE 02-15-2027 SEDOL : BDDN1V4	250,000.000	249,037.50	248,799.25
T-MOBILE USA INC 6.5% DUE 01-15-2026 CUSIP : 87264AAP0	195,000.000	195,000.00	210,600.00
T-MOBILE USA INC 6.633 DUE 04-28-2021 CUSIP : 87264AAD7	370,000.000	389,321.46	386,187.50
TMX FIN LLC / 8.5% DUE 09-15-2018 CUSIP : 87261NAG5	425,000.000	412,083.98	348,500.00
** TRANSDIGM INC 6% DUE 07-15-2022 CUSIP : 893647AW7	310,000.000	312,325.00	319,300.00
TRANSDIGM INC 6.375% DUE 06-15-2026 CUSIP : 893647BA4	150,000.000	150,000.00	152,625.00
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024 SEDOL : BYMJY7	200,000.000	197,000.00	199,750.00
U S CONCRETE INC 6.375% DUE 06-01-2024 CUSIP : 90333LAP7	285,000.000	296,400.00	297,112.50
UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG SEDOL : BF23LX1	400,000.000	415,060.00	413,604.00
** UNITED RENTALS NORTH AM 4.625% DUE 07-15-2023 CUSIP : 911365BC7	320,000.000	327,987.50	329,600.00
UNITEDHEALTH GROUP 1.4% DUE 12-15-2017 CUSIP : 91324PCF7	730,000.000	728,992.60	730,313.90
UNIVISION 5.125% DUE 02-15-2025 CUSIP : 914906AS1	365,000.000	370,018.75	345,837.50

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP : 90346WAA1	214,801.830	214,801.83	221,503.64
UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP : 90932PAA6	288,292.680	288,292.68	298,276.25
** UTD RENTALS N AMER 5.5% DUE 05-15-2027 CUSIP : 911365BFO	130,000.000	130,275.00	129,974.00
VENTAS RLTY LTD 3.125% DUE 06-15-2023 CUSIP : 92277GAH0	549,000.000	545,393.07	538,538.25
VENTAS RLTY LTD 4% DUE 04-30-2019 SEDOL : B8198J6	445,000.000	474,588.05	462,333.64
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 CUSIP : 92277GAG2	264,000.000	261,935.52	270,372.16
VERIZON 3.65% DUE 09-14-2018 SEDOL : BF32104	300,000.000	299,988.00	309,347.10
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	311,000.000	268,031.93	296,554.05
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL : BF320C9	1,420,000.000	1,601,394.00	1,572,140.22
VERIZON COMMUNICATIONS INC 4.5 DUE 09-15-2020 SEDOL : BF320Z2	1,075,000.000	1,175,544.75	1,150,748.80
VERIZON COMMUNICATIONS INC NT FLTG DUE 09-14-2018 REG CUSIP : 92343VBM5	100,000.000	100,000.00	102,383.60
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL : BCZYK11	570,000.000	576,788.70	574,371.33
VIACOM INC NEW 3.45% DUE 10-04-2026 SEDOL : BDGL609	875,000.000	870,458.75	836,213.00
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP : 92553PAT9	475,000.000	488,836.75	488,505.20
WALGREENS BOOTS 1.75% DUE 05-30-2018 CUSIP : 931427AM0	790,000.000	789,707.70	791,440.96
WALGREENS BOOTS 2.6% DUE 06-01-2021 CUSIP : 931427AN8	545,000.000	544,694.80	542,367.11
WALGREENS BOOTS 3.1% DUE 06-01-2023 CUSIP : 931427AP3	720,000.000	718,020.00	710,899.92
WEA FIN LLC / 1.75% DUE 09-15-2017 CUSIP : 92890HAA0	645,000.000	646,677.00	646,806.00
WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042 CUSIP : 94707VAD2	120,000.000	81,000.00	88,824.00
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL : BYT2BY5	680,000.000	679,843.60	678,047.04
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL : BYQXN34	70,000.000	74,870.60	72,369.57
** WPX ENERGY INC 6% DUE 01-15-2022 CUSIP : 98212BAD5	396,000.000	424,601.95	405,777.24
ZIMMER BIOMET 1.45% DUE 04-01-2017 SEDOL : BWCH466	620,000.000	619,628.00	620,083.70
ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	200,000.000	199,530.00	195,450.20
Total United States - USD		203,667,167.95	201,373,089.63
Total Corporate Debt Instruments - Other		259,274,377.86	255,366,003.26

*Corporate Stock - Preferred***Brazil - BRL**

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Preferred</i>			
Brazil - BRL			
ITAU UNIBANCO HOLD PRF NPV SEDOL : B037HR3	17,570.000	193,821.49	183,985.04
ITAUSA INV ITAU SA PRF NPV SEDOL : 2458771	108,700.000	232,180.65	276,690.91
TELEFONICA BRASIL PRF NPV SEDOL : B3ZCNF7	24,300.000	293,825.87	324,431.04
Total Brazil - BRL		719,828.01	785,106.99
Germany - EUR			
SARTORIUS AG NON VTG PRF NPV SEDOL : 5843329	712.000	57,721.82	52,945.80
Total Germany - EUR		57,721.82	52,945.80
Total Corporate Stock - Preferred		777,549.83	838,052.79
<i>Corporate Stock - Common</i>			
Australia - AUD			
ASALEO CARE LTD NPV SEDOL : BNKVHC4	164,000.000	260,543.11	186,603.96
AUST & NZ BANK GRP NPV SEDOL : 6065586	35,400.000	819,969.57	743,071.79
CSR LIMITED NPV SEDOL : 6238645	67,000.000	186,208.09	201,477.01
DOMINOS PIZZA ENT NPV SEDOL : B07SFG7	1,089.000	55,412.86	54,536.31
** JB HI-FI NPV SEDOL : 6702623	3,543.000	63,082.20	72,459.20
MACQUARIE GP LTD NPV SEDOL : B28YTC2	20,429.000	1,137,510.37	1,266,383.79
METCASH LIMITED NPV SEDOL : B0744W4	181,300.000	283,179.73	275,944.22
QANTAS AIRWAYS NPV SEDOL : 6710347	99,700.000	214,546.93	243,089.04
** RIO TINTO LIMITED NPV SEDOL : 6220103	16,825.000	639,040.27	717,898.98
SPOTLESS GROUP NPV SEDOL : BMJJMM7	222,700.000	191,706.65	151,378.54
ST BARBARA LIMITED NPV SEDOL : 6317072	69,800.000	150,683.95	113,973.52
Total Australia - AUD		4,001,883.73	4,026,816.36
Austria - EUR			
OMV AG NPV SEDOL : 4651459	10,800.000	302,926.13	349,370.22
VOESTALPINE AG NPV SEDOL : 4943402	8,600.000	328,144.79	326,188.56
Total Austria - EUR		631,070.92	675,558.78
Belgium - EUR			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Belgium - EUR			
BPOST SA/NV NPV SEDOL : BBH7K66	8,900.000	235,189.98	200,151.74
D'IETEREN NV NPV SEDOL : 4247494	5,300.000	250,031.32	208,894.32
ETABLISSEMENTEN COLRUYT ORDSHR SEDOL : 5806225	1,532.000	90,263.42	77,495.07
KBC GROEP NV NPV SEDOL : 4497749	4,945.000	299,799.88	296,799.21
Total Belgium - EUR		875,284.60	783,340.34
Belgium - USD			
** EURONAV EURONAV S A COM STK CUSIP : B38564108	51,811.000	634,260.21	367,858.10
Total Belgium - USD		634,260.21	367,858.10
Brazil - BRL			
BB SEGURIDADE PART COM NPV SEDOL : B9N3SQ0	20,600.000	180,318.81	172,290.91
BM&FBOVESPA SA COM NPV SEDOL : B2RHN9V	27,300.000	155,654.46	134,058.54
EDP ENERGIAS BR COM NPV SEDOL : B0D7494	54,500.000	205,918.16	228,473.02
ENGIE BRASIL COM NPV SEDOL : BD1WX84	4,400.000	53,224.71	46,634.15
MRV ENGENHARIA COM NPV SEDOL : B235JN1	62,700.000	192,129.72	214,282.93
QUALICORP SA EQUITY SEDOL : B4LHBQ0	40,100.000	350,487.73	217,541.76
SABESP CIA SANEAME COM NPV SEDOL : B1YCHL8	35,900.000	291,709.90	317,979.01
Total Brazil - BRL		1,429,443.49	1,331,260.32
Canada - CAD			
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL : 2011646	2,755.000	85,899.69	127,013.57
** BANK OF MONTREAL COM NPV SEDOL : 2076009	4,500.000	288,403.77	296,285.14
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL : 2172286	3,600.000	392,496.29	374,618.47
CDN NATL RAILWAYS COM NPV SEDOL : 2180632	4,600.000	298,798.61	307,248.25
CDN NATURAL RESOURCES COMMON STOCK SEDOL : 2171573	9,135.000	257,410.27	307,964.86
CGI GROUP INC 'A'SUB-VTG NPV SEDOL : 2159740	4,882.000	229,106.32	231,029.05
CONSTELLATION SOFT COM STK NPV SEDOL : B15C4L6	303.000	109,343.60	141,165.64
DOLLARAMA INC COM STK NPV SEDOL : B4TP9G2	2,879.000	158,121.90	213,923.02
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL : 2314000	18,700.000	312,329.10	253,672.47
ENBRIDGE INC COM NPV SEDOL : 2466149	7,554.000	331,667.90	317,418.56

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - CAD			
INTACT FINL CORP COM NPV SEDOL : B04YJV1	1,661.000	120,994.90	115,501.64
INTERTAPE POLYMER COM NPV SEDOL : 2459901	15,000.000	230,602.01	275,323.52
LINAMAR CORP COMMON STOCK SEDOL : 2516022	6,600.000	265,697.48	253,966.98
LUCARA DIAMOND COM NPV SEDOL : 2862565	53,500.000	159,944.44	129,711.44
MAGNA INTL INC COM NPV SEDOL : 2554475	9,900.000	514,876.72	399,651.94
METRO INC COM NPV SEDOL : 2583952	5,442.000	193,289.77	165,575.06
OPEN TEXT CO COM NPV SEDOL : 2260824	5,800.000	345,988.62	369,196.79
TELUS CORPORATION COM NPV(NON CANADIAN) SEDOL : B2R9BG6	17,800.000	575,354.75	555,472.26
TORONTO-DOMINION COM NPV SEDOL : 2897222	24,713.000	1,072,762.15	1,168,381.24
TRANSFORCE INC COMSTK SEDOL : B2RM477	15,200.000	295,560.07	386,726.16
Total Canada - CAD		6,238,648.36	6,389,846.06
Canada - USD			
** AIMIA INC COM CUSIP : 00900Q103	39,800.000	703,327.36	246,799.80
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A SEDOL : 2092555	9,594.000	292,082.60	319,480.20
** COLLIERS INTL GROUP INC COMMON STOCK CUSIP : 194693107	4,562.000	190,192.61	161,038.60
FIRSTSERVICE CORP COMMON STOCK CUSIP : 33767E103	6,777.000	166,691.68	294,189.57
** NOVADAQ TECHNOLOGIES INC COM CUSIP : 66987G102	23,690.000	257,489.02	188,335.50
** RITCHIE BROS AUCTIONEERS INC COM CUSIP : 767744105	17,413.000	391,777.29	665,698.99
Total Canada - USD		2,001,560.56	1,875,542.66
China - HKD			
AIR CHINA LTD 'H'CNY1 SEDOL : B04KNF1	466,000.000	315,009.92	319,612.20
ANHUI CONCH CEMENT 'H'CNY1 SEDOL : 6080396	19,500.000	57,031.13	56,438.67
BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES SEDOL : B688XD1	660,000.000	203,286.22	205,062.75
BYD ELECTRONIC INT NPV SEDOL : B29SHS5	438,000.000	294,167.02	389,626.97
CHINA EVERBRIGHT INTERNATIONAL LTD SEDOL : 6630940	41,000.000	56,847.46	49,686.40
CHINA HIGH SPEED T USD0.01 SEDOL : B1YC2B3	307,000.000	226,354.23	410,829.42
** CHINA HONGQIAO GRO USD0.01 SEDOL : B44ZV94	303,500.000	204,719.46	281,719.56
CHINA OVERSEAS LAND & INVESTMNT HKD0.10 SEDOL : 6192150	80,000.000	251,302.50	231,027.57
** CHINA RAILWAY CONS 'H'CNY1 SEDOL : B2PFVH7	278,500.000	338,568.85	395,669.52
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<i>Corporate Stock - Common</i>			
China - HKD			
COUNTRY GARDEN HLD HKD0.10 SEDOL : B1VKYN6	573,000.000	228,568.12	320,604.90
ENN ENERGY COMSTK SEDOL : 6333937	20,000.000	114,119.01	92,050.05
GEELY AUTOMOBILE H HKD0.02 SEDOL : 6531827	230,000.000	123,994.56	237,808.85
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL : B1G1QD8	621,000.000	392,107.03	380,286.59
PICC PROPERTY & CA 'H' CNY1 SEDOL : 6706250	378,000.000	651,799.20	633,520.91
PING AN INSURANCE GROUP 'H' CNY1 SEDOL : B01FLR7	72,500.000	401,715.31	400,978.52
TENCENT HLDGS LIMITED COMMON STOCK SEDOL : BMMV2K8	6,800.000	118,222.13	169,810.42
XINYI SOLAR HLDGS HKD0.10 SEDOL : BGQYNN1	124,000.000	52,328.53	42,363.65
XTEP INTERNATIONAL HKD0.01 SEDOL : B2RJYH8	428,000.000	229,970.01	192,021.04
Total China - HKD		4,260,110.69	4,809,117.99
China - USD			
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL : 2606440	0.000	0.00	0.00
** ADR TENCENT HLDGS LTD ADR CUSIP : 88032Q109	28,286.000	469,833.55	705,452.84
Total China - USD		469,833.55	705,452.84
Colombia - USD			
PACIFIC EXPL & PRODTN CORP COM NO PAR CUSIP : 69423W889	2,301.000	97,980.72	89,926.76
Total Colombia - USD		97,980.72	89,926.76
Denmark - DKK			
DANSKE BANK A/S DKK10 SEDOL : 4588825	15,600.000	410,434.33	456,193.68
DSV DKK1 SEDOL : B1WT5G2	4,750.000	204,570.29	213,945.05
ISS A/S DKK1 SEDOL : BKJ9RT5	3,147.000	118,914.56	107,687.92
PANDORA A/S DKK0.01 SEDOL : B44XTX8	1,723.000	195,939.02	205,253.58
VESTAS WIND SYSTEM DKK1 SEDOL : 5964651	3,609.000	259,557.66	238,349.61
Total Denmark - DKK		1,189,415.86	1,221,429.84
Finland - EUR			
CRAMO NPV SEDOL : 4722667	11,000.000	245,157.05	275,967.11
HUHTAMAKI OYJ NPV'I' SEDOL : 4447476	2,204.000	88,906.26	82,999.11

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<i>Corporate Stock - Common</i>			
Finland - EUR			
KONE CORPORATION NPV ORD 'B' SEDOL : B09M9D2	6,460.000	280,189.27	284,801.03
NESTE OYJ NPV SEDOL : B06YV46	8,700.000	296,926.34	357,622.19
UPM-KYMMENE CORP NPV SEDOL : 5051252	16,400.000	312,664.11	375,777.78
Total Finland - EUR		1,223,843.03	1,377,167.22
France - EUR			
ARKEMA EUR10 SEDOL : B0Z5YZ2	2,370.000	223,423.23	227,223.99
ATOS SE SEDOL : 5654781	9,244.000	751,303.21	956,382.57
AXA EUR2.29 SEDOL : 7088429	42,327.000	1,027,322.39	998,137.67
BIOMERIEUX NPV SEDOL : B01MJR4	407.000	56,948.47	56,623.43
BNP PARIBAS EUR2 SEDOL : 7309681	16,718.000	875,122.34	971,493.37
EUROFINS SCIENTIFI EUR0.10 SEDOL : 5972643	171.000	36,649.39	74,907.81
HERMES INTL NPV SEDOL : 5253973	319.000	104,998.79	131,771.09
IPSEN EUR1 SEDOL : B0R7JF1	895.000	57,066.86	60,715.15
MICHELIN (CGDE) EUR2 SEDOL : 4588364	2,900.000	259,110.45	310,708.31
NEXITY EUR5 SEDOL : B037JC2	1,037.000	53,770.62	47,978.67
ORANGE EUR4 SEDOL : 5176177	27,400.000	434,633.88	399,801.72
ORPEA EUR1.25 SEDOL : 7339451	722.000	56,780.58	55,833.93
PLASTIC OMNIUM EUR0.06 SEDOL : B08V9H4	2,817.000	90,091.08	85,868.04
RENAULT SA EUR3.81 SEDOL : 4712798	3,200.000	283,925.04	252,351.58
RUBIS EUR2.50 SEDOL : 4713100	713.000	55,734.71	58,299.49
SANOFI EUR2 SEDOL : 5671735	13,900.000	1,096,898.50	1,122,251.04
SCHNEIDER ELECTRIC EUR4.00 SEDOL : 4834108	8,001.000	540,075.98	533,182.27
SEB SA EUR1.00 SEDOL : 4792132	535.000	52,739.48	71,905.80
SOCIETE GENERALE EUR1.25 SEDOL : 5966516	7,800.000	258,901.25	335,810.02
SODEXHO EUR4 SEDOL : 7062713	1,632.000	172,459.91	178,662.48
TECHNICOLOR EUR1 SEDOL : B4MMD80	6,973.000	52,833.36	34,395.86
THALES SA EUR3 SEDOL : 4162791	4,666.000	406,074.84	456,015.18
TOTAL EUR2.5 SEDOL : B15C557	24,183.000	1,203,755.43	1,153,245.25
VALEO EUR1 SEDOL : BDC5ST8	10,250.000	493,906.77	572,039.03

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<i>Corporate Stock - Common</i>			
France - EUR			
VINCI EUR2.50 SEDOL : B1XH026	7,303.000	512,049.87	474,350.16
Total France - EUR		9,156,576.43	9,619,953.91
Germany - EUR			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL : 5231485	3,000.000	456,585.27	476,723.50
AURUBIS AG NPV SEDOL : 5485527	4,400.000	217,034.13	233,212.63
BASF - ORD SHS COMSTK SEDOL : 5086577	5,100.000	400,315.62	438,162.36
BAYERISCHE MOTOREN WERKE A G COM SEDOL : 5756029	3,200.000	257,984.22	272,956.56
BECHTLE AG NPV SEDOL : 5932409	502.000	57,676.52	46,792.67
DAIMLER AG COM SEDOL : 5529027	5,400.000	350,949.02	359,509.35
** DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) SEDOL : 5287488	18,100.000	287,048.49	234,725.86
DEUTSCHE POST AG NPV(REGD) SEDOL : 4617859	13,000.000	414,598.35	406,678.88
EVONIK INDUSTRIES NPV SEDOL : B5ZQ9D3	3,256.000	113,872.01	90,873.81
GERRESHEIMER AG NPV (BR) SEDOL : B1Y47Y7	713.000	56,225.63	52,074.72
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL : 5889505	5,244.000	87,807.17	87,781.54
** K + S AG -REG.SHS- SHS SEDOL : B54C017	10,600.000	248,422.72	215,275.56
KION GROUP AG NPV SEDOL : BB22L96	1,082.000	59,129.68	61,383.57
METRO AG ORD NPV SEDOL : 5041413	8,700.000	275,264.65	260,210.52
MTU AERO ENGINES A NPV (REGD) SEDOL : B09DHL9	1,258.000	129,508.61	132,341.01
MUENCHENER RUECKVE NPV(REGD) SEDOL : 5294121	1,900.000	332,377.45	346,367.10
RHEINMETALL AG NPV SEDOL : 5334588	4,800.000	307,939.95	342,680.82
RTL GROUP NPV SEDOL : B1BK209	496.000	42,653.79	33,731.91
SIEMENS AG NPV(REGD) SEDOL : 5727973	6,500.000	693,914.11	735,028.29
TALANX AG NPV SEDOL : B8F0TD6	8,800.000	278,642.52	279,724.46
TUI AG ORD REG SHS NPV SEDOL : 5666292	10,607.000	189,596.77	139,523.62
WIRECARD AG NPV SEDOL : 7508927	1,516.000	76,957.74	67,696.03
Total Germany - EUR		5,334,504.42	5,313,454.77
Germany - USD			
** ADIDAS AG CUSIP : 00687A107	5,490.000	401,965.78	403,240.50
** ADR BASF AKTIENGESELLSCHAFT - LEVEL I CUSIP : 055262505	3,000.000	291,780.00	257,070.00
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<i>Corporate Stock - Common</i>			
Total Germany - USD		693,745.78	660,310.50
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL : B4TX8S1	99,400.000	579,900.90	606,140.54
CLP HOLDINGS NPV SEDOL : 6097017	29,000.000	282,891.97	283,582.47
** DAH SING FINANCIAL NPV SEDOL : 6249799	31,200.000	196,391.57	208,961.34
NEW WORLD DEVELOPMENT CO HKD1 SEDOL : 6633767	232,000.000	219,952.15	258,420.84
PCCW LIMITED NPV SEDOL : 6574071	466,000.000	298,857.31	270,949.44
TRULY INTL HLDGS HKD0.02 SEDOL : 6905745	412,000.000	200,440.01	164,127.56
WH GROUP LIMITED COMSTK SEDOL : BLLHKZ1	536,000.000	415,397.63	445,707.88
XINYI AUTOMOBILE G HKD0.01 SEDOL : BDC73M2	42,000.000	14,483.03	7,580.59
XINYI GLASS HLDGS HKD0.1 SEDOL : B05NXN7	336,000.000	234,285.06	250,376.13
Total Hong Kong - HKD		2,442,599.63	2,495,846.79
Hungary - HUF			
MOL HUNGARIAN OIL HUF1000 SEDOL : 4742494	6,200.000	369,294.18	387,485.36
Total Hungary - HUF		369,294.18	387,485.36
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648	5,340.000	280,150.72	344,536.80
ADR TATA MTRS LTD SPONSORED ADR SEDOL : B02ZP96	7,737.000	280,818.28	255,862.59
ADR WNS HLDGS LTD SPONSORED ADR CUSIP : 92932M101	8,479.000	193,044.35	212,229.37
INFOSYS LIMITED ADR SEDOL : 2398822	3,971.000	73,473.51	57,500.08
Total India - USD		827,486.86	870,128.84
Indonesia - IDR			
BK CENTRAL ASIA IDR62.50 SEDOL : B01C1P6	266,200.000	274,668.49	280,882.49
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375) SEDOL : 6727121	631,100.000	222,643.68	240,984.50
Total Indonesia - IDR		497,312.17	521,866.99
Ireland - EUR			
CRH ORD EUR0.32 SEDOL : 4182249	10,918.000	320,690.56	364,769.23
KINGSPAN GROUP ORD EUR0.13 SEDOL : 4491235	3,064.000	61,786.80	81,907.34

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<i>Corporate Stock - Common</i>			
Ireland - EUR			
SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL : B1RR828	14,200.000	333,386.33	323,862.23
Total Ireland - EUR		715,863.69	770,538.80
Ireland - USD			
ICON PLC COM SEDOL : B94G471	1,721.000	115,252.50	130,176.44
Total Ireland - USD		115,252.50	130,176.44
Israel - USD			
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL : 2181334	3,431.000	255,092.66	282,474.23
** MOBILEYE NV EUR0.01 CUSIP : N51488117	3,387.000	149,950.00	126,098.01
Total Israel - USD		405,042.66	408,572.24
Italy - EUR			
AZIMUT HLDG S.P.A NPV SEDOL : B019M65	3,645.000	84,742.10	54,441.95
BANCA GENERALI EUR1 SEDOL : B1HKSV6	4,717.000	115,621.60	99,325.30
** BREMBO SPA NPV SEDOL : 4419011	912.000	51,188.83	52,339.02
ENEL SPA EUR1 SEDOL : 7144569	131,800.000	520,883.15	533,248.44
INTERPUMP GROUP EUR0.52 SEDOL : 5161407	5,066.000	82,410.51	81,631.25
INTESA SANPAOLO EUR0.52 SEDOL : 4076836	79,849.000	191,234.19	177,539.19
RECORDATI EUR0.125 SEDOL : B07DRZ5	2,062.000	56,976.83	56,193.52
Total Italy - EUR		1,103,057.21	1,054,718.67
Japan - JPY			
ADEKA CORPORATION NPV SEDOL : 6054904	22,500.000	287,794.51	303,896.62
AIN HOLDINGS INC SEDOL : 6249120	1,000.000	52,518.53	70,121.55
ALPS ELECTRIC CO NPV SEDOL : 6021500	4,500.000	119,760.83	113,462.64
ASAHI INTECC CO LT NPV SEDOL : B019MQ5	1,100.000	53,447.04	42,911.05
ASAHI KASEI CORP NPV SEDOL : 6054603	31,000.000	274,909.41	276,822.15
ASTELLAS PHARMA NPV SEDOL : 6985383	42,300.000	622,125.48	586,360.52
BROTHER INDUSTRIES NPV SEDOL : 6146500	20,900.000	233,927.90	358,773.09
CALSONIC KANSEI NPV SEDOL : 6639840	35,000.000	301,271.79	538,768.70
CENTRAL GLASS CO NPV SEDOL : 6184306	59,000.000	276,352.92	234,042.74

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<i>Corporate Stock - Common</i>			
Japan - JPY			
DAIFUKU CO LTD NPV SEDOL : 6250025	3,600.000	59,772.37	69,823.16
DAIKIN INDUSTRIES NPV SEDOL : 6250724	5,800.000	388,599.50	545,412.26
DAITO TRUST CONST NPV SEDOL : 6250508	600.000	86,587.10	93,597.79
DAIWA HOUSE INDS NPV SEDOL : 6251363	5,300.000	149,843.98	151,262.45
FANUC CORP NPV SEDOL : 6356934	2,500.000	452,486.06	423,559.61
FUJI ELECTRIC HOLINDGS CO Y50 SEDOL : 6356365	13,000.000	57,612.68	64,118.65
FUJI OIL HOLDINGS NPV SEDOL : 6356848	15,700.000	278,854.39	297,341.70
FUJITSU GENERAL NPV SEDOL : 6364283	2,000.000	44,936.95	39,527.84
FUJITSU Y50 SEDOL : 6356945	27,000.000	162,881.61	159,898.20
HASEKO CORPORATION NPV SEDOL : 6414401	7,100.000	77,405.12	73,775.94
HEIWADO CO LTD NPV SEDOL : 6419611	9,200.000	204,557.17	182,716.22
HITACHI HIGH-TECH NPV SEDOL : 6642804	3,900.000	109,773.49	154,363.95
ISUZU MOTORS NPV SEDOL : 6467104	32,800.000	409,980.09	388,320.68
ITOCHU CORP NPV SEDOL : 6467803	10,700.000	145,976.81	146,679.54
JAPAN AIRLINES CO NPV SEDOL : B8BRV46	11,200.000	363,883.76	332,721.93
KANEMATSU CORP NPV SEDOL : 6483467	154,000.000	249,285.11	255,439.03
KEYENCE CORP NPV SEDOL : 6490995	600.000	284,491.18	411,935.58
LION CORP NPV SEDOL : 6518808	4,000.000	66,546.63	65,294.66
M3 INC NPV SEDOL : B02K2M3	3,800.000	64,203.67	98,480.85
MAKITA CORP NPV SEDOL : 6555805	1,800.000	99,689.47	122,427.49
MISUMI GROUP INC NPV SEDOL : 6595179	2,700.000	50,966.09	48,481.28
MITSUBISHI UFJ FIN NPV SEDOL : 6335171	66,400.000	372,284.74	390,317.43
MIZUHO FINANCIAL GROUP NPV SEDOL : 6591014	202,900.000	310,865.84	360,766.51
MS&AD INS GP HLDGS NPV SEDOL : B2Q4CS1	10,400.000	283,935.30	323,924.70
NIHON M&A CENTER I NPV SEDOL : B1DN466	1,600.000	49,563.63	43,810.61
NIPPON SIGNAL CO NPV SEDOL : 6642525	19,200.000	160,289.28	154,685.16
NIPPON SODA CO LTD NPV SEDOL : 6640585	44,000.000	198,459.12	191,531.00
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL : 6641373	20,300.000	853,053.03	823,972.09
NISSAN CHEMICAL IN NPV SEDOL : 6641588	2,800.000	60,944.30	93,501.25
NITORI HOLDINGS NPV SEDOL : 6644800	1,600.000	137,041.83	167,659.84

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
NOMURA RL EST INC NPV SEDOL : B1CWJM5	19,700.000	338,338.88	320,193.08
ORACLE CORP JAPAN NPV SEDOL : 6141680	1,000.000	56,087.61	50,024.13
ORIX CORP NPV SEDOL : 6661144	33,500.000	462,401.84	523,763.66
PARK 24 CO LTD NPV SEDOL : 6667733	3,000.000	96,512.49	85,567.60
POLA ORBIS HLDG IN NPV SEDOL : B5N4QN8	1,100.000	80,523.64	85,629.03
PRIMA MEAT PACKERS NPV SEDOL : 6703400	73,000.000	216,609.89	254,982.67
RESONA HOLDINGS NPV SEDOL : 6421553	61,500.000	232,666.87	296,907.72
SAWAI PHARMACEUTICAL CO. LTD NPV SEDOL : 6784955	4,600.000	329,226.32	247,470.27
SCSK CORP NPV SEDOL : 6858474	2,000.000	57,120.29	69,770.50
SEIKO EPSON CORP NPV SEDOL : 6616508	12,800.000	219,767.05	257,583.92
SHIMAMURA CO NPV SEDOL : 6804035	400.000	47,738.98	47,812.54
SHIONOGI & CO LTD NPV SEDOL : 6804682	6,000.000	253,663.98	284,874.28
SHIP HEALTHCARE HOLDINGS INC NPV SEDOL : B05MTR0	6,200.000	184,985.15	162,529.29
SKY PERFECT JSAT HOLDINGS INC NPV SEDOL : B1TK234	35,900.000	162,270.34	172,025.10
SOJITZ CORPORATION SEDOL : 6594143	123,100.000	289,714.36	313,300.28
SUBARU CORPORATION NPV SEDOL : 6356406	14,500.000	484,761.08	591,096.58
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL : 6563024	21,300.000	706,187.38	786,237.22
SUMITOMO RUBBER NPV SEDOL : 6858991	20,000.000	283,485.13	331,563.47
TAISEI CORP NPV SEDOL : 6870100	20,000.000	131,042.52	145,333.27
TEIJIN LTD NPV SEDOL : 6880507	13,400.000	227,551.16	249,078.06
TEMP HOLDINGS CO NPV SEDOL : B3CY709	3,800.000	46,353.88	58,761.68
TIS INC SEDOL : B2Q4CR0	2,400.000	54,884.43	50,656.02
TOKIO MARINE HOLDINGS INC NPV SEDOL : 6513126	8,700.000	368,733.55	374,051.52
TOKYO CENTURY CORPORATION SEDOL : 6679794	7,900.000	269,045.12	256,180.61
TSUMURA & CO NPV SEDOL : 6906919	5,900.000	145,379.01	160,257.14
TSURUHA HOLDINGS NPV SEDOL : B0MKZN5	1,100.000	64,643.11	112,756.15
UBE INDUSTRIES NPV SEDOL : 6910705	165,000.000	273,757.95	344,639.96
VALOR HOLDINGS NPV SEDOL : 6926553	11,700.000	312,529.68	280,524.81
YAMAHA MOTOR CO NPV SEDOL : 6985264	14,100.000	233,822.86	325,570.23
ZENKOKU HOSHO CO L NPV SEDOL : B92MT10	1,600.000	56,899.23	54,412.22

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
ZEON CORPORATION NPV SEDOL : 6644015	36,000.000	259,382.15	324,472.33
Total Japan - JPY		15,402,964.64	16,818,531.80
Japan - USD			
ADR LINE CORP SPONSORED ADR SEDOL : BZB1Y71	1,398.000	55,613.90	54,088.62
Total Japan - USD		55,613.90	54,088.62
KOREA, REPUBLIC OF - KRW			
E-MART CO LTD KRW5000 SEDOL : B682TF7	1,300.000	197,577.68	209,058.64
KIA MOTORS CORP KRW5000 SEDOL : 6490928	7,900.000	304,364.72	252,735.13
KOREA ELEC POWER KRW5000 SEDOL : 6495730	11,400.000	582,186.12	453,445.10
KT&G CORPORATION KRW5000 SEDOL : 6175076	5,300.000	564,193.48	476,027.54
SAMSUNG ELECTRONIC KRW5000 SEDOL : 6771720	852.000	1,017,599.75	1,272,479.37
SK HYNIX INC SEDOL : 6450267	8,710.000	317,064.28	319,626.19
Total KOREA, REPUBLIC OF - KRW		2,982,986.03	2,983,371.97
Malaysia - USD			
ADR TENAGA NASIONAL BERHAD SPONSORED ADR SEDOL : 2881797	24,700.000	342,050.54	314,184.00
Total Malaysia - USD		342,050.54	314,184.00
Mexico - MXN			
ARCA CONTINENTAL SAB DE CV SEDOL : 2823885	18,361.000	124,117.73	97,363.30
Total Mexico - MXN		124,117.73	97,363.30
Netherlands - EUR			
ABN AMRO GROUP NV DR EACH REP SHS SEDOL : BYQP136	14,800.000	294,853.27	320,276.72
KON AHOLD DELHAIZE EUR0.01 SEDOL : BD0Q398	12,448.000	298,132.88	245,742.03
NN GROUP N.V. EUR0.12 SEDOL : BNG8PQ9	12,200.000	362,987.43	392,523.57
Total Netherlands - EUR		955,973.58	958,542.32
Netherlands - USD			
NXP SEMICONDUCTORS N V COM STK CUSIP : N6596X109	3,658.000	350,895.21	362,690.70

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Netherlands - USD		350,895.21	362,690.70
New Zealand - NZD			
FISHER & PAYKEL ORD DEFD DELIVERY SEDOL : 6340250	4,167.000	30,433.15	24,160.20
SPARK NEW ZEALAND LTD COM SEDOL : 6881436	25,587.000	67,030.25	65,924.60
Total New Zealand - NZD		97,463.40	90,084.80
Norway - NOK			
AUSTEVOLL SEAFOOD NOK0.50 SEDOL : B16MKT5	27,100.000	230,464.80	254,664.84
DNB ASA NOK10 SEDOL : 4263304	29,800.000	330,050.09	438,958.55
GJENSIDIGE FORSIKR NOK2 SEDOL : B4PH0C5	9,007.000	160,970.76	144,101.00
SUBSEA 7 SA USD2 SEDOL : 5258246	4,908.000	55,980.10	57,306.07
Total Norway - NOK		777,465.75	895,030.46
Peru - USD			
CREDICORP LTD COM STK SEDOL : 2232878	1,023.000	123,268.43	160,293.87
Total Peru - USD		123,268.43	160,293.87
Portugal - EUR			
ENERGIAS DE PORTUGAL SA EUR1(REGD) SEDOL : 4103596	64,800.000	214,816.82	187,453.54
JERONIMO MARTINS EUR1 SEDOL : B1Y1SQ7	8,182.000	115,330.60	129,410.83
NAVIGATOR COMP EUR1 SEDOL : 7018556	66,400.000	204,384.14	206,662.50
Total Portugal - EUR		534,531.56	523,526.87
Russian Federation - USD			
ADR PJSC LUKOIL SPONSORED ADR SEDOL : BYZF386	7,700.000	397,854.70	378,917.00
MOBILE TELESYSTEMS PJSC ADR SEDOL : 2603225	22,400.000	194,514.88	175,392.00
X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS SEDOL : B07T3T9	8,600.000	165,933.38	258,000.00
Total Russian Federation - USD		758,302.96	812,309.00
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL : 6175203	41,300.000	585,151.40	506,014.38
VENTURE CORP LTD NPV SEDOL : 6927374	31,900.000	203,548.51	216,244.76
YANGZIJIANG SHIPBU NPV (SGD) SEDOL : B1VT035	279,900.000	184,421.10	160,233.18

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Singapore - SGD		973,121.01	882,492.32
South Africa - ZAR			
ASPEN PHARMACARE NPV SEDOL : B09C0Z1	924.000	24,156.70	19,099.57
BID CORP LTD NPV SEDOL : BZBFKT7	3,518.000	63,113.20	61,843.56
BIDVEST GROUP ZAR0.05 SEDOL : 6100089	26,918.000	232,772.42	312,470.46
MTN GROUP LTD ZAR0.0001 SEDOL : 6563206	31,000.000	295,864.62	250,188.04
NASPERS 'N' ZAR0.02 SEDOL : 6622691	1,817.000	250,354.92	266,192.36
RMB HLDGS ZAR0.01 SEDOL : 6755821	12,035.000	57,184.01	53,541.32
SANLAM ZAR0.01 SEDOL : B0L6750	18,702.000	87,703.23	82,228.13
SASOL NPV SEDOL : 6777450	14,000.000	374,190.62	378,640.05
SIBANYE GOLD LTD NPV SEDOL : B98XZV9	56,500.000	165,079.65	117,501.47
SPAR GROUP LIMITED ZAR SEDOL : B038WK4	5,700.000	80,652.31	77,009.18
TELKOM SA SOC LTD ZAR10 SEDOL : 6588577	52,000.000	226,046.66	258,067.55
Total South Africa - ZAR		1,857,118.34	1,876,781.69
Spain - EUR			
AENA SA EUR10 SEDOL : BVRZ8L1	1,320.000	193,126.21	175,172.02
AMADEUS IT GROUP EUR0.01 SEDOL : B3MSM28	5,883.000	251,741.30	266,851.74
BANCO SANTANDER EUR0.50(REGD) SEDOL : 5705946	86,500.000	385,917.56	395,757.42
BANKINTER SA EUR0.3(REGD) SEDOL : 5474008	29,238.000	195,538.44	219,963.13
** DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL : B55ZR92	49,300.000	294,221.86	225,192.77
IBERDROLA SA EUR0.75 SEDOL : B288C92	46,900.000	314,416.29	282,538.87
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL : BP9DL90	8,495.000	286,799.89	290,846.03
PROSEGUR SEGURIDAD EUR0.06 SEDOL : B8CLHY9	7,930.000	56,806.73	49,295.16
REPSOL SA EUR1 SEDOL : 5669354	34,900.000	441,768.36	466,476.18
Total Spain - EUR		2,420,336.64	2,372,093.32
Spain - USD			
ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR CUSIP : 455793109	33,625.000	394,484.68	572,970.00
Total Spain - USD		394,484.68	572,970.00
Sweden - SEK			

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<i>Corporate Stock - Common</i>			
Sweden - SEK			
AXFOOD AB NPV SEDOL : BVGH0K1	3,091.000	55,443.47	44,998.96
BILLERUDKORSNAS AB NPV SEDOL : 7240371	3,078.000	54,112.39	51,077.73
BOLIDEN AB NPV SEDOL : B1XCBX9	21,761.000	419,916.57	561,467.74
FABEGE AB NPV SEDOL : B1Y4VX4	3,266.000	54,404.51	51,579.59
GRANGES AB NPV SEDOL : BRJ3BP0	21,000.000	177,062.28	193,349.22
HEXPOL NPV (POST SPLIT) B SEDOL : BXBZB01	5,893.000	27,500.82	49,342.39
HUFVUDSTADEN AB SER'A'NPV SEDOL : 4449137	3,395.000	58,550.42	51,631.07
HUSQVARNA AB SER'B'NPV SEDOL : B12PJ24	6,681.000	57,962.44	49,391.06
INTRUM JUSTITIA NV NPV SEDOL : 7371431	2,527.000	71,156.89	76,450.51
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) SEDOL : 5380031	34,000.000	449,055.23	356,867.42
SKF AB SER'B'NPV SEDOL : B1Q3J35	15,900.000	280,769.87	285,896.88
SWEDBANK AG SEK20 SER'A' SEDOL : 4846523	24,530.000	545,649.13	565,688.58
VOLVO AB SER'B'NPV SEDOL : B1QH830	32,500.000	355,848.34	347,107.89
Total Sweden - SEK		2,607,432.36	2,684,849.04
Switzerland - CHF			
ACTELION LTD CHF0.50 (REGD) SEDOL : B1YD5Q2	2,292.000	279,098.45	441,007.22
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL : 7124594	3,500.000	411,099.14	420,900.21
CEMBRA MONEY BANK CHF1 (REGD) SEDOL : BFSSBH4	770.000	52,451.31	56,806.07
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL : 7050417	76.000	50,586.56	54,799.98
GEORG FISCHER AG CHF1.00 (REGD) SEDOL : 4341783	300.000	249,007.83	256,221.47
HELVETIA HOLDING CHF0.10 SEDOL : 7189292	800.000	426,750.93	415,059.15
LOGITECH INTL CHF0.25 (REGD) SEDOL : B18ZRK2	2,259.000	35,234.10	55,551.91
LONZA GROUP AG CHF1 (REGD) SEDOL : 7333378	1,196.000	163,856.07	213,217.10
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL : B119QG0	744.000	204,876.06	360,806.95
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL : 7110388	1,700.000	421,287.98	378,334.07
STRAUMANN HLDG CHF0.10 (REGD) SEDOL : 7156832	196.000	57,409.44	70,134.00
SWISS LIFE HOLDINGS AG SEDOL : 7437805	2,400.000	591,071.55	658,754.23
SWISS RE AG CHF0.10 SEDOL : B545MG5	8,500.000	734,099.42	781,033.72
UBS GROUP CHF0.10 (REGD) SEDOL : BRJL176	27,800.000	421,198.89	441,295.83

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Switzerland - CHF		4,098,027.73	4,603,921.91
Switzerland - USD			
** ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP : 641069406	4,100.000	273,172.75	275,930.00
Total Switzerland - USD		273,172.75	275,930.00
Taiwan - TWD			
PEGATRON CORP TWD10 SEDOL : B4PLX17	101,000.000	242,682.33	240,513.91
Total Taiwan - TWD		242,682.33	240,513.91
Taiwan - USD			
ADR PEGATRON CORP SPONSORED GDR REG S SEDOL : BDB5H70	12,000.000	141,613.17	142,884.00
** ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP : 82706C108	8,670.000	374,936.79	398,733.30
HON HAI PRECISION GDR(REP 2 SHS TWD10)REG'S SEDOL : 5758218	87,560.000	394,464.38	438,675.60
TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR SEDOL : 2113382	40,207.000	796,102.99	1,193,745.83
Total Taiwan - USD		1,707,117.33	2,174,038.73
Thailand - THB			
QUALITY HOUSES CO THB1(ALIEN MKT) SEDOL : B00PN16	2,577,300.000	193,677.99	183,476.28
SANSIRI CO THB1.07(ALIEN MKT) SEDOL : B73B053	3,681,600.000	182,351.64	168,192.04
THAI OIL PCL THB10(ALIEN MKT) SEDOL : B0305J0	110,900.000	196,625.67	230,008.83
Total Thailand - THB		572,655.30	581,677.15
Turkey - TRY			
KOC HLDG TRY1 (B SHARES) SEDOL : B03MVJ8	59,200.000	269,926.77	214,955.67
TURKIYE GARANTI BK TRY1 SEDOL : B03MYP5	50,691.000	147,346.20	107,774.55
TURKIYE IS BANKASI TRY1 (C SHARES) SEDOL : B03MYS8	190,900.000	292,344.80	268,355.69
Total Turkey - TRY		709,617.77	591,085.91
United Arab Emirates - AED			
DUBAI ISLAMIC BK AED1 SEDOL : 6283452	76,187.000	122,699.73	108,694.85
Total United Arab Emirates - AED		122,699.73	108,694.85
United Kingdom - EUR			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - EUR			
ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL : B09CBL4	21,425.000	583,986.14	545,008.79
** ROYAL DUTCH SHELL EUR0.07 STK DIV 25/11/2016 SEDOL : BDS66X5	17,349.000	0.00	0.00
Total United Kingdom - EUR		583,986.14	545,008.79
United Kingdom - GBP			
3I GROUP ORD GBP0.738636 SEDOL : B1YW440	52,329.000	419,323.43	450,467.18
ADMIRAL GROUP ORD GBP0.001 SEDOL : B02J639	4,478.000	117,176.00	106,357.40
ALDERMORE GROUP PLC SEDOL : BQQMCJ4	95,000.000	277,538.58	253,290.86
ASTRAZENECA ORD USD0.25 SEDOL : 0989529	3,700.000	233,850.75	191,822.25
AVIVA ORD GBP0.25 SEDOL : 0216238	60,100.000	369,229.96	335,647.56
BABCOCK INTL GROUP ORD GBP0.60 SEDOL : 0969703	6,531.000	87,228.08	77,926.39
BAE SYSTEMS ORD GBP0.025 SEDOL : 0263494	139,757.000	841,734.80	1,048,547.42
BARRATT DEVELOPMENTS ORD GBP0.10 SEDOL : 0081180	43,000.000	311,622.12	252,073.94
BELLWAY GBP0.125 SEDOL : 0090498	1,923.000	58,580.57	58,671.40
BERKLEY GP HOLDINGS SEDOL : B02L3W3	7,400.000	321,191.97	229,012.52
BHP BILLITON PLC USD0.50 SEDOL : 0056650	39,225.000	592,867.68	643,716.33
BP ORD USD0.25 SEDOL : 0798059	95,300.000	535,486.37	547,057.09
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL : 0287580	5,240.000	345,675.41	287,636.11
BT GROUP ORD GBP0.05 SEDOL : 3091357	76,100.000	350,335.77	339,528.32
BUNZL PLC ORD GBP0.32142857 SEDOL : B0744B3	6,264.000	126,919.92	161,220.57
CINEWORLD GROUP ORD GBP0.01 SEDOL : B15FWH7	6,859.000	53,157.03	46,661.67
COMPASS GROUP PLC ORD GBP0.10625 SEDOL : BLNN3L4	15,674.000	242,607.62	268,484.24
CREST NICHOLSON H ORD GBP0.05 SEDOL : B8VZXT9	32,100.000	264,819.36	175,462.61
CRODA INTL SEDOL : BYZWX76	1,940.000	83,807.04	79,065.53
DOMINO'S PIZZA GROUP PLC ORD GBP0.00520833 SEDOL : BYN5913	12,080.000	57,217.75	52,824.63
EASYJET ORD GBP0.27285714 SEDOL : B7KR2P8	16,900.000	362,239.77	209,037.11
ELEMENTIS ORD GBP0.05 SEDOL : 0241854	17,375.000	54,626.00	54,726.69
EXPERIAN ORD USD0.10 SEDOL : B19NLV4	16,690.000	294,149.06	314,872.53
GKN ORD GBP0.10 SEDOL : 3064650	85,900.000	350,267.52	332,595.40
GLAXOSMITHKLINE ORD GBP0.25 SEDOL : 0925288	21,800.000	443,115.96	407,328.13

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
GRENCORE GROUP ORD GBP0.01 SEDOL : 0386410	17,182.000	85,731.05	62,469.52
HALMA ORD GBP0.10 SEDOL : 0405207	7,261.000	64,890.66	85,547.95
HISCOX ORD GBP0.065 (DI) SEDOL : BVZHXQ9	7,521.000	92,854.35	98,383.84
INFORMA PLC (GB) ORD GBP0.001 SEDOL : BMJ6DW5	25,626.000	223,633.50	207,951.22
INTERMED CAP GRP ORD GBP0.2625 SEDOL : BYT1DJ1	7,490.000	70,197.12	63,447.28
INTERTEK GROUP ORD GBP0.01 SEDOL : 3163836	2,071.000	84,249.94	85,103.12
JOHNSON MATTHEY SEDOL : BZ4BQC7	4,797.000	191,495.76	187,592.53
JUPITER FUND MGT ORD GBP0.02 SEDOL : B53P200	8,703.000	51,787.51	46,701.81
KINGFISHER ORD GBP0.157142857 SEDOL : 3319521	67,000.000	348,573.82	295,579.30
LEGAL & GENERAL GP ORD GBP0.025 SEDOL : 0560399	133,400.000	430,599.93	393,007.76
LLOYDS BANKING GP ORD GBP0.1 SEDOL : 0870612	507,300.000	501,284.66	366,791.99
MEGGITT ORD GBP0.05 SEDOL : 0575809	50,400.000	284,058.59	297,469.14
MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10 SEDOL : BQY7BX8	4,549.000	84,535.99	119,979.12
MONEYSUPERMARKET.C ORD GBP0.0002 SEDOL : B1ZBKY8	11,262.000	51,594.10	37,287.47
OLD MUTUAL PLC ORD GBP0.114285714 SEDOL : B77J086	186,200.000	491,412.88	441,780.09
PLAYTECH PLC ORD NPV SEDOL : B7S9G98	6,482.000	69,013.19	69,567.07
RECKITT BENCK GRP ORD GBP0.10 SEDOL : B24CGK7	3,483.000	318,023.67	294,302.77
RENISHAW ORD GBP0.20 SEDOL : 0732358	1,602.000	54,554.38	49,638.16
RESTAURANT GROUP ORD GBP0.28125 SEDOL : B0YG1K0	3,400.000	15,222.84	13,788.88
ROYAL MAIL PLC ORD GBP0.01 SEDOL : BDVZY27	40,000.000	292,588.18	234,187.53
SAGE GROUP GBP0.01051948 SEDOL : B8C3BL0	18,427.000	156,527.93	151,374.22
** SAINSBURY(J) ORD GBP0.28571428 SEDOL : B019KW7	115,200.000	382,072.36	332,480.33
SHIRE PLC ORD GBP0.05 SEDOL : B2QKY05	5,917.000	330,129.75	344,499.80
SKY PLC SEDOL : 0141192	18,097.000	206,955.30	176,587.16
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769 SEDOL : BWFGQN1	1,822.000	92,217.17	97,225.33
SSE PLC ORD GBP0.50 SEDOL : 0790873	19,400.000	422,874.27	357,515.80
UBM PLC ORD GBP0.1125 SEDOL : BD9WR06	11,250.000	106,236.99	100,287.77
VICTREX ORD GBP0.01 SEDOL : 0929224	2,573.000	55,856.17	55,132.21
WH SMITHS PLC - ORD GBP0.27 6/67 SEDOL : B2PDGW1	3,518.000	83,674.88	66,282.47
WOLSELEY ORD GBP0.108030303 SEDOL : BFNWV48	4,776.000	274,674.80	277,173.39

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
WOOD GROUP (JOHN) ORD GBP0.0428571 SEDOL : B5N0P84	39,791.000	385,309.93	409,153.42
WPP PLC ORD GBP0.10 SEDOL : B8KF9B4	9,012.000	199,588.65	192,426.44
Total United Kingdom - GBP		13,697,188.84	12,934,748.77
United Kingdom - USD			
** ADR BP P L C SPONSORED ADR CUSIP : 055622104	13,100.000	483,211.90	458,631.00
** ADR MEGGITT PLC ADS REPSTG 2 SHS CUSIP : 58517R104	33,510.000	398,496.71	396,758.40
** ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP : 780259206	9,700.000	569,210.63	495,670.00
** ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR CUSIP : 92857W308	3,400.000	189,240.98	83,096.00
OM ASSET MGT PLC COM GBP0.001 CUSIP : G67506108	13,199.000	227,547.03	194,025.30
SHIRE PLC ADR CUSIP : 82481R106	2,632.000	569,212.65	459,547.20
Total United Kingdom - USD		2,436,919.90	2,087,727.90
United States - USD			
** #REORG/ DEVRY EDU NAME CHANGE ADTALEM GLOBAL 2H14A32 05-24-2017 CUSIP : 251893103	26,155.000	582,023.56	780,726.75
** #REORG/AIR METHODS CASH MERGER 04-24-2017 CUSIP : 009128307	11,580.000	455,806.70	378,666.00
** #REORG/CEB INC CASH AND STOCK MERGER GARTNER INC 2343169 04-05-2017 CUSIP : 125134106	7,020.000	404,320.60	413,829.00
#REORG/HERCULES OFFSHORE PLAN OF REORG ESC HERCULES 6200291 12-02-2016 CUSIP : 427093307	8,094.000	114,934.80	9,712.80
** #REORG/INGRAM MICRO CASH MERGER 12-06-2016 CUSIP : 457153104	7,600.000	92,724.56	284,544.00
** #REORG/JANUS CAP GROUP STOCK MERGER HENDERSON GROUP PLC 2H1RAT2 05-30-2017 CUSIP : 47102X105	57,900.000	784,315.39	781,650.00
#REORG/SBA COMMUNICATIONS NAME CHANGE SBA 2E14AG2 01-17-2017 CUSIP : 78388J106	4,584.000	407,860.73	453,632.64
#REORG/SPECTRA STOCK MERGER ENBRIDGE INC C 2307592 02-27-2017 CUSIP : 847560109	20,750.000	662,075.53	849,712.50
** #REORG/ZELTIQ AESTHETICS CASH MERGER 04-28-2017 CUSIP : 98933Q108	8,050.000	231,014.80	354,280.50
** 2U INC COM CUSIP : 90214J101	16,870.000	441,929.69	557,722.20
** 3M CO COM CUSIP : 88579Y101	5,600.000	744,919.81	961,744.00
** 5TH 3RD BANCORP COM CUSIP : 316773100	14,400.000	242,717.70	374,688.00
ABBOTT LAB COM CUSIP : 002824100	15,200.000	642,331.21	578,664.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ABBVIE INC COM USD0.01 CUSIP : 00287Y109	8,050.000	327,860.77	489,440.00
** ABIOMED INC COM CUSIP : 003654100	4,106.000	229,411.21	460,857.44
** ACC CLAIMS HLDGS LLC CUSIP : 00084K104	895,553.000	0.00	8,843.58
** ACI WORLDWIDE INC COM STK CUSIP : 004498101	26,700.000	457,844.47	496,887.00
** ACUITY BRANDS INC COM CUSIP : 00508Y102	2,211.000	367,418.25	555,867.51
ADOBE SYS INC COM CUSIP : 00724F101	5,878.000	354,558.89	604,317.18
** ADVISORY BRD CO COM CUSIP : 00762W107	9,060.000	464,816.70	320,724.00
** AES CORP COM CUSIP : 00130H105	10,000.000	119,808.34	114,500.00
AETNA INC CUSIP : 00817Y108	2,100.000	74,802.02	274,764.00
** AFFILIATED MANAGERS GROUP INC COM STK CUSIP : 008252108	6,386.000	1,051,016.53	945,766.60
** AGCO CORP COM CUSIP : 001084102	2,900.000	132,015.39	161,820.00
AIR PROD & CHEM INC COM CUSIP : 009158106	1,910.000	270,940.38	275,918.60
** AKAMAI TECHNOLOGIES INC COM STK CUSIP : 00971T101	6,206.000	305,857.48	413,940.20
** AKORN INC COM CUSIP : 009728106	22,629.000	646,194.20	480,187.38
** ALASKA AIR GROUP INC COM CUSIP : 011659109	2,200.000	153,316.02	180,994.00
** ALBEMARLE CORP COM CUSIP : 012653101	950.000	76,325.83	83,391.00
** ALEXION PHARMACEUTICALS INC COM CUSIP : 015351109	3,019.000	293,976.62	370,099.21
** ALIGN TECHNOLOGY INC COM CUSIP : 016255101	2,836.000	159,924.76	263,889.80
ALLERGAN PLC. COM STK CUSIP : G0177J108	3,180.000	727,689.78	617,874.00
ALLSTATE CORP COM CUSIP : 020002101	3,100.000	71,512.47	216,752.00
** ALLY FINL INC COM CUSIP : 02005N100	20,800.000	504,076.10	403,936.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107	2,449.000	1,224,750.88	1,856,439.96
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP : 02079K305	955.000	348,409.91	740,965.40
ALTRIA GROUP INC COM CUSIP : 02209S103	12,810.000	528,591.40	818,943.30
AMAZON COM INC COM CUSIP : 023135106	1,971.000	246,382.19	1,479,373.47
AMDOCS ORD GBP0.01 CUSIP : G02602103	1,700.000	56,141.73	100,249.00
** AMEDISYS INC COM CUSIP : 023436108	4,222.000	176,586.11	166,726.78
AMER ELEC PWR CO INC COM CUSIP : 025537101	5,700.000	223,796.31	336,585.00
AMER FINL GROUP INC OH COM STK CUSIP : 025932104	3,700.000	107,045.27	304,251.00
** AMEREN CORP COM CUSIP : 023608102	3,300.000	112,674.07	162,096.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** AMERICAN AIRLINES INC COM USD1 CUSIP : 02376R102	4,800.000	174,526.30	222,912.00
** AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP : 02553E106	10,000.000	153,951.52	165,600.00
** AMERICAN INTERNATIONAL GROUP INC COM CUSIP : 026874784	22,500.000	830,534.31	1,424,925.00
AMERIPRISE FINL INC COM CUSIP : 03076C106	2,400.000	150,322.14	274,104.00
AMGEN INC COM CUSIP : 031162100	2,800.000	480,519.65	403,396.00
** AMKOR TECHNOLOGY INC COM CUSIP : 031652100	21,200.000	98,320.60	250,584.00
ANIXTER INTL INC COM CUSIP : 035290105	12,600.000	1,007,091.45	984,690.00
** ANSYS INC COM CUSIP : 03662Q105	6,443.000	529,224.47	605,835.29
AON PLC COM CUSIP : G0408V102	9,450.000	740,142.75	1,078,245.00
APPLE INC COM STK CUSIP : 037833100	12,474.000	455,230.10	1,378,626.48
ARCHER-DANIELS-MIDLAND CO COM CUSIP : 039483102	4,500.000	117,714.91	194,535.00
** ARCONIC INC COM CUSIP : 03965L100	12,666.000	244,618.82	244,200.48
** ARISTA NETWORKS INC COM CUSIP : 040413106	2,953.000	222,161.57	279,973.93
ARRIS INTERNATIONAL LTD COM USD0.01 CUSIP : G0551A103	8,600.000	250,133.00	246,734.00
** ASHLAND GLOBAL HLDGS INC COM CUSIP : 044186104	4,420.000	544,000.60	498,134.00
ASPEN INSURANCE HLDGS COM CUSIP : G05384105	2,400.000	68,730.89	122,280.00
** ASSURANT INC COM CUSIP : 04621X108	2,600.000	95,376.91	224,484.00
** ATHENAHEALTH INC COM MON STOCK CUSIP : 04685W103	6,042.000	643,921.33	571,573.20
** AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103	3,930.000	211,314.87	377,358.60
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP : G0750C108	27,528.000	751,722.36	727,289.76
BABCOCK & WILCOX ENTERPRISES INC COM CUSIP : 05614L100	5,870.000	145,744.78	93,567.80
** BALL CORP COM CUSIP : 058498106	5,018.000	366,499.30	376,651.08
** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP : P16994132	6,900.000	129,306.05	196,512.00
BANK OF AMERICA CORP CUSIP : 060505104	90,200.000	1,345,285.59	1,905,024.00
** BANK OF THE OZARKS INC COM CUSIP : 063904106	9,690.000	406,629.56	470,158.80
** BAXTER INTL INC COM CUSIP : 071813109	17,300.000	673,526.68	767,601.00
** BB&T CORP COM CUSIP : 054937107	23,790.000	899,877.47	1,076,497.50
BEACON ROOFING SUPPLY INC COM CUSIP : 073685109	7,850.000	182,492.07	364,161.50
** BGC PARTNERS INC CL A CL A CUSIP : 05541T101	85,220.000	716,416.40	832,599.40
** BIG LOTS INC COM CUSIP : 089302103	4,300.000	55,900.00	217,623.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** BIO RAD LABS INC CL A CUSIP : 090572207	5,000.000	571,234.18	867,500.00
BIOGEN INC COMMON STOCK CUSIP : 09062X103	990.000	193,558.76	291,129.30
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP : 09061G101	1,900.000	172,052.83	162,697.00
BIO-TECHNE CORP COM CUSIP : 09073M104	4,830.000	414,676.95	508,888.80
** BLACKROCK INC COM STK CUSIP : 09247X101	4,860.000	1,293,971.66	1,802,039.40
BLUE BUFFALO PET PRODS INC COM CUSIP : 09531U102	9,972.000	250,764.59	233,643.96
BOEING CO COM CUSIP : 097023105	3,454.000	270,313.89	520,034.24
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP : 099502106	15,778.000	429,134.37	596,566.18
** BRADY CORP CL A CUSIP : 104674106	28,700.000	709,933.85	1,054,725.00
** BRIGGS & STRATTON CORP CAP CUSIP : 109043109	4,800.000	109,942.12	99,456.00
** BRINKER INTL INC COM CUSIP : 109641100	2,800.000	126,560.82	148,708.00
** BRISTOL MYERS SQUIBB CO COM CUSIP : 110122108	7,262.000	325,947.76	409,867.28
** BRISTOW GROUP INC COM CUSIP : 110394103	32,700.000	1,490,930.42	510,447.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK CUSIP : 111621306	28,500.000	285,104.69	351,690.00
** BUNGE LTD CUSIP : G16962105	3,200.000	164,899.58	218,496.00
** BWX TECHNOLOGIES INC COM CUSIP : 05605H100	32,971.000	760,047.76	1,291,144.36
** C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP : 12541W209	5,500.000	395,406.88	411,675.00
** CA INC COM CUSIP : 12673P105	42,100.000	1,092,503.59	1,345,516.00
** CABLE ONE INC COM CUSIP : 12685J105	251.000	116,804.54	148,356.06
CABOT CORP COM CUSIP : 127055101	5,500.000	206,471.91	280,115.00
CALLON PETE CO DEL COM CUSIP : 13123X102	30,050.000	440,924.64	530,082.00
** CAMBREX CORP COM CUSIP : 132011107	8,252.000	382,952.12	413,425.20
CAPITAL ONE FINL CORP COM CUSIP : 14040H105	5,100.000	249,830.01	428,604.00
** CARMAX INC COM CUSIP : 143130102	12,100.000	511,635.45	699,259.00
** CARPENTER TECHNOLOGY CORP COM CUSIP : 144285103	3,384.000	182,226.73	121,045.68
** CARRIZO OIL & GAS INC COM CUSIP : 144577103	5,231.000	245,249.75	221,480.54
** CATERPILLAR INC COM CUSIP : 149123101	8,000.000	641,209.67	764,480.00
** CBOE HOLDINGS INC COM CUSIP : 12503M108	3,582.000	215,953.26	246,799.80
** CBRE GROUP INC CL A CL A CUSIP : 12504L109	27,500.000	726,275.24	798,600.00
** CDW CORP COM CUSIP : 12514G108	12,100.000	465,109.98	620,004.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CELANESE CORP DEL COM SER A STK CUSIP : 150870103	8,732.000	502,189.17	692,622.24
CELGENE CORP COM CUSIP : 151020104	5,611.000	558,967.71	664,959.61
CENGAGE LEARNING HLDGS II INC COM CUSIP : 15136X102	3,961.000	210,975.00	101,995.75
CENTENE CORP DEL COM CUSIP : 15135B101	7,431.000	451,016.42	428,248.53
** CHANNELADVISOR CORP COM CUSIP : 159179100	13,590.000	289,241.71	195,696.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP : 159864107	10,050.000	654,642.64	714,555.00
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP : 16119P108	5,201.000	1,218,614.84	1,431,887.31
** CHEMED CORP NEW COM CUSIP : 16359R103	6,310.000	597,207.32	940,000.70
** CHESAPEAKE ENERGY CORP COM CUSIP : 165167107	8,800.000	214,868.85	61,600.00
CIGNA CORPORATION CUSIP : 125509109	1,800.000	128,337.73	242,532.00
** CISCO SYSTEMS INC CUSIP : 17275R102	33,380.000	755,459.15	995,391.60
CITIGROUP INC COM NEW COM NEW CUSIP : 172967424	34,400.000	1,482,366.50	1,939,816.00
** CNO FINL GROUP INC COM CUSIP : 12621E103	72,240.000	1,074,589.03	1,293,096.00
COCA COLA CO COM CUSIP : 191216100	17,210.000	698,611.61	694,423.50
COGNEX CORP COM CUSIP : 192422103	8,175.000	391,108.49	488,129.25
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102	4,500.000	274,964.54	247,860.00
** COLUMBIA BKG SYS INC COM CUSIP : 197236102	23,650.000	729,882.36	941,743.00
** COMCAST CORP NEW-CL A CUSIP : 20030N101	8,100.000	466,828.92	563,031.00
** COMPASS MINERALS INTL INC COM CUSIP : 20451N101	1,670.000	136,942.66	129,508.50
** CONAGRA BRANDS INC COM USD5 CUSIP : 205887102	9,100.000	211,412.74	333,879.00
** CONCHO RES INC COM STK CUSIP : 20605P101	3,767.000	380,239.87	538,756.34
CONOCOPHILLIPS COM CUSIP : 20825C104	2,800.000	113,653.40	135,856.00
CONSTELLATION BRANDS INC CL A CL A CUSIP : 21036P108	841.000	127,897.68	127,108.74
** CONTANGO OIL & GAS CO COM NEW COM NEW CUSIP : 21075N204	16,200.000	592,544.40	160,218.00
** CONVERGYS CORP DE COM CUSIP : 212485106	16,890.000	198,855.32	436,944.30
** COOPER TIRE & RUBBER CO COM, NO PAR CUSIP : 216831107	7,300.000	191,236.31	279,590.00
COPART INC COM CUSIP : 217204106	8,675.000	443,155.77	474,696.00
** CORNING INC COM CUSIP : 219350105	17,000.000	261,854.18	408,510.00
** COSTAR GROUP INC COM CUSIP : 22160N109	7,841.000	1,061,056.53	1,498,493.51
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105	2,647.000	186,845.13	397,341.17

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CSRA INC COM CUSIP : 12650T104	13,994.000	388,871.18	447,947.94
** CUMMINS INC CUSIP : 231021106	6,625.000	807,027.28	939,292.50
** DIAMOND OFFSHORE DRILLING INC COM CUSIP : 25271C102	6,100.000	147,738.84	110,166.00
DIAMONDBACK ENERGY INC COM CUSIP : 25278X109	4,005.000	275,945.06	431,939.25
** DILLARDS INC CL A COM CUSIP : 254067101	1,800.000	40,725.61	128,718.00
** DIPLOMAT PHARMACY INC COM CUSIP : 25456K101	14,461.000	408,465.56	204,767.76
DISCOVER FINL SVCS COM STK CUSIP : 254709108	4,300.000	176,204.06	291,411.00
** DOMTAR CORP COM NEW COM NEW CUSIP : 257559203	3,800.000	148,288.39	149,226.00
** DORMAN PRODS INC COM CUSIP : 258278100	6,040.000	287,559.60	436,329.60
DUN & BRADSTREET CORP DEL NEW COM CUSIP : 26483E100	7,216.000	858,572.49	878,331.52
** E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW CUSIP : 269246401	10,500.000	258,883.14	362,355.00
** EASTMAN CHEM CO COM CUSIP : 277432100	3,200.000	232,176.44	240,384.00
EDISON INTL COM CUSIP : 281020107	2,500.000	118,585.56	171,925.00
ELI LILLY & CO COM CUSIP : 532457108	13,100.000	661,138.74	879,272.00
ELLIE MAE INC COM STK CUSIP : 28849P100	4,468.000	379,397.29	368,833.40
** ENCORE CAP GROUP INC COM CUSIP : 292554102	8,216.000	346,397.87	225,529.20
** ENSCO PLC SHS CLASS A COM CUSIP : G3157S106	41,000.000	1,250,044.69	396,060.00
** ENTERGY CORP NEW COM CUSIP : 29364G103	9,900.000	650,097.17	680,427.00
EOG RESOURCES INC COM CUSIP : 26875P101	1,530.000	92,768.83	156,855.60
** EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP : 26884U109	3,200.000	161,268.63	222,528.00
ETHAN ALLEN INTERIORS INC COM CUSIP : 297602104	3,700.000	120,319.55	127,650.00
EVEREST RE GROUP COM CUSIP : G3223R108	1,500.000	163,708.66	315,825.00
** EXACT SCIENCES CORP COM CUSIP : 30063P105	23,746.000	289,407.07	350,728.42
** EXELON CORP COM CUSIP : 30161N101	18,700.000	565,013.48	607,937.00
EXLSERVICE COM INC COM STK CUSIP : 302081104	3,059.000	145,177.94	145,486.04
** EXPEDIA INC DEL COM NEW CUSIP : 30212P303	3,484.000	386,295.26	432,190.20
FACEBOOK INC CL A CL A CUSIP : 30303M102	9,383.000	419,374.59	1,111,134.86
** FACTSET RESH SYS INC COM STK CUSIP : 303075105	1,950.000	263,198.29	312,331.50
** FAIR ISAAC CORPORATION COM CUSIP : 303250104	2,600.000	163,918.82	295,594.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
FASTENAL CO COM CUSIP : 311900104	31,220.000	1,325,704.32	1,479,828.00
** FEDEX CORP COM CUSIP : 31428X106	6,300.000	640,058.89	1,207,521.00
** FINANCIAL ENGINES INC COM CUSIP : 317485100	9,060.000	355,909.25	315,741.00
** FIRST AMERN FINL CORP COM STK CUSIP : 31847R102	15,700.000	307,373.24	592,518.00
** FIRST DATA CORP NEW COM CL A COM CL A CUSIP : 32008D106	10,600.000	142,267.76	154,442.00
FIRSTCASH INC COM CUSIP : 33767D105	13,557.000	700,733.91	622,266.30
FIRSTENERGY CORP COM CUSIP : 337932107	8,900.000	308,638.38	278,481.00
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101	13,891.000	507,018.44	546,749.76
FLEX LTD FLEX LTD CUSIP : Y2573F102	12,300.000	150,021.27	175,152.00
** FLOWSERVE CORP COM CUSIP : 34354P105	2,000.000	123,447.00	94,900.00
** FLUOR CORP NEW COM CUSIP : 343412102	4,300.000	255,484.55	230,093.00
FMC CORP COM (NEW) CUSIP : 302491303	9,900.000	513,186.53	555,588.00
** FOOT LOCKER INC COM CUSIP : 344849104	2,000.000	31,976.56	143,340.00
** GAMESTOP CORP NEW CL A CUSIP : 36467W109	4,800.000	109,566.39	118,512.00
** GANNETT CO INC COM CUSIP : 36473H104	1,800.000	20,800.83	17,172.00
** GEN MTRS CO COM CUSIP : 37045V100	32,900.000	993,321.35	1,136,037.00
GENERAL ELECTRIC CO CUSIP : 369604103	48,400.000	1,190,761.89	1,488,784.00
GENESEE & WYO INC CL A CL A CUSIP : 371559105	9,840.000	720,111.05	751,776.00
** GENTEX CORP COM CUSIP : 371901109	43,891.000	560,215.74	811,544.59
** GENWORTH FINL INC COM CL A COM CL A CUSIP : 37247D106	8,300.000	269,028.44	35,524.00
** GLAUKOS CORP COM CUSIP : 377322102	7,856.000	256,329.42	245,185.76
** GOLDMAN SACHS GROUP INC COM CUSIP : 38141G104	6,967.000	954,749.14	1,527,793.43
GOODYEAR TIRE & RUBBER CO COM CUSIP : 382550101	8,600.000	118,114.00	263,934.00
** GRAHAM HLDGS CO COM CUSIP : 384637104	230.000	112,467.47	112,642.50
** GRAINGER W W INC COM CUSIP : 384802104	3,400.000	793,713.65	783,938.00
** GRAND CANYON ED INC COM STK CUSIP : 38526M106	13,090.000	558,654.02	747,439.00
** GROUP 1 AUTOMOTIVE INC COM CUSIP : 398905109	1,900.000	166,414.90	137,921.00
** GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100	9,647.000	418,475.04	537,434.37
** HARLEY DAVIDSON COM USD0.01 CUSIP : 412822108	3,700.000	165,400.59	225,293.00
HARRIS CORP COM CUSIP : 413875105	1,200.000	49,404.67	124,272.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
HARTFORD FINL SVCS GROUP INC COM CUSIP : 416515104	7,600.000	212,606.53	358,112.00
** HASBRO INC COM CUSIP : 418056107	5,960.000	320,577.07	508,924.40
** HCA HEALTHCARE INC COM CUSIP : 40412C101	11,500.000	814,038.52	815,235.00
** HEALTHCARE SVCS GROUP INC COM CUSIP : 421906108	18,725.000	557,765.59	729,338.75
** HEALTHSOUTH CORP COM NEW STK CUSIP : 421924309	7,803.000	275,854.73	325,151.01
** HEALTHSTREAM INC COM STK ISIN# US42222N1037 CUSIP : 42222N103	14,038.000	366,362.68	351,792.28
HEARTLAND INC COM STK CUSIP : 422991935	4,685.000	6,605.85	0.00
HEARTLAND IND PFD STK CUSIP : 99V0125S7	4.840	6.82	0.00
HEICO CORP NEW CL A CL A CUSIP : 422806208	4,662.000	253,203.45	313,286.40
** HEICO CORP NEW COM CUSIP : 422806109	8,860.000	533,429.45	695,510.00
** HENRY SCHEIN INC COMMON STOCK CUSIP : 806407102	2,211.000	338,813.57	329,350.56
** HERBALIFE LTD COM STK CUSIP : G4412G101	21,524.000	1,313,630.66	1,055,321.72
** HERC HLDGS INC COM CUSIP : 42704L104	1,700.000	64,728.10	67,558.00
HERTZ GLOBAL HLDGS INC NEW COM CUSIP : 42806J106	5,200.000	248,236.56	130,936.00
HEWLETT PACKARD ENTERPRISE CO COM CUSIP : 42824C109	11,200.000	138,095.02	266,560.00
** HEXCEL CORP NEW COM CUSIP : 428291108	7,354.000	313,645.00	380,348.88
HOME DEPOT INC COM CUSIP : 437076102	11,578.000	1,340,424.11	1,498,193.20
HOWARD HUGHES CORP COM STOCK CUSIP : 44267D107	8,680.000	976,268.21	987,784.00
** HP INC COM CUSIP : 40434L105	9,300.000	96,786.36	143,220.00
HUNTINGTON BANCSHARES INC COM CUSIP : 446150104	31,200.000	155,516.80	388,752.00
HUNTINGTON INGALLS INDS INC COM CUSIP : 446413106	2,100.000	235,326.87	375,396.00
HUNTSMAN CORP COM STK CUSIP : 447011107	11,500.000	175,964.23	224,020.00
** HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP : 449172105	2,000.000	59,958.21	129,120.00
** IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP : 44919P508	13,780.000	702,678.65	928,220.80
** IDEXX LABS INC COM CUSIP : 45168D104	2,147.000	131,180.73	252,594.55
** IHS MARKIT LTD COM CUSIP : G47567105	14,922.000	538,684.20	536,296.68
ILL TOOL WKS INC COM CUSIP : 452308109	2,320.000	261,979.04	290,417.60
** ILLUMINA INC COM CUSIP : 452327109	1,437.000	155,475.91	191,322.18
** IMAX CORP COM CUSIP : 45245E109	10,563.000	330,239.89	337,487.85
INNERWORKINGS INC COM CUSIP : 45773Y105	35,232.000	321,143.66	325,896.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** INOVALON HLDGS INC COM CL A COM CL A CUSIP : 45781D101	18,120.000	328,020.06	278,142.00
** INTERNATIONAL SPEEDWAY CORP CL A CUSIP : 460335201	19,500.000	565,913.92	717,600.00
** INTERPUBLIC GROUP COMPANIES INC COM CUSIP : 460690100	36,900.000	434,305.13	888,183.00
** INTL FLAVORS & FRAGRANCES INC COM CUSIP : 459506101	3,019.000	345,847.51	365,449.95
IPAYMENT HLDGS INC-DEL 12-29-2022 WARRANT CUSIP : 46263Y126	149,186.000	0.00	22,377.90
** IPAYMENT HLDGS INC-DEL COMMON STOCK CUSIP : 46263Y308	36,665.000	0.00	128,327.50
** J2 GLOBAL INC COM CUSIP : 48123V102	14,870.000	736,327.78	1,093,093.70
JOHNSON & JOHNSON COM USD1 CUSIP : 478160104	8,145.000	696,229.34	906,538.50
JONES LANG LASALLE INC COM STK CUSIP : 48020Q107	13,115.000	1,389,205.56	1,328,287.20
JPMORGAN CHASE & CO COM CUSIP : 46625H100	42,363.000	2,125,959.10	3,396,241.71
** KAMAN CORP COM CUSIP : 483548103	8,600.000	202,537.19	418,992.00
KAR AUCTION SVCS INC COM STK CUSIP : 48238T109	24,000.000	526,133.84	1,011,840.00
KBR INC COM CUSIP : 48242W106	91,600.000	2,049,414.50	1,530,636.00
KENNAMETAL INC CAP CUSIP : 489170100	34,845.000	1,184,364.85	1,201,804.05
** KEYCORP NEW COM CUSIP : 493267108	21,800.000	332,988.09	377,358.00
** KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103	13,500.000	440,962.17	497,205.00
** KIMBERLY-CLARK CORP COM CUSIP : 494368103	2,230.000	188,218.28	257,810.30
** KINDRED HEALTHCARE INC COM STK CUSIP : 494580103	10,000.000	125,750.67	66,500.00
** KOHLS CORP COM CUSIP : 500255104	5,400.000	257,812.18	290,682.00
KROGER CO COM CUSIP : 501044101	5,000.000	96,158.46	161,500.00
** LAB CORP AMER HLDGS COM NEW CUSIP : 50540R409	7,200.000	728,369.49	906,120.00
** LAMB WESTON HLDGS INC COM USD5 CUSIP : 513272104	13,513.000	395,697.58	452,415.24
** LANNETT INC COM CUSIP : 516012101	3,000.000	161,711.19	68,700.00
** LENNAR CORP CL B CUSIP : 526057302	7,700.000	225,189.39	260,953.00
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP : 53220K504	13,290.000	827,346.63	1,387,476.00
LINCOLN NATL CORP COM CUSIP : 534187109	5,900.000	264,644.56	378,190.00
** LITHIA MTRS INC CL A CL A CUSIP : 536797103	5,300.000	490,164.99	487,070.00
** LKQ CORP COM LKQ CORP CUSIP : 501889208	17,919.000	443,753.93	588,280.77
LOCKHEED MARTIN CORP COM CUSIP : 539830109	2,980.000	372,356.78	790,445.00
LUXOFT HLDG INC COM NPV SEDOL : BBMT8Y1	800.000	50,053.72	43,880.00

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◆ Assets held for Investment Purposes

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<i>Corporate Stock - Common</i>			
United States - USD			
** LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP : N53745100	5,455.000	442,022.39	492,695.60
MACYS INC COM STK CUSIP : 55616P104	5,200.000	299,298.48	219,440.00
** MADDEN STEVEN LTD COM CUSIP : 556269108	2,349.000	79,627.47	87,030.45
** MADISON SQUARE GARDEN CO NEW CL A CL A CUSIP : 55825T103	2,433.000	289,236.08	422,466.12
MARATHON PETE CORP COM CUSIP : 56585A102	5,800.000	94,874.92	272,716.00
** MARRIOTT INTL INC NEW COM STK CL A CUSIP : 571903202	6,828.000	427,836.74	537,909.84
** MARTIN MARIETTA MATLS INC COM CUSIP : 573284106	1,543.000	251,484.95	338,611.35
MASTERCARD INC CL A CUSIP : 57636Q104	13,503.000	494,454.37	1,380,006.60
** MATCH GROUP INC COM CUSIP : 57665R106	6,590.000	112,014.59	118,488.20
** MATTEL INC COM CUSIP : 577081102	21,000.000	508,362.05	662,970.00
** MAXIM INTEGRATED PRODS INC COM CUSIP : 57772K101	11,600.000	385,185.46	455,532.00
** MAXIMUS INC COM CUSIP : 577933104	17,238.000	749,835.35	953,089.02
** MB FINL INC NEW COM CUSIP : 55264U108	19,990.000	690,933.05	864,967.30
** MCDERMOTT INTL INC COM CUSIP : 580037109	32,300.000	167,887.76	222,224.00
** MEDNAX INC COM CUSIP : 58502B106	12,968.000	620,429.48	849,014.96
MEDTRONIC PLC COMMON STOCK STOCK CUSIP : G5960L103	7,915.000	597,857.11	577,874.15
MERCADOLIBRE INC COM STK SEDOL : B23X1H3	975.000	154,497.93	153,874.50
MERCK & CO INC NEW COM CUSIP : 58933Y105	22,105.000	1,062,402.42	1,352,604.95
** MEREDITH CORP COM CUSIP : 589433101	13,900.000	691,718.78	772,145.00
** METTLER-TOLEDO INTL INC COM CUSIP : 592688105	1,293.000	368,863.78	532,741.86
** MGIC INVT CORP WIS COM CUSIP : 552848103	12,800.000	122,049.69	116,096.00
** MGM RESORTS INTERNATIONAL COM CUSIP : 552953101	27,300.000	588,135.32	783,783.00
MICROSOFT CORP COM CUSIP : 594918104	58,121.000	2,208,473.50	3,502,371.46
MIDDLEBY CORP COM CUSIP : 596278101	7,677.000	686,869.09	1,051,595.46
** MOHAWK INDS INC COM CUSIP : 608190104	3,200.000	464,060.30	631,808.00
** MONSTER BEVERAGE CORP NEW COM CUSIP : 61174X109	5,418.000	258,825.87	242,455.50
MORGAN STANLEY COM STK USD0.01 CUSIP : 617446448	5,139.000	91,146.56	212,549.04
** MOVADO GROUP INC COM CUSIP : 624580106	4,200.000	118,707.00	118,650.00
MSG NETWORK INC CL A CL A CUSIP : 553573106	44,100.000	798,793.62	901,845.00
** MTS SYS CORP COM CUSIP : 553777103	8,700.000	588,933.90	468,495.00

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<i>Corporate Stock - Common</i>			
United States - USD			
** MURPHY OIL CORP COM CUSIP : 626717102	7,700.000	203,384.45	261,107.00
** MURPHY USA INC COM CUSIP : 626755102	2,800.000	167,142.48	190,932.00
** MYLAN NV CUSIP : N59465109	2,600.000	132,632.88	95,186.00
** NATIONAL INSTRS CORP COM CUSIP : 636518102	28,792.000	761,561.54	848,500.24
** NATIONAL OILWELL VARCO COM STK CUSIP : 637071101	4,400.000	172,310.12	164,384.00
** NAVIENT CORP COM CUSIP : 63938C108	8,600.000	61,708.25	148,178.00
** NEOGEN CORP COM CUSIP : 640491106	7,646.000	190,320.52	483,838.88
NETFLIX INC COM STK CUSIP : 64110L106	4,530.000	205,808.72	530,010.00
** NEUSTAR INC CL A CL A CUSIP : 64126X201	7,527.000	222,782.02	182,529.75
** NEXTERA ENERGY INC COM CUSIP : 65339F101	8,190.000	735,894.03	935,543.70
** NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001 CUSIP : 62913F508	32,095.000	521,543.75	54,561.50
** NIKE INC CL B CUSIP : 654106103	6,208.000	115,754.21	310,834.56
NORTHROP GRUMMAN CORP COM CUSIP : 666807102	4,500.000	427,150.35	1,123,425.00
NU SKIN ENTERPRISES INC CL A CL A CUSIP : 67018T105	2,741.000	121,433.01	143,025.38
** NVIDIA CORP COM CUSIP : 67066G104	6,294.000	293,975.33	580,306.80
** O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107	1,718.000	288,300.63	471,591.00
** OCCIDENTAL PETROLEUM CORP CUSIP : 674599105	9,910.000	703,399.52	707,177.60
** OCEANEERING INTL INC COM CUSIP : 675232102	2,500.000	98,969.45	66,625.00
** OLD DOMINION FGHT LINE INC COM CUSIP : 679580100	8,681.000	537,733.24	757,851.30
ORACLE CORP COM CUSIP : 68389X105	15,400.000	575,757.57	618,926.00
OSHKOSH CORPORATION CUSIP : 688239201	2,600.000	94,413.01	182,000.00
** OWENS & MINOR INC NEW COM CUSIP : 690732102	2,200.000	73,946.94	74,602.00
OWENS ILL INC COM NEW CUSIP : 690768403	5,800.000	93,758.68	106,546.00
OXFORD INDS INC COM CUSIP : 691497309	1,200.000	88,170.36	87,192.00
PACWEST BANCORP DEL COM CUSIP : 695263103	25,617.000	1,080,009.40	1,312,871.25
** PALO ALTO NETWORKS INC COM USD0.0001 CUSIP : 697435105	1,683.000	271,751.19	226,144.71
** PANDORA MEDIA INC CUSIP : 698354107	13,004.000	277,692.14	151,106.48
PARKER-HANNIFIN CORP COM CUSIP : 701094104	771.000	103,104.50	107,115.03
PARSLEY ENERGY INC CL A CL A CUSIP : 701877102	20,110.000	584,592.79	767,196.50
** PATTERSON COS INC COM CUSIP : 703395103	8,860.000	370,554.87	343,236.40

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<i>Corporate Stock - Common</i>			
United States - USD			
** PAYCHEX INC COM CUSIP : 704326107	12,990.000	563,403.87	765,760.50
** PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP : 70959W103	2,500.000	117,116.71	124,775.00
PEPSICO INC COM CUSIP : 713448108	9,320.000	884,265.21	932,932.00
PFIZER INC COM CUSIP : 717081103	54,355.000	1,342,085.88	1,746,969.70
PHILIP MORRIS INTL COM STK NPV CUSIP : 718172109	18,200.000	1,463,219.85	1,606,696.00
** PINNACLE FOODS INC DEL COM CUSIP : 72348P104	10,190.000	367,430.87	505,016.40
PITNEY BOWES INC COM CUSIP : 724479100	5,400.000	106,958.00	77,490.00
** PNC FINANCIAL SERVICES GROUP COM STK CUSIP : 693475105	4,730.000	410,139.47	522,854.20
** PPL CORP COM ISIN US69351T1060 CUSIP : 69351T106	3,800.000	118,263.11	127,148.00
** PRA GROUP INC COM CUSIP : 69354N106	17,522.000	676,360.19	629,915.90
** PROS HLDGS INC COM CUSIP : 74346Y103	18,477.000	397,064.06	441,415.53
** PROTO LABS INC COM CUSIP : 743713109	9,215.000	528,370.86	480,101.50
** PUB SERVICE ENTERPRISE GROUP INC COM CUSIP : 744573106	12,500.000	398,473.42	516,375.00
** QUALCOMM INC COM CUSIP : 747525103	15,181.000	941,394.56	1,034,281.53
QUINTILES IMS HOLDINGS INC COM USD0.01 CUSIP : 74876Y101	7,400.000	497,862.10	568,542.00
RED HAT INC COM CUSIP : 756577102	5,325.000	239,640.22	421,260.75
REGENERON PHARMACEUTICALS INC COM CUSIP : 75886F107	744.000	361,071.25	282,154.56
** REGIONS FINL CORP NEW COM CUSIP : 7591EP100	19,100.000	201,680.26	258,614.00
RELiance STL & ALUM CO COM CUSIP : 759509102	1,700.000	93,221.62	137,870.00
** REPLIGEN CORP COM STK USD0.01 CUSIP : 759916109	2,097.000	50,174.64	67,523.40
** ROLLINS INC COM CUSIP : 775711104	15,705.000	187,412.03	504,601.65
** ROYAL CARIBBEAN CRUISES COM STK CUSIP : V7780T103	11,700.000	821,930.98	947,349.00
RSP PERMIAN INC COM CUSIP : 74978Q105	3,050.000	123,671.71	136,182.50
** RYDER SYS INC COM CUSIP : 783549108	2,500.000	133,741.77	195,750.00
S&P GLOBAL INC COM CUSIP : 78409V104	2,376.000	209,852.83	282,720.24
SALESFORCE COM INC COM STK CUSIP : 79466L302	7,057.000	239,824.67	508,104.00
SCHLUMBERGER LTD COM COM CUSIP : 806857108	1,507.000	131,820.39	126,663.35
** SCHWAB CHARLES CORP COM NEW CUSIP : 808513105	14,800.000	394,709.73	572,168.00
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP : G7945M107	5,200.000	124,921.23	208,520.00
** SELECT MED HLDGS CORP COM CUSIP : 81619Q105	10,300.000	117,785.31	125,145.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** SIGNATURE BK NY N Y COM CUSIP : 82669G104	3,668.000	365,500.91	549,869.88
** SILGAN HLDGS INC COM CUSIP : 827048109	13,300.000	454,780.57	658,483.00
SILICON GRAPHICS INC COM CUSIP : 827056102	1,543.000	1,188.11	26.23
** SIMPSON MFG INC COM CUSIP : 829073105	18,500.000	614,400.59	872,090.00
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103	4,366.000	146,270.07	146,261.00
** SIX FLAGS ENTMT CORP NEW COM CUSIP : 83001A102	22,414.000	773,327.52	1,291,942.96
SLM CORP COM CUSIP : 78442P106	39,680.000	300,515.46	399,577.60
** SMUCKER J M CO COM NEW CUSIP : 832696405	5,400.000	496,085.31	680,130.00
SNAP-ON INC COM CUSIP : 833034101	3,600.000	264,930.23	601,920.00
** SOTHEBYS HLDGS INC CL A (DE) CUSIP : 835898107	5,000.000	190,103.11	195,300.00
** SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP : 848574109	5,800.000	272,358.58	337,850.00
** SPLUNK INC COMSTK COM USD0.001 CUSIP : 848637104	4,296.000	179,750.37	247,535.52
STARBUCKS CORP COM CUSIP : 855244109	7,545.000	297,487.75	437,383.65
** STERICYCLE INC COM CUSIP : 858912108	5,435.000	663,020.24	396,591.95
** STRATASYS INC SHS CUSIP : M85548101	7,310.000	247,947.83	131,945.50
** SUN TR BANKS INC COM CUSIP : 867914103	10,000.000	374,504.46	519,500.00
** SUPER VALU INC COM CUSIP : 868536103	17,300.000	152,735.16	80,272.00
** SYMANTEC CORP COM CUSIP : 871503108	9,900.000	207,044.05	241,461.00
** T ROWE PRICE GROUP INC CUSIP : 74144T108	6,480.000	522,134.14	479,908.80
** TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CDT-COM CUSIP : 874054109	6,621.000	271,722.32	325,951.83
** TARGET CORP COM STK CUSIP : 87612E106	8,600.000	700,678.62	664,264.00
** TE CONNECTIVITY LTD CUSIP : H84989104	2,000.000	103,409.71	135,280.00
TE HOLDCORP LLC CORP COM STK CUSIP : 447997743	8,976.000	340,450.00	57,222.00
TEGNA INC COM CUSIP : 87901J105	39,300.000	831,768.91	881,499.00
TELEDYNE TECHNOLOGIES INC COM CUSIP : 879360105	4,683.000	313,385.81	584,766.21
** TERADATA CORP DEL COM STK CUSIP : 88076W103	5,000.000	124,938.27	134,250.00
** TESLA INC COM USD0.001 CUSIP : 88160R101	1,175.000	202,986.72	222,545.00
TESORO CORP CUSIP : 881609101	3,000.000	35,527.50	244,050.00
** TEXAS INSTRUMENTS INC COM CUSIP : 882508104	9,500.000	582,669.86	702,335.00
THE PRICELINE GROUP INC CUSIP : 741503403	348.000	253,783.84	523,280.64

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<i>Corporate Stock - Common</i>			
United States - USD			
** TIFFANY & CO COM CUSIP : 886547108	3,800.000	239,832.61	313,424.00
TIME WARNER INC USD0.01 CUSIP : 887317303	5,079.000	438,969.05	466,353.78
** TJX COS INC COM NEW CUSIP : 872540109	4,103.000	210,575.05	321,429.02
** TORO CO COM CUSIP : 891092108	6,016.000	198,170.85	318,426.88
TRACTOR SUPPLY CO COM CUSIP : 892356106	9,215.000	706,692.16	691,770.05
TRANSDIGM GROUP INC COM CUSIP : 893641100	4,254.000	906,137.47	1,069,583.22
** TRINITY IND INC COM CUSIP : 896522109	4,400.000	111,473.69	122,276.00
** TRITON INTL LTD COM USD0.01 CL A CUSIP : G9078F107	2,700.000	42,660.00	52,083.00
** TRIUMPH GROUP INC NEW COM CUSIP : 896818101	3,300.000	192,165.43	91,740.00
** TUPPERWARE BRANDS CORPORATION CUSIP : 899896104	5,200.000	383,006.20	288,288.00
** TUTOR PERINI CORP COM CUSIP : 901109108	4,800.000	112,103.78	125,280.00
TYSON FOODS INC CL A COM (DELAWARE) CUSIP : 902494103	5,900.000	167,432.56	335,179.00
ULTA BEAUTY INC COM STK USD0.01 CUSIP : 90384S303	1,991.000	362,517.84	516,664.50
ULTIMATE SOFTWARE GROUP INC COM CUSIP : 90385D107	5,435.000	448,239.59	1,113,794.55
** UNITED CONTL HLDGS INC COM STK CUSIP : 910047109	3,700.000	174,502.84	255,115.00
UNITED NAT FOODS INC COM CUSIP : 911163103	14,482.000	624,606.16	679,929.90
** UNITED THERAPEUTICS CORP DEL COM STK CUSIP : 91307C102	1,200.000	137,169.39	150,732.00
** UNUM GROUP CUSIP : 91529Y106	8,500.000	124,732.40	359,295.00
UNVL ELECTRS INC COM CUSIP : 913483103	4,907.000	329,195.24	330,486.45
VALERO ENERGY CORP COM STK NEW CUSIP : 91913Y100	4,600.000	101,914.20	283,176.00
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP : G9319H102	3,200.000	78,144.00	173,888.00
** VALVOLINE INC COM CUSIP : 92047W101	18,200.000	387,278.25	382,018.00
VANTIV INC COM USD0.00001 A CUSIP : 92210H105	7,973.000	281,603.34	449,916.39
VECTRUS INC COM CUSIP : 92242T101	427.000	7,227.45	9,863.70
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108	24,221.000	690,978.11	1,125,792.08
** VERINT SYS INC COM CUSIP : 92343X100	11,143.000	533,960.23	418,419.65
VERISK ANALYTICS INC COM STK CUSIP : 92345Y106	7,450.000	477,584.86	618,946.00
VERIZON COMMUNICATIONS COM CUSIP : 92343V104	2,468.000	116,675.19	123,153.20
** VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100	1,305.000	97,512.45	106,501.05
VERTICOM INC COM CUSIP : 925325102	851.000	851.00	0.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
VERTICOM INC CONV SER A PFD STK CUSIP : 99V013XT2	117,187.000	86,718.38	0.00
VERTICOM INC VERTICOM INC SER B CONV PFD STK CUSIP : 99V013XS4	2,257.000	2,730.97	0.00
** VIACOM INC NEW CL B CUSIP : 92553P201	23,600.000	963,982.73	884,528.00
** VIRTU FINL INC CL A CL A CUSIP : 928254101	8,642.000	189,479.93	119,691.70
** VISA INC COM CL A STK CUSIP : 92826C839	16,963.000	592,285.13	1,311,579.16
** VISHAY INTERTECHNOLOGY INC COM STK CUSIP : 928298108	12,100.000	165,526.02	183,315.00
** VOYA FINL INC COM CUSIP : 929089100	11,847.000	355,459.62	460,492.89
** WABASH NATL CORP COM CUSIP : 929566107	10,600.000	152,856.76	146,174.00
WABCO HLDGS INC COM STK CUSIP : 92927K102	3,428.000	359,116.92	337,692.28
** WABTEC CORP COM CUSIP : 929740108	3,869.000	314,026.37	327,588.23
WAL-MART STORES INC COM CUSIP : 931142103	4,900.000	359,458.12	345,107.00
WALT DISNEY CO CUSIP : 254687106	1,430.000	61,820.88	141,741.60
** WD 40 CO COM STK CUSIP : 929236107	2,992.000	260,680.75	322,836.80
** WEC ENERGY GROUP INC COM CUSIP : 92939U106	12,760.000	576,768.72	714,687.60
WELLS FARGO & CO NEW COM STK CUSIP : 949746101	23,400.000	698,582.50	1,238,328.00
** WENDYS CO COM CUSIP : 95058W100	39,380.000	415,235.94	495,006.60
** WESTERN UNION CO CUSIP : 959802109	23,000.000	370,694.05	483,690.00
WESTN DIGITAL CORP COM CUSIP : 958102105	2,900.000	56,343.62	184,614.00
WESTROCK CO COM CUSIP : 96145D105	538.000	30,918.11	27,545.60
** WHIRLPOOL CORP COM CUSIP : 963320106	3,800.000	430,531.27	617,272.00
WORKDAY INC CL A COM USD0.001 CUSIP : 98138H101	3,629.000	217,228.33	305,997.28
WORLD FUEL SERVICE COM STK USD0.01 CUSIP : 981475106	5,700.000	221,486.13	253,422.00
XEROX CORP COM CUSIP : 984121103	29,600.000	389,559.12	276,760.00
** XL GROUP LTD XL GROUP LTD COM NPV CUSIP : G98294104	3,700.000	242,459.34	133,681.00
** ZEBRA TECHNOLOGIES CORP CL A CUSIP : 989207105	14,200.000	814,510.93	1,122,510.00
Total United States - USD		170,141,750.54	211,492,827.73
Total Corporate Stock - Common		270,058,016.37	313,981,750.31

Partnership/Joint Venture Interests

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
CF VALUE ENHANCEMENT FD V CUSIP : 99089KFJ5	101.740	251,762.97	1,681,866.31
HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP : 999806383	7,960.240	7,960.24	7,960.24
MLP GOLAR LNG PARTNERS LP REPSTG LTD PARTNER CUSIP : Y2745C102	21,399.000	428,388.95	476,769.72
NEWPORT VISION, LLC CUSIP : 000282392	14,591,126.560	14,591,126.56	61,343,579.00
RREEF AMERICA REIT III CUSIP : 000239400	1.000	1.00	180,607.00
Total United States - USD		15,279,239.72	63,690,782.27
Total Partnership/Joint Venture Interests		15,279,239.72	63,690,782.27
<i>Real Estate - Income Producing</i>			
United States - USD			
CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD CUSIP : 19499VD14	42,624.540	35,326,931.60	41,345,377.55
Total United States - USD		35,326,931.60	41,345,377.55
Total Real Estate - Income Producing		35,326,931.60	41,345,377.55
<i>Value of Interest In Common/Collective Trusts</i>			
International Region - USD			
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP : 658991120	7,917,910.730	113,231,244.38	102,101,458.86
Total International Region - USD		113,231,244.38	102,101,458.86
United States - USD			
COLTV SHORT TERM INVT FD CUSIP : 195998AD1	11,794,730.580	11,794,730.58	11,794,730.58
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP : 658991294	15,323.710	103,015,017.92	112,918,733.38
Total United States - USD		114,809,748.50	124,713,463.96
Total Value of Interest in Common/Collective Trusts		228,040,992.88	226,814,922.82
<i>Pooled Separate Accounts</i>			
United States - USD			
CF PRUDENTIAL PRISA SA CUSIP : 99089IVL7	1,557.090	67,705,866.65	84,984,662.20

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Pooled Separate Accounts</i>			
Total United States - USD		67,705,866.65	84,984,662.20
Total Pooled Separate Accounts		67,705,866.65	84,984,662.20
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFO GMO TR EMERGING COUNTRY DEBT FD CL III EMERGING COUNTRY DEBT FUND III CUSIP : 362007270	627,918.150	19,886,992.86	17,977,296.63
Total International Region - USD		19,886,992.86	17,977,296.63
Total Value of Interest in Registered Investment Companies		19,886,992.86	17,977,296.63
<i>Other</i>			
Argentina - ARS			
BCO CENT DE LA ARG 0% TB 14/12/2016 ARS1 SEDOL : BDH6G92	492,719.000	30,347.44	30,917.30
REP OF ARGENTINA 18.2% 03/10/2021 SEDOL : BD3S539	2,153,000.000	140,809.18	140,578.32
REP OF ARGENTINA ARGENTINA 15.5% 17/10/2026 SEDOL : BYNF3Y4	703,392.000	46,441.03	44,186.54
REPUBLIC OF 16.0% 17/10/2023 SEDOL : BYNF407	1,486,566.000	98,108.92	93,033.40
THE REP OF 0.0% 19/09/2018 SEDOL : BD7XYV1	1,523,000.000	101,315.22	100,835.49
Total Argentina - ARS		417,021.79	409,551.05
Argentina - USD			
ARGENTINA REP BD 144A 7.125% DUE 07-06-2036 REG CUSIP : 040114HE3	275,000.000	277,673.00	253,137.50
ARGENTINA REP BD SER A 144A 6.875% DUE 04-22-2021 REG SEDOL : BZ00DH2	388,000.000	391,450.00	404,490.00
ARGENTINA(REP OF) 8.28%-VAR 31/12/33 USD'DISC CUSIP : 040114GL8	321,067.000	350,283.77	329,896.34
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP : 040114GK0	531,000.000	310,894.58	317,272.50
** ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL : B894387	322,469.210	315,616.35	329,724.77
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL : BZ3SZT9	150,000.000	148,111.50	159,000.00
MENDOZA PROV NT 144A 8.375% DUE 05-19-2024 BEO SEDOL : BDDQWW1	150,000.000	148,065.00	150,000.00
PROVINCE CORDOBA NT 144A 7.125% DUE 06-10-2021 BEO SEDOL : BYQLS77	229,000.000	229,000.00	230,145.00
PVTPL BUENOS AIRES PROV NT 9.95% DUE 06-09-2021 SEDOL : BYZPK29	168,000.000	165,923.52	185,220.00
Total Argentina - USD		2,337,017.72	2,358,886.11

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Australia - AUD			
LENLEASE GROUP NPV (STAPLED) SEDOL : 6512004	27,800.000	275,116.72	279,549.81
VICINITY CENTRES NPV (STAPLED SECURITY) SEDOL : BY7QXS7	23,334.000	54,238.95	50,341.75
Total Australia - AUD		329,355.67	329,891.56
Azerbaijan - USD			
AZERBAIJAN REP TREAS BOND 144A 4.75 DUE 03-18-2024 CUSIP : 05477LAA4	306,000.000	312,273.00	302,842.08
REPUBLIC OF AZERBAIJAN 4.75% DUE 18/03/2024 SEDOL : BKRC075	200,000.000	201,000.00	198,468.00
Total Azerbaijan - USD		513,273.00	501,310.08
Bahrain - USD			
BAHRAIN KINGDOM ACTING THROUGH MINISTRY FIN BD 144A 7% DUE 10-12-2028 REG CUSIP : 05674RAG9	200,000.000	200,000.00	201,424.00
Total Bahrain - USD		200,000.00	201,424.00
Brazil - BRL			
SECRETARIA TESOURO 10% T-NTS 01/01/27 BRL1000 SEDOL : BYYCKC1	6,991.000	1,911,076.59	1,942,621.67
SECRETARIA TESOURO 6% NTS 15/08/2050 BRL1000 SEDOL : B4VFNQ6	312.000	275,717.59	276,938.76
Total Brazil - BRL		2,186,794.18	2,219,560.43
Brazil - USD			
BANCO NAC DE DESEN ECONO BNDS 6.5% 06-10-2019 CUSIP : P14486AC1	100,000.000	98,500.00	106,750.00
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP : 105756BW9	525,000.000	428,685.99	416,325.00
Total Brazil - USD		527,185.99	523,075.00
Cameroon - USD			
CAMEROON (REP OF) 9.5% NTS 19/11/25 USD200000 SEDOL : BD60YW4	200,000.000	174,000.00	209,954.00
Total Cameroon - USD		174,000.00	209,954.00
Colombia - COP			
COLOMBIA(REP OF) 7% NTS 04/05/22 COP1000 SEDOL : B7RQ430	1,244,700,000.000	423,516.14	412,328.65
Total Colombia - COP		423,516.14	412,328.65
Colombia - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP : 195325CU7	340,000.000	324,375.00	313,650.00
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP : 195325BK0	171,000.000	240,166.08	203,062.50
Total Colombia - USD		564,541.08	516,712.50
Costa Rica - USD			
COSTA-RICA(REPUBLIC OF) 4.375 DUE 04-30-2025 CUSIP : P3699PGE1	487,000.000	446,581.50	430,790.46
PVTPL COSTA RICA GOVERNMENT RT 7.158% DUE 03-12-2045 CUSIP : 221597BV8	418,000.000	402,718.20	388,468.30
Total Costa Rica - USD		849,299.70	819,258.76
Cote d'Ivoire - USD			
COTE D'IVOIRE 6.375% SNR 03/03/28 USD1000 SEDOL : BW1YM08	385,000.000	406,415.63	374,982.30
COTE D'IVOIRE STEP UP 12-31-2032 REG CUSIP : V25125BD2	336,600.000	314,617.91	310,109.58
IVORY COAST 5.75% 31/12/2032 SEDOL : 6A21ENW	73,260.000	69,303.67	67,858.91
Total Cote d'Ivoire - USD		790,337.21	752,950.79
Croatia - USD			
CROATIA 6 DUE 01-26-2024 REG CUSIP : X7330ZFG2	343,000.000	363,923.00	370,961.02
Total Croatia - USD		363,923.00	370,961.02
Dominican Republic - USD			
DOMINICAN REP BD 144A 5.5% DUE 01-27-2025 BEO CUSIP : 25714PCV8	140,000.000	140,000.00	134,377.60
DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO CUSIP : 25714PB3	120,000.000	122,190.66	119,968.80
DOMINICAN REP BD 144A 6.85% DUE 01-27-2045 REG CUSIP : 25714PCW6	371,000.000	384,485.70	352,450.00
DOMINICAN REP BD 144A 6.875% DUE 01-29-2026 REG CUSIP : 25714PDJ4	292,000.000	299,876.36	302,459.44
DOMINICAN REP USD BD 144A 7.45% DUE 04-30-2044 BEO CUSIP : 25714PCF3	187,000.000	190,837.56	188,870.00
DOMINICAN REPUBLIC REG 6.85% DUE 01-27-2045 REG CUSIP : P3579EBE6	102,000.000	91,417.50	96,900.00
DOMINICAN REPUBLIC 5.5% 01-27-2025 REG SEDOL : BV0L827	100,000.000	101,513.00	95,984.00
DOMINICAN REPUBLIC DOMREP 6 7/8 6.875% DUE 01-29-2026 CUSIP : P3579EBK2	124,000.000	136,484.32	128,441.68
Total Dominican Republic - USD		1,466,805.10	1,419,451.52
Ecuador - USD			
ECUADOR(REP OF) 10.75% SNR 28/03/2022 USD SEDOL : BD82PF8	342,000.000	342,000.00	359,955.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Ecuador - USD			
REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG CUSIP : P8054QAJ2	200,000.000	210,750.00	184,000.00
Total Ecuador - USD		552,750.00	543,955.00
Egypt - USD			
ARAB REP EGYPT 5.875% 06-11-2025 REG CUSIP : 03846JW22	200,000.000	198,140.00	183,000.00
Total Egypt - USD		198,140.00	183,000.00
El Salvador - USD			
EL SALVADOR REP NT 144A 6.375% DUE 01-18-2027 BEO CUSIP : 283875AS1	69,000.000	69,472.69	60,547.50
EL SALVADOR REP SR NT 144A 5.875 01-30-2025 CUSIP : 283875AR3	87,000.000	85,587.23	76,125.00
EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG CUSIP : P01012AJ5	79,000.000	90,948.75	78,210.00
Total El Salvador - USD		246,008.67	214,882.50
Ethiopia - USD			
ETHIOPIA FED DEMOCRATIC REP 6.625% DUE 12-11-2024 REG CUSIP : 29766LAA4	200,000.000	200,000.00	177,802.00
FEDERAL REP OF ETHIOPIA 6.625% 11/12/24 SEDOL : BTC34Z2	200,000.000	190,500.00	178,708.00
Total Ethiopia - USD		390,500.00	356,510.00
European Union - EUR			
CME_IRS CME_SBSIUS EUR P .5%/R 6M EURIB 15/03/2027 SWU00JO67 SEDOL : 9E9HY0L	-2,600,000.000	-18,272.35	0.00
CME_IRS CME_SBSIUS EUR P .5%/R 6M EURIB 15/03/2027 SWU00JO67 SEDOL : 9E9HY0U	2,600,000.000	0.00	64,608.57
CME_IRS CME_SBSIUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9E92LUU	500,000.000	0.00	0.00
CME_IRS CME_SBSIUS EUR P .95%/R 6M EURIB 25/03/2025 SWU00C4G2 SEDOL : 9E92LUL	-500,000.000	-39,522.56	-23,541.27
Total European Union - EUR		-57,794.91	41,067.30
Gabon - USD			
GABONESE (REPUBLIC BD 6.375% 12/12/2024 CUSIP : V36283AB1	517,000.000	476,176.57	454,673.07
Total Gabon - USD		476,176.57	454,673.07
Germany - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 1% DUE 09-07-2018 REG CUSIP : 500769HB3	1,390,000.000	1,389,235.50	1,382,323.03
Total Germany - USD		1,389,235.50	1,382,323.03
Ghana - USD			
PVTPL GHANA REP AMORTISING 9.25% DUE 09-15-2022 BEO SINKING FUND 09-15-2020 CUSIP : 374422AF0	230,000.000	230,000.00	233,910.00
Total Ghana - USD		230,000.00	233,910.00
Guatemala - USD			
GUATEMALA REP NT 144A 4.5% DUE 05-03-2026 BEO CUSIP : 401494AN9	200,000.000	198,412.00	187,418.00
Total Guatemala - USD		198,412.00	187,418.00
Hungary - USD			
HUNGARY REP NT 5.375% DUE 03-25-2024 REG CUSIP : 445545AL0	92,000.000	97,493.44	101,085.00
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL : B7KFVM2	106,000.000	112,905.01	148,930.00
HUNGARY(REP OF) 7.625% BDS 29/03/41 USD SEDOL : B4MXDK5	80,000.000	86,700.00	112,776.80
NT 5.375% DUE 02-21-2023 REG CUSIP : 445545AH9	350,000.000	384,125.00	380,682.05
Total Hungary - USD		681,223.45	743,473.85
Indonesia - IDR			
INDONESIA GOVERNMENT 8.25% 15/05/2036 SEDOL : BYPGH98	2,429,000,000.000	197,521.04	180,442.84
INDONESIA GOVERNMENT 8.375% 15/03/24 SEDOL : BDFM7X3	3,068,000,000.000	250,096.19	227,623.98
INDONESIA(REP OF) 7% SNR 15/05/27 IDR1000000 SEDOL : B3ZR761	1,547,000,000.000	110,562.02	106,235.21
INDONESIA(REP OF) 8.25% BDS 15/07/21 IDR1000 SEDOL : B44K553	1,381,000,000.000	106,562.69	103,326.16
INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR SEDOL : B4NPD22	3,198,000,000.000	263,850.32	241,542.50
Total Indonesia - IDR		928,592.26	859,170.69
Indonesia - USD			
INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG CUSIP : 455780AZ9	223,000.000	309,199.63	295,503.99
REPUBLIC OF INDONESIA 4.75% DUE 01-08-2026 CUSIP : Y20721BN8	383,000.000	405,788.50	403,147.72
Total Indonesia - USD		714,988.13	698,651.71

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
International Region - USD			
CF WEATHERLOW OFFSHORE II LTD CL 1A-M FUND CUSIP : 554991216	45,000.000	45,000,000.00	47,192,796.00
Total International Region - USD		45,000,000.00	47,192,796.00
Iraq - USD			
IRAQ (REPUBLIC OF) IRAQ (REP OF) 5.8% DUE 01-15-2028 REG CUSIP : M82152AA3	298,000.000	248,979.00	236,165.00
Total Iraq - USD		248,979.00	236,165.00
Italy - EUR			
BUONI POLIENNALI DEL TES 1.15% 15/05/2017 SEDOL : BMQXLB4	3,300,000.000	4,505,103.32	3,523,226.00
BUONI POLIENNALI DEL TES 12/11/2017 SEDOL : BFZBB21	1,500,000.000	2,138,647.27	1,626,723.48
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000 SEDOL : BCRYKK8	1,200,000.000	1,702,363.11	1,531,373.37
Total Italy - EUR		8,346,113.70	6,681,322.85
Jamaica - USD			
JAMAICA GOVT JAMAICA GOVT SR UNSEC SF 8.0PCT.03- 8% DUE 03-15-2039 REG CUSIP : 470160AV4	100,000.000	114,082.00	108,230.00
JAMAICA GOVT NT 7.875% DUE 07-28-2045 REG CUSIP : 470160CB6	200,000.000	200,200.00	211,562.00
Total Jamaica - USD		314,282.00	319,792.00
Japan - JPY			
NIPPON PROLOGIS RE REIT SEDOL : B98BC67	27.000	58,835.38	56,134.98
Total Japan - JPY		58,835.38	56,134.98
Jordan - USD			
HASHEMITE KINGDOM JORDAN GOVT NT 144A 5.75% DUE 01-31-2027 REG CUSIP : 418097AH4	200,000.000	199,256.00	188,000.00
Total Jordan - USD		199,256.00	188,000.00
Kazakhstan - USD			
REPUBLIC OF KAZAKHSTAN 4.875% 14/10/2044 SEDOL : BRJ6665	200,000.000	185,500.00	184,441.60
Total Kazakhstan - USD		185,500.00	184,441.60
Kenya - USD			
KENYA (REPUBLIC OF) 6.875% 24/06/2024 SEDOL : BNG7XW8	434,000.000	396,175.00	414,361.50

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Kenya - USD			
KENYA REP BD 144A 6.875% DUE 06-24-2024 REG SEDOL : BNG7Y70	200,000.000	200,000.00	190,000.00
Total Kenya - USD		596,175.00	604,361.50
Lebanon - USD			
LEBANESE REPUBLIC 6.1 10-04-2022 REG CUSIP : M87883DE7	115,000.000	115,143.75	109,723.80
LEBANON REPUBLIC 6.0% 27/01/2023 SEDOL : B90LF66	488,000.000	493,876.27	462,746.00
LEBANON(REP OF) 5.45% SNR MTN 28/11/19 USD SEDOL : B8FP373	186,000.000	180,699.00	182,162.82
LEBANON(REP OF) 6.6% MTN 27/11/2026 USD SEDOL : B6XXGZ4	288,000.000	288,010.00	268,485.12
LEBANON(REP OF) 6.65% SNR MTN 22/04/24 USD SEDOL : 5A6JUKU	220,000.000	221,100.00	212,749.90
LEBANON(REP OF) 6.65% SNR MTN 26/02/30 USD SEDOL : BW0FQK0	233,000.000	227,757.50	213,148.40
Total Lebanon - USD		1,526,586.52	1,449,016.04
Mexico - USD			
PETROLEOS 5.5% DUE 06-27-2044 CUSIP : 71654QBE1	246,000.000	0.00	190,281.00
PETROLEOS 5.625% DUE 01-23-2046 CUSIP : 71654QBX9	219,000.000	217,410.06	170,228.70
PETROLEOS 6.5% DUE 06-02-2041 CUSIP : 71654QAZ5	145,000.000	169,867.50	127,643.50
PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 CUSIP : 71654QBQ4	640,000.000	654,400.00	633,088.00
PETROLEOS MEXICANOS 4.875% DUE 01-24-2022 REG CUSIP : 71654QBB7	675,000.000	718,537.50	656,775.00
PVTPL PETROLEOS MEXICANOS 144A 6.875% DUE 08-04-2026 REG SEDOL : BYPZ911	240,000.000	239,556.00	245,592.00
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 6.75% DUE 09-21-2047 REG SEDOL : BDHDV76	846,000.000	1,085,937.57	742,043.52
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP : 91086QBG2	760,000.000	827,115.60	750,500.00
Total Mexico - USD		3,912,824.23	3,516,151.72
Mongolia - USD			
MONGOLIA GOVT MEDIUM TERM NTS BOOK ENTRY5.125 DUE 12-05-2022 REG CUSIP : 60937GAB2	401,000.000	353,714.50	324,829.65
Total Mongolia - USD		353,714.50	324,829.65
Multi-National Agencies Region - USD			
ASIAN DEVELOPMENT BANK SR NT 1% DUE 08-16-2019 REG CUSIP : 045167DQ3	590,000.000	588,696.10	580,998.37
EUROPEAN INVT BK GLOBAL BD 1.25% DUE 05-15-2019 REG CUSIP : 298785HB5	1,375,000.000	1,372,415.00	1,363,846.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Total Multi-National Agencies Region - USD		1,961,111.10	1,944,844.37
Nigeria - NGN			
NIGERIA 20/07/2017 CUSIP : LW5840258	28,723,000.000	75,653.17	81,776.83
Total Nigeria - NGN		75,653.17	81,776.83
Norway - USD			
KOMMUNALBANKEN AS SR NT 144A 17 FLTG RT DUE 03-27-2017 CUSIP : 50048MAN0	800,000.000	800,896.00	800,496.00
Total Norway - USD		800,896.00	800,496.00
Panama - USD			
PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL : B84Y401	75,000.000	99,930.00	92,062.50
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG CUSIP : 698299BF0	200,000.000	198,030.00	196,500.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP : 698299AK0	54,000.000	87,204.60	76,612.50
PANAMA REP US\$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP : 698299AD6	194,000.000	288,853.47	267,235.00
Total Panama - USD		674,018.07	632,410.00
Paraguay - USD			
PARAGUAY REP BD 144A 5% DUE 04-15-2026 REG CUSIP : 699149AC4	200,000.000	199,994.00	200,000.00
Total Paraguay - USD		199,994.00	200,000.00
Peru - PEN			
REPUBLIC OF PERU 144A 6.35% 12/08/2028 SEDOL : BDGL933	414.000	122,665.62	120,341.02
Total Peru - PEN		122,665.62	120,341.02
Peru - USD			
PERU REP GLOBAL BD 4.125% 08-25-2027 SEDOL : BZ3CC12	79,000.000	78,815.14	82,456.25
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL : B54LGY9	220,000.000	359,319.10	323,950.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL : B84L725	269,000.000	292,352.81	306,660.00
Total Peru - USD		730,487.05	713,066.25
Poland - USD			
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP : 857524AC6	573,000.000	618,757.32	591,192.75

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<i>Other</i>			
Total Poland - USD		618,757.32	591,192.75
Romania - USD			
ROMANIA 4.875 DUE 01-22-2024 REG CUSIP : 77586TAD8	104,000.000	112,175.44	110,500.00
ROMANIA(REP OF) 4.875% SNR 22/1/24 USD'REGS SEDOL : BJ3VGH1	82,000.000	88,519.00	87,421.43
ROMANIA(REPUBLIC OF)6.125% 22/01/44 USD2000REG S SEDOL : BJ3V325	88,000.000	103,049.05	105,036.80
Total Romania - USD		303,743.49	302,958.23
Russian Federation - RUB			
MINISTRY OF FINANCE OF THE RUSSIAN FEDER6.7% 15/05/2019 SEDOL : 2A51EQU	8,720,000.000	124,031.05	129,972.90
RUSSIA GOVT BD - OFZ 7.05% 19/01/2028 SEDOL : B98G057	16,656,000.000	229,461.61	228,592.80
RUSSIAN FEDERATION 6.4% BDS 27/05/20 RUB1000 SEDOL : BFZCHZ9	16,692,000.000	241,213.87	242,205.25
RUSSIAN FEDERATION 6.8% BDS 11/12/2019 RUB SEDOL : B8DQCH1	7,521,000.000	105,398.49	110,985.85
Total Russian Federation - RUB		700,105.02	711,756.80
Russian Federation - USD			
RUSSIAN FEDERATION 5.625 04/04/2042 CUSIP : X74344DS2	200,000.000	193,875.00	211,834.00
Total Russian Federation - USD		193,875.00	211,834.00
Saudi Arabia - USD			
SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG CUSIP : 80413TAB5	200,000.000	197,358.00	189,070.80
SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG CUSIP : 80413TAC3	200,000.000	196,030.00	192,723.60
Total Saudi Arabia - USD		393,388.00	381,794.40
Senegal - USD			
REPUBLIC OF SENEGAL 6.25% 30/07/2024 SEDOL : BPT2P06	200,000.000	199,900.00	199,428.00
Total Senegal - USD		199,900.00	199,428.00
Serbia - USD			
SERBIA (REPUBLIC) REG S 7.25% DUE 09-28-2021 REG CUSIP : X77765BK4	325,000.000	365,950.00	362,596.00
Total Serbia - USD		365,950.00	362,596.00
South Africa - USD			
REPUBLIC OF SOUTH AFRICA 4.875% DUE 04-14-2026 REG CUSIP : 836205AT1	200,000.000	212,250.00	199,000.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
South Africa - USD			
SOUTH AFRICA REP NT 5% DUE 10-12-2046 REG CUSIP : 836205AV6	200,000.000	193,000.00	183,245.60
SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG CUSIP : 836205AS3	214,000.000	239,947.50	208,917.50
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP : 836205AR5	200,000.000	205,500.00	214,300.00
Total South Africa - USD		850,697.50	805,463.10
South Africa - ZAR			
STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 SEDOL : 6148788	1,772,766.000	148,589.78	138,586.98
Total South Africa - ZAR		148,589.78	138,586.98
Spain - EUR			
GENERALITAT DE CATALUNYA 4.9% EMTN 15/09/21 SEDOL : B5BMDR7	400,000.000	455,873.24	455,773.98
Total Spain - EUR		455,873.24	455,773.98
Sri Lanka - USD			
PVTPL SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.25 10-04-20 CUSIP : 85227SAH9	537,000.000	570,105.41	557,165.42
SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.825% DUE 07-18-2026 BEO CUSIP : 85227SAR7	242,000.000	242,000.00	242,631.62
Total Sri Lanka - USD		812,105.41	799,797.04
Trinidad and Tobago - USD			
TRINIDAD & TOBAGO REP NT 144A 4.5% DUE 08-04-2026 BEO CUSIP : 896292AJ8	200,000.000	200,000.00	192,660.00
TRINIDAD & TOBAGO REP TREAS BOND 4.375 DUE 01-16-2024 CUSIP : P93960AF2	200,000.000	214,480.00	195,294.00
Total Trinidad and Tobago - USD		414,480.00	387,954.00
Turkey - TRY			
TURKEY(REP OF) 8% BDS 12/03/2025 TRY1000 SEDOL : BWY5FF4	730,000.000	238,402.89	181,392.91
TURKEY(REP OF) 9.4% GTD 08/07/2020 TRY1000 SEDOL : BYN3G49	1,325,000.000	457,676.48	374,839.59
Total Turkey - TRY		696,079.37	556,232.50
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP : 900123CB4	875,000.000	818,671.54	695,625.00
TURKEY REP GLOBAL BD FLTG 6.25% DUE 09-26-2022 REG SEDOL : B71BPC7	200,000.000	214,300.00	208,750.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Turkey - USD			
TURKEY REP NT 4.875% DUE 10-09-2026 REG CUSIP : 900123CK4	550,000.000	556,562.00	510,772.90
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL : B7QJGS9	749,000.000	796,241.50	767,822.37
TURKEY(REPUBLIC OF) GLOBAL NT 7.375% DUE02-05-2025 REG CUSIP : 900123AW0	15,000.000	18,226.04	16,490.31
Total Turkey - USD		2,404,001.08	2,199,460.58
Ukraine - USD			
GDP LINKED SECS 144A 0% DUE 05-31-2040 REG SEDOL : BZ09BY2	183,000.000	699,175.00	53,583.13
NT 144A 7.75% DUE 09-01-2023 REG CUSIP : 903724AQ5	124,000.000	0.00	113,460.00
NT 144A 7.75% DUE 09-01-2027 REG SEDOL : BZ09DT1	126,000.000	115,290.00	111,636.00
UKRAINE GOVERNMENT 7.75% DUE 09-01-2020 CUSIP : X5S005UE9	399,000.000	399,997.50	379,472.94
UKRAINE NT 144A 7.75% DUE 09-01-2019 REG CUSIP : 903724AV4	120,000.000	113,400.00	116,310.00
UKRAINE NT 144A 7.75% DUE 09-01-2020 REG SEDOL : BZ09DQ8	263,000.000	0.00	250,128.78
UKRAINE(REP OF) 7.75% 7.75% 01/09/2019 SEDOL : 1A69YEU	179,000.000	180,611.00	173,768.73
Total Ukraine - USD		1,508,473.50	1,198,359.58
United Arab Emirates - USD			
DUBAI (GOVERNMENT OF) 5.25% BDS 30/01/2043 USD200000 SEDOL : B9BMNFB	238,000.000	218,649.13	213,375.57
Total United Arab Emirates - USD		218,649.13	213,375.57
United States - USD			
&&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEAR**INC CUSIP : 999724586	637,943.040	637,943.04	1.00
** AMERICAN TOWER CORP CUSIP : 03027X100	2,495.000	169,076.72	255,163.65
ASHFORD HOSPITALITY PRIME INC COM CUSIP : 044102101	2,257.000	45,333.80	28,934.74
ASHFORD HOSPITALITY TR INC COM SHS CUSIP : 044103109	10,200.000	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	400,000.000	400,000.00	400,428.00
BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP : 105368203	17,300.000	210,662.74	265,555.00
BUY TO OPEN REPO W/BARCLAYS .3% FROM 11-30-2016 TO 12-01-2016 CUSIP : 77799NOV9	4,800,000.000	4,800,000.00	4,800,000.00
BUY TO OPEN REPO W/DEUTSCHE .33% FROM 11-30-2016 TO 12-01-2016 CUSIP : 77799NOV9	33,900,000.000	33,900,000.00	33,900,000.00

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<i>Other</i>			
United States - USD			
BUY TO OPEN REPO W/MLPFS INC .4% FROM 11-22-2016 TO 12-06-2016 CUSIP : 77799NOV9	32,300,000.000	32,300,000.00	32,300,000.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP : 13063A5E0	135,000.000	198,153.00	190,081.35
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017 SEDOL : 9E3VL1U	3,300,000.000	11,926.71	627.99
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.0% European 317U348L7 03-28-2017 SEDOL : 9E3QKHU	6,200,000.000	22,189.47	1,179.86
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.555% European 317U397L7 03-28-2017 SEDOL : 9E3VL3U	-700,000.000	-12,012.00	-1,279.04
CALL SWAPTION USD CHASUS33 3MLIBOR/6M 1.565% European 317U349L6 03-28-2017 SEDOL : 9E3QKLU	-1,300,000.000	-22,100.00	-2,465.84
CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.85% European 317U532M1 12-15-2016 SEDOL : 9EZ9HEU	-1,900,000.000	-3,515.00	-329.27
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017 SEDOL : 9E3VL0U	1,900,000.000	6,669.47	361.57
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.0% European 317U350L2 03-28-2017 SEDOL : 9E3VK8U	6,200,000.000	20,893.01	1,179.86
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.555% European 317U396L8 03-28-2017 SEDOL : 9E3VL2U	-400,000.000	-6,666.67	-730.88
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.565% European 317U351L1 03-28-2017 SEDOL : 9E3VK9U	-1,300,000.000	-20,800.00	-2,465.84
CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.95% European 317U549M2 02-16-2017 SEDOL : 9EZCLAU	-3,400,000.000	-24,253.33	-17,948.26
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018 SEDOL : 9EZ9HFU	15,300,000.000	86,827.96	82,003.41
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018 SEDOL : 9EZ9H DU	-3,300,000.000	-87,083.33	-79,776.51
** CBL & ASSOC PPTYS INC COM CUSIP : 124830100	15,300.000	224,321.45	181,458.00
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC SEDOL : 9B8BM3U	90,000.000	90,000.00	90,000.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS SEDOL : 9D6H81U	230,000.000	230,000.00	230,000.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKYL	-286,000.000	0.00	0.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFLEL	-558,000.000	0.00	0.00
CDS / STS CHASUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKWL	-186,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFLU	558,000.000	43,880.50	40,773.28
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKWU	186,000.000	14,487.33	13,591.09
CDS / STS CHASUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZFKYU	286,000.000	22,076.02	20,898.13
CDS / STS CITIUS33 08-25-2037 SWPC979K0 SEDOL : 9B2PM8L	-884,692.280	0.00	0.00
CDS / STS CITIUS33 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZAJ2L	-1,570,000.000	0.00	0.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	-425,020.990	0.00	0.00
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	425,020.990	83,888.53	9,552.35
CDS / STS CITIUS33 PURC PROT ON CDX EMS26V1 5Y 12-20-2021 CDX-EMS26V1-5Y-3 SEDOL : 9EZAJ2U	1,570,000.000	105,320.83	114,720.53
CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL : 9B2PM8U	884,692.280	541,562.20	212,315.09
CDS / STS ICE_SBSIUS 12-20-2021 SWPC0DTU2 SEDOL : 9EYMR5L	-700,000.000	0.00	0.00
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2 SEDOL : 9EYMR5U	700,000.000	8,000.90	10,492.23
CDS BARCGB33 06-20-2021 SWPC0DQD3 SEDOL : 9E9739L	-200,000.000	-6,036.37	-5,915.70
CDS BARCGB33 12-20-2021 SWPC0EC12 SEDOL : 9EZ7T4L	-100,000.000	-9,288.14	-8,634.42
CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB 20/06/2021 SWPC0DQD3 SEDOL : 9E9739U	200,000.000	0.00	0.00
CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2021 SWPC0EC12 SEDOL : 9EZ7T4U	100,000.000	0.00	0.00
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8L	-50,000.000	-1,905.09	-2,013.91
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXDPKL	-100,000.000	-3,722.74	-4,027.81
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6L	-50,000.000	-1,858.22	-2,013.91
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6U	50,000.000	0.00	0.00
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8U	50,000.000	0.00	0.00
CDS BNPAFRPP SELL PROT ON COLOMBIA (REPUBLIC OF 12-20-2021 SWPC0DZH4 SEDOL : 9EXDPKU	100,000.000	0.00	0.00
CDS CITIUS33 12-20-2016 SWPC29220 SEDOL : 9A4LE1L	-1,000,000.000	0.00	-4,816.90

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<i>Other</i>			
United States - USD			
CDS CITIUS33 PURC PROTECTION ON MASCO CORP 12-20-2016 SWPC29220 SEDOL : 9A4LE1U	1,000,000.000	0.00	0.00
CDS DEUTGB2L 12-20-2021 SWPC0EK13 SEDOL : 9EZA53L	-200,000.000	-18,893.65	-17,268.84
CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2021 SWPC0EK13 SEDOL : 9EZA53U	200,000.000	0.00	0.00
CDS GSCMUS33 03-20-2019 SWPC912B0 SEDOL : 9A4LE2L	-100,000.000	0.00	-9,371.55
CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0 SEDOL : 9A4LE2U	100,000.000	0.00	0.00
CDS GSILGB2X 03-20-2019 SWPC929B1 SEDOL : 9A4LF2L	-300,000.000	0.00	-29,603.25
CDS GSILGB2X 06-20-2021 SWPC0DQE1 SEDOL : 9E9711L	-200,000.000	-6,036.37	-5,915.70
CDS GSILGB2X 09-20-2018 SWPC860B2 SEDOL : 9A4LE3L	-200,000.000	0.00	-15,565.12
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL : 9A4LF2U	300,000.000	0.00	0.00
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC860B2 SEDOL : 9A4LE3U	200,000.000	0.00	0.00
CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1 SEDOL : 9E9711U	200,000.000	0.00	0.00
CDS ICE_SBSIUS 03-20-2017 SWPC0EAJ5 SEDOL : 9EYLJGL	-100,000.000	0.00	0.00
CDS ICE_SBSIUS SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC0EAJ5 SEDOL : 9EYLJGU	100,000.000	2,332.33	2,396.88
CDS MRMDUS33 03-20-2017 SWPC0DPP7 SEDOL : 9E95R4L	-400,000.000	0.00	0.00
CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67L	-100,000.000	-4,753.87	-4,027.81
CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67U	100,000.000	0.00	0.00
CDS MRMDUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2017 SWPC0DPP7 SEDOL : 9E95R4U	400,000.000	2,194.33	1,474.56
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL : B3CFDL5	155,000.000	155,000.00	167,863.45
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9E92LXU	16,300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.5%/R 3M LIBOR 12/16/2017 SWU00D7M4 SEDOL : 9E92LXL	-16,300,000.000	-142,226.94	-146,414.75
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWL	-500,000.000	-9,385.43	-7,235.70
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWU	500,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYU	15,950,000.000	0.00	698,356.40
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYL	-15,950,000.000	-440,896.89	0.00
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSVL502411-OF08 SEDOL : 9D7BJPU	1,162,000.000	46,078.58	6,139.31
CME_IRS CME_SBSIUS USD P 1.96%/R 3M LIBOR 01/20/2025 IRSVL502411-OF08 SEDOL : 9D7BJPL	-1,162,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E93Z0L	-200,000.000	-6,440.77	-4,208.54
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E93Z0U	200,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.13%/R 3M LIBOR 11/21/2026 IRSVL506157 SEDOL : 9EZKBYU	890,000.000	0.00	6,539.54
CME_IRS CME_SBSIUS USD P 2.13%/R 3M LIBOR 11/21/2026 IRSVL506157 SEDOL : 9EZKBYL	-890,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSVL503614-OF01 SEDOL : 9D9FV7L	-260,000.000	0.00	-2,764.24
CME_IRS CME_SBSIUS USD P 2.2%/R 3M LIBOR 08/14/2025 IRSVL503614-OF01 SEDOL : 9D9FV7U	260,000.000	1,331.92	0.00
CME_IRS CME_SBSIUS USD P 2.24%/R 3M LIBOR 11/22/2026 IRSVL506169 SEDOL : 9EZKBQL	-300,000.000	0.00	-826.65
CME_IRS CME_SBSIUS USD P 2.24%/R 3M LIBOR 11/22/2026 IRSVL506169 SEDOL : 9EZKBQU	300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35 SEDOL : 9E93Z1L	-1,800,000.000	-140,281.82	-25,032.06
CME_IRS CME_SBSIUS USD P 2.25%/R 3M LIBOR 06/15/2026 SWU00FL35 SEDOL : 9E93Z1U	1,800,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.52%/R 3M LIBOR 11/22/2046 IRSVL506170 SEDOL : 9EZKBRL	-120,000.000	0.00	-787.13
CME_IRS CME_SBSIUS USD P 2.52%/R 3M LIBOR 11/22/2046 IRSVL506170 SEDOL : 9EZKBRU	120,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSVL502766 SEDOL : 9D49MWL	-110,000.000	0.00	-1,496.50
CME_IRS CME_SBSIUS USD P 2.54%/R 3M LIBOR 03/18/2045 IRSVL502766 SEDOL : 9D49MWU	110,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5U	110,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.61%/R 3M LIBOR 05/06/2045 IRSLV5002968 SEDOL : 9D6VW5L	-110,000.000	0.00	-3,100.91
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQL	-75,000.000	0.00	-3,188.74
CME_IRS CME_SBSIUS USD P 2.68%/R 3M LIBOR 05/19/2045 IRSLV503036 SEDOL : 9D6LNQU	75,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVL	-328,000.000	0.00	-36,560.45
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286-OF03 SEDOL : 9E17G8L	-67,000.000	-6,347.96	-7,468.14
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286-OF03 SEDOL : 9E17G8U	67,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286 SEDOL : 9D8CSVU	328,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470-OF01 SEDOL : 9E61DEL	-404,000.000	-8,960.22	-35,772.87
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.06% 02/28/2046 IRSLV504470-OF01 SEDOL : 9E61DEU	404,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF3 SEDOL : 9E17F8L	-67,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.95% 06/15/2045 IRSLV503286-OF3 SEDOL : 9E17F8U	67,000.000	3,154.19	7,475.53
** COLONY STARWOOD HOMES COM CUSIP : 19625X102	15,020.000	354,786.42	458,861.00
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP : 20772GF45	335,000.000	415,470.35	407,169.05
COUSINS PPTYS INC COM CUSIP : 222795106	17,500.000	151,942.38	138,425.00
** CROWN CASTLE INTL CORP NEW COM CUSIP : 22822V101	8,240.000	687,640.10	687,710.40
CURRENCY OPT PUT CHASUS33 USD/MXN 18.4 European 12-01-2016 USD/MXN 18.4 01D SEDOL : 9EYTGRU	683,000.000	6,626.47	29.03
EQUITY COMWLTH CUSIP : CKE628105	50,000.000	21.28	0.00
ESC CB CENTURY COMM D01/23/97 8.875% CUSIP : 156ESCAH8	183,000.000	0.00	0.00
ESC CENTY COMMUNICATIONS CUSIP : 156ESCAF2	902,000.000	0.00	0.00
ESC GCB ENERGY FUTURE INT D08/13/10 10.000 ESCR CUSIP : 29ESCQ8A3	735,000.000	0.00	174,562.50

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United States - USD			
FLORIDA ST BRD ADMIN FIN CORP REV 2.638%07-01-2021 BEO TAXABLE CUSIP : 341271AB0	315,000.000	315,000.00	317,422.35
** FRANKLIN STR PPTYS CORP COM CUSIP : 35471R106	12,400.000	143,169.30	155,744.00
FUT DEC 16 EMINI S&P 500 CUSIP : 999599GH0	-42.000	-4,514,069.95	-4,617,480.00
FUT DEC 16 EMINI S&P 500 CUSIP : 999599GH0	42.000	4,514,069.95	4,617,480.00
FUT DEC 16 S&P 500 CUSIP : 999599GH0	259.000	139,630,514.07	142,372,300.00
FUT DEC 16 S&P 500 CUSIP : 999599GH0	-259.000	-139,630,514.07	-142,372,300.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	-48.000	-5,995,125.00	-5,976,750.00
FUT MAR 17 10 YR T-NOTES CUSIP : 999599GH0	48.000	5,995,125.00	5,976,750.00
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	-126.000	-14,867,682.63	-14,848,312.50
FUT MAR 17 CBT 5Y T-NOTE CUSIP : 999599GH0	126.000	14,867,682.63	14,848,312.50
** GAMING & LEISURE PPTYS INC COM CUSIP : 36467J108	17,550.000	568,801.22	535,450.50
HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW CUSIP : 427825500	13,360.000	345,185.73	269,471.20
** HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP : 44106M102	7,900.000	255,016.62	229,060.50
INCO PETROLEUM (ENRON OIL TRADING & TRANSPORTATION CO>)NON-INTEREST BEA**INC CUSIP : 999725609	360,000.000	360,000.00	0.00
INCO PETROLEUM INC. NON-INTEREST BEARINGPROMISSORY NOTE DUE 4-14-86 CUSIP : 999725617	3,000,000.000	3,000,000.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 1.75% 12/21/2023 SWU00IN94 SEDOL : 9E93Z6U	1,100,000.000	0.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 1.75% 12/21/2023 SWU00IN94 SEDOL : 9E93Z6L	-1,100,000.000	0.00	-19,762.38
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 2.0% 06/15/2023 SWU00FAA1 SEDOL : 9E93Z5L	-500,000.000	0.00	0.00
LCH_IRS CME_MSCSUS USD P 3M LIBOR/R 2.0% 06/15/2023 SWU00FAA1 SEDOL : 9E93Z5U	500,000.000	0.00	4,863.55
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E93Z7U	1,100,000.000	0.00	19,762.38
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E93Z7L	-1,100,000.000	0.00	0.00
LCH_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E93Z4L	-500,000.000	0.00	-4,863.55
LCH_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E93Z4U	500,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_IRS LCH_MSCSUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E73HNU	1,100,000.000	0.00	19,762.38
LCH_IRS LCH_MSCSUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E73HNL	-1,100,000.000	-23,139.03	0.00
LCH_IRS LCH_MSCSUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E3QJJU	500,000.000	0.00	0.00
LCH_IRS LCH_MSCSUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E3QJL	-500,000.000	-14,949.70	-4,863.55
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYU	100,000.000	0.00	0.00
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYL	-100,000.000	0.00	-972.71
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9E92PAU	8,100,000.000	0.00	0.00
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00DB23 SEDOL : 9E92PAL	-8,100,000.000	0.00	-161,465.40
LEXINGTON RLTY TR COM CUSIP : 529043101	18,600.000	161,568.11	192,138.00
** MEDICAL PPTYS TR INC COM REIT CUSIP : 58463J304	49,400.000	602,150.21	588,848.00
** MFA FINL INC CUSIP : 55272X102	32,800.000	220,714.15	256,496.00
NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE CUSIP : 64577BKZ6	240,000.000	240,000.00	245,916.00
NJ ECON DEV AUTH ST PENSION SER B DUE 02-15-2018 BEO TXBL OID 7.605 @21.45 N/C CUSIP : 645913AW4	400,000.000	347,280.00	390,320.00
NT 144A 7.75% DUE 09-01-2021 REG SEDOL : BZ09DR9	238,000.000	0.00	223,398.70
NT 144A 7.75% DUE 09-01-2022 REG SEDOL : BZ09DS0	124,000.000	0.00	115,146.40
** OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100	5,600.000	179,015.42	164,976.00
OTC DERICASH COLL RECEI FROM CITIBANK SEDOL : 9AZUZ5U	311,823.560	311,823.56	311,823.56
** PARKWAY INC COM CUSIP : 70156Q107	2,187.000	47,775.02	42,865.20
PENNYMAC MTG INVT TR COM REIT CUSIP : 70931T103	5,400.000	107,118.90	87,912.00
** PIEDMONT OFFICE REALTY TRU-A CUSIP : 720190206	11,000.000	202,539.78	216,040.00
PUB STORAGE COM CUSIP : 74460D109	975.000	194,998.44	204,067.50
PUT SWPTN USD CITIUS33 6M 2.45%/3MLIBOR European 317U531M2 12-15-2016 SEDOL : 9EZ9HCU	-1,900,000.000	-3,942.50	-1,639.89
PUT SWPTN USD GSCMUS33 6M 2.4%/3MLIBOR European 317U550M8 02-16-2017 SEDOL : 9EZCLBU	-3,400,000.000	-27,200.00	-30,728.86
** REALTY INCOME CORP COM CUSIP : 756109104	5,195.000	309,122.05	288,010.80

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<i>Other</i>			
United States - USD			
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140	96,248.000	49,890.65	6,256.12
REPO COLL RECEIVABLE FROM BANK OF AMERICA SEDOL : 9A6DW2U	1,020,000.000	1,020,000.00	1,020,000.00
** SELECT INCOME REIT COM SH BEN INT COM SHBEN INT CUSIP : 81618T100	9,800.000	245,718.48	239,512.00
** SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP : 81721M109	15,000.000	233,779.58	270,900.00
** STARWOOD PROPERTY TRUST INC COM REIT CUSIP : 85571B105	34,850.000	765,802.32	783,079.50
** SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101	8,800.000	79,235.35	127,952.00
TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023 BEO TAXABLE CUSIP : 888805AP3	180,000.000	180,000.00	181,351.80
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE CUSIP : 88880LAA1	170,000.000	159,800.00	154,555.50
TWO HBRS INVT CORP COM CUSIP : 90187B101	14,400.000	155,784.96	124,848.00
** VENTAS INC REIT CUSIP : 92276F100	11,570.000	724,403.01	699,059.40
Total United States - USD		86,608,239.77	83,751,711.54
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	611,700.000	603,919.16	547,471.50
Total Uruguay - USD		603,919.16	547,471.50
Venezuela - USD			
BOLIVARIAN REP OF VENEZUELA 11.75 DUE 10-21-2026 CUSIP : P17625AE7	130,000.000	66,625.00	68,900.00
BOLIVARIAN REP OF VENEZUELA 11.95% DUE 08-05-2031 REG CUSIP : P17625AD9	497,000.000	225,501.80	263,658.50
PETROLEOS DE 6% DUE 11-15-2026 CUSIP : P7807HAR6	208,103.000	68,928.43	76,519.47
PETROLEOS DE 8.5% DUE 11-02-2017 CUSIP : P7807HAK1	70,000.000	50,031.10	52,150.00
PETROLEOS DE VENEZUELA SA 5.375% DUE 04-12-2027/04-12-2007 BEO CUSIP : P7807HAC9	200,000.000	65,900.00	71,834.00
PETROLEOS DE VENEZUELA SA D 5.5% DUE 04-12-2037/04-12-2007 BEO CUSIP : P7807HAB1	752,000.000	241,110.00	263,576.00
PETROLEOS DE VENEZUELA SA GTD SR NT REG S 9.75 05-17-2035 CUSIP : P7807HAQ8	217,293.000	95,336.70	98,325.08
VENEZUELA REP T-BOND 9.375% DUE 01-13-2034 REG CUSIP : 922646BL7	310,000.000	113,969.00	135,315.00
VENEZUELA REPUBLIC BOND 9% DUE 05-07-2023 REG CUSIP : P17625AA5	34,300.000	17,115.70	15,280.65
VENEZUELA(REP OF) 7.75 DUE 10-13-2019 REG CUSIP : P97475AN0	175,900.000	83,088.85	87,950.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Venezuela - USD			
VENEZUELA(REPUBLIC OF) 7% BDS 31/03/2038USD 7% DUE 03-31-2038 REG CUSIP : P97475AJ9	393,500.000	138,143.00	160,823.45
Total Venezuela - USD		1,165,749.58	1,294,332.15
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CZK - Czech koruna	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		181,060,969.94	177,300,375.13
<i>Other Liabilities</i>			
United States - USD			
CURRENCY OPTION CALL CHASUS33 USD/MXN 21European 12-01-2016 USD/MXN 21 01DEC	-683,000.000	-6,626.47	-244.72
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	-300,000.000	-300,000.00	-300,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-210,000.000	-210,000.00	-210,000.00
PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE	-32,569.000	-32,569.00	-32,569.00
Total United States - USD		-549,195.47	-542,813.72
Pending foreign exchange sales: Australian dollar	0.000	-26,613.06	-26,469.41
Pending foreign exchange sales: Brazilian real	0.000	-7,407,059.44	-7,264,422.69
Pending foreign exchange sales: British pound sterling	0.000	-1,222,395.62	-1,244,156.64
Pending foreign exchange sales: Colombian peso	0.000	-449,202.88	-462,753.91

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Danish krone	0.000	-8,625.32	-8,636.47
Pending foreign exchange sales: Euro	0.000	-18,298,440.99	-18,031,554.68
Pending foreign exchange sales: Indian rupee	0.000	-850,483.21	-833,651.65
Pending foreign exchange sales: Indonesian rupiah	0.000	-760,963.83	-734,704.21
Pending foreign exchange sales: Japanese yen	0.000	-22,698.87	-22,712.18
Pending foreign exchange sales: Mexican peso	0.000	-259,879.67	-258,728.47
Pending foreign exchange sales: Russian ruble	0.000	-727,017.01	-734,798.95
Pending foreign exchange sales: South African rand	0.000	-155,411.64	-158,782.10
Pending foreign exchange sales: Turkish lira	0.000	-577,572.98	-573,449.06
Pending foreign exchange sales: United States dollar	0.000	-17,049,465.33	-17,049,465.33
Total - all currencies		-47,815,829.85	-47,404,285.75
Pending trade purchases: British pound sterling	0.000	-69,013.19	-68,941.45
Pending trade purchases: Euro	0.000	-84,034.83	-84,075.11
Pending trade purchases: Japanese yen	0.000	-219,640.00	-217,501.67
Pending trade purchases: United States dollar	0.000	-63,510,223.37	-63,510,223.37
Total - all currencies		-63,882,911.39	-63,880,741.60
Other Payables: United States dollar	0.000	-186.67	-186.67
Total - all currencies		-186.67	-186.67
Total Other Liabilities		-112,248,123.38	-111,828,027.74
Total		1,180,115,677.42	1,284,216,974.83

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of December 1, 2015

Type of Base		Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	12/01/2015	28,742	7.00000	28,742	4,780
2	Shortfall	12/01/2014	90,234,325	6.00000	80,227,299	15,101,524
Total					80,256,041	15,106,304

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The retirement and termination rates were updated based on an experience study completed for Sprint in the beginning of 2016.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2015