

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>12/01/2016</u> and ending <u>11/30/2017</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____	
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 KSOPHE0210-2B400</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>913-762-6518</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	Filed with authorized/valid electronic signature.	08/31/2018	COLLIER W. CASE
	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, see the Instructions for Form 5500.

3a Plan administrator's name and address ☐ Same as Plan Sponsor COLLIER W. CASE KSOPHE0210-2B400 6360 SPRINT PARKWAY OVERLAND PARK, KS 66251	3b Administrator's EIN 20-5279076 3c Administrator's telephone number 913-762-6518
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 34035
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 8049 6a(2) 6974 6b 9377 6c 16261 6d 32612 6e 960 6f 33572 6g 6h 6
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3H 1I b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ 0 A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☐ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

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

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

A Name of plan <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 or 5500-SF <u>SPRINT COMMUNICATIONS, INC.</u>	D Employer Identification Number (EIN) <u>48-0457967</u>
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>2016</u>	
2 Assets:	
a Market value	2a <u>1304029336</u>
b Actuarial value	2b <u>1344176392</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants <u>9570</u> (2) Vested Funding Target <u>742799241</u> (3) Total Funding Target <u>742799241</u>
b For terminated vested participants	<u>16416</u> <u>489002192</u> <u>489002192</u>
c For active participants	<u>8049</u> <u>258063354</u> <u>267614829</u>
d Total	<u>34035</u> <u>1489864787</u> <u>1499416262</u>
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 <u>6.19 %</u>
6 Target normal cost	6 <u>21900000</u>

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>08/29/2018</u>
	Signature of actuary	Date
<u>COREY BRUNO</u>	Type or print name of actuary	<u>17-07695</u>
<u>TOWERS WATSON DELAWARE INC.</u>	Firm name	Most recent enrollment number
<u>101 SOUTH HANLEY ROAD</u> <u>SUITE 900</u> <u>ST. LOUIS, MO 63105</u>	Address of the firm	<u>314-719-5900</u>
		Telephone number (including area code)

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

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

Schedule SB (Form 5500) 2016
v. 160205

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	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of <u>5.30</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)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.38</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		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	89.64%
15	Adjusted funding target attainment percentage	15	89.64%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	94.39%
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
03/15/2017	8001576	0			
06/15/2017	8001576	0			
09/15/2017	8001576	0			
12/15/2017	8001576	0			
08/15/2018	22634419	0			
			Totals ►	18(b)	54640723
				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	51190213
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost					
21	Discount rate:					
a	Segment rates:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
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	21900000			
b	Excess assets, if applicable, but not greater than line 31a	31b	0			
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	155239870	29290213			
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			
			51190213			
	Carryover balance	Prefunding balance	Total balance			
35	Balances elected for use to offset funding requirement	0	0			
36	Additional cash requirement (line 34 minus line 35)		36			
			51190213			
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37			
			51190213			
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
		2016
		This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning **12/01/2016** and ending **11/30/2017**

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
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36-2723087

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

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

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 13 50	NONE	1557748	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST

06-6275604

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28 50 62	NONE	732035	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

PACIFIC INVESTMENT MGT CO. PIMCO

33-0629048

(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	662724	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)

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	485111	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

NTGA

06-6275604

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	461338	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AEW

04-3329435

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	434177	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)

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	414017	Yes ☒ No ☐	Yes ☒ No ☐	0	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	376386	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

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	293047	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

13-4064930

(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	199401	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	197658	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH MANAGEMENT

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	184205	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 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	145081	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

ARIEL INVESTMENTS, LLC

02-0712418

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	138670	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	134218	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)

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	126695	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

WILLIAM BLAIR & COMPANY, LLC

36-2214640

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	116156	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CARDINAL

06-1422705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	108893	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)

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	106173	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	100604	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	98089	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)

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	92594	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	83073	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	56025	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)

PERFECT OUTPUT

9200 INDIAN CREEK PARKWAY
SUITE 400
OVERLAND PARK, KS 66210

(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	16405	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CURCIO WEBB

36-4171366

(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?
99	NONE	13349	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

QDRO CONSULTANTS

59-2377440

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	5200	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)

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	2322	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE H (Form 5500) Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017		
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
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	14820234	30635995
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	49164517	23119466
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	98946930	141493093
(2) U.S. Government securities	1c(2)	74359508	75081451
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	185250951	245984668
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	838053	1155966
(B) Common.....	1c(4)(B)	438454303	518699763
(5) Partnership/joint venture interests	1c(5)	61532146	5204867
(6) Real estate (other than employer real property).....	1c(6)	128011906	136798154
(7) Loans (other than to participants)	1c(7)	167816905	179412347
(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)	321349304	324993704

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities	1d(1)	
(2)	Employer real property	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	1540544757 1682579474
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	238088961 222338503
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	238088961 222338503
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	1302455796 1460240971

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.

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	54640723
	(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)	54640723
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1533925
	(B) U.S. Government securities	2b(1)(B)	5789941
	(C) Corporate debt instruments	2b(1)(C)	12203223
	(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)	19527089
(2)	Dividends: (A) Preferred stock	2b(2)(A)	53681
	(B) Common stock	2b(2)(B)	6906525
	(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)	6960206
(3)	Rents	2b(3)	6155399
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	114428240
	(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)	114428240
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	59679326
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	59679326

		(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		1023853
d Total income. Add all income amounts in column (b) and enter total.....	2d		262414836

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	76615287	
(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)		76615287
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)	999444	
(2) Contract administrator fees.....	2i(2)	1348727	
(3) Investment advisory and management fees.....	2i(3)	4555319	
(4) Other	2i(4)	21110884	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		28014374
j Total expenses. Add all expense amounts in column (b) and enter total	2j		104629661

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		157785175
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:

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

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

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		40000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4066385. (See instructions.)

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 sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

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>325</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
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

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, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016
v. 160205

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
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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>43.4</u> % Investment-Grade Debt: <u>26.0</u> % High-Yield Debt: <u>8.5</u> % Real Estate: <u>10.2</u> % Other: <u>11.9</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? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .	

SPRINT RETIREMENT PENSION PLAN

2017 ANNUAL REPORT

WITH

INDEPENDENT AUDITORS' REPORT

SPRINT RETIREMENT PENSION PLAN

Index to Financial Statements

Independent Auditors' Report

Financial Statements

Statements of Net Assets Available for Benefits as of November 30, 2017 and November 30, 2016..	1
Statement of Changes in Net Assets Available for Benefits for the Year Ended November 30, 2017..	2
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Supplemental Schedules

Schedule of Assets (Held at End of the Year) as of November 30, 2017	Schedule I
Schedule of Reportable Transactions for the Year Ended November 30, 2017	Schedule II
Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2017	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, 2017 and 2016, the related statement of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2017, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

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, 2017 and 2016, and for the year ended November 30, 2017, 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, 2017, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended November 30, 2017, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2017 are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

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
August 31, 2018

SPRINT RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of November 30, 2017 and November 30, 2016

	November 30, 2017	November 30, 2016
	(in thousands)	
ASSETS		
Investments at fair value (Notes 3 through 6):		
U.S. common and preferred stocks and other equity funds.....	\$ 412,996	\$ 338,794
Foreign common and preferred stocks and other equity funds.....	106,860	100,498
U.S. corporate bonds and related securities.....	245,985	185,251
U.S. government and municipal securities	75,081	74,359
Foreign government and municipal securities.....	61,777	45,816
Foreign corporate bonds	73,835	55,580
Real estate	136,798	128,012
Partnerships.....	5,205	61,532
Short-term investments.....	141,493	98,947
Hedge funds.....	4,948	47,193
Options and swaps, net	993	602
Securities lent.....	179,412	167,817
Collateral on securities lent	183,441	172,159
Total investments.....	1,628,824	1,476,560
Receivables:		
Employer contribution	30,636	14,820
Accrued investment income	6,382	5,369
Receivable for unsettled sales of securities	16,737	43,796
Total receivables.....	53,755	63,985
Total assets.....	1,682,579	1,540,545
LIABILITIES		
Obligation to return collateral on securities lent.....	183,441	172,159
Accrued investment and administrative expenses	2,194	1,951
Payable for unsettled purchases of securities	36,463	63,881
Other liabilities	240	99
Total liabilities	222,338	238,090
Net assets available for benefits.....	\$ 1,460,241	\$ 1,302,455

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, 2017

	<u>2017</u>
	<i>(in thousands)</i>
Investment income:	
Net unrealized/realized gains in the fair value of investments (Note 3).....	\$ 174,108
Interest	19,527
Dividends.....	6,960
Real estate income	6,155
Other income	1,024
	<hr/>
Total investment income.....	207,774
Less: Investment expenses.....	(4,555)
Net investment income	203,219
Employer contribution.....	54,641
Benefit payments and direct rollovers.....	(76,615)
Administrative expenses	(23,459)
	<hr/>
Net deductions	(45,433)
Net increase in net assets	157,786
Net assets available for benefits:	
Beginning of year	1,302,455
	<hr/>
End of year.....	\$ 1,460,241
	<hr/> <hr/>

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of November 30, 2017 and November 30, 2016

	November 30, 2017	November 30, 2016
	<i>(in thousands)</i>	
Vested benefits:		
Participants currently receiving benefits	\$ 656,170	\$ 641,662
Other participants	730,217	678,926
Total vested benefits.....	1,386,387	1,320,588
Non-vested benefits	7,579	9,423
Actuarial present value of accumulated plan benefits	<u>\$ 1,393,966</u>	<u>\$ 1,330,011</u>

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended November 30, 2017

	<u>2017</u>
	<i>(in thousands)</i>
Actuarial present value of accumulated plan benefits at November 30, 2016.....	\$ 1,330,011
Increase (decrease) during the year attributable to:	
Decrease in the discount period.....	96,877
Actual benefits paid.....	(76,615)
Assumption changes.....	33,195
Actuarial losses.....	10,498
Net increase	<u>63,955</u>
Actuarial present value of accumulated plan benefits at November 30, 2017.....	<u>\$ 1,393,966</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 2017 Plan year represents the year ending November 30, 2017 and the 2016 Plan year represents the year ending November 30, 2016.

Subsequent events were evaluated for disclosure through August 31, 2018, 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 2017 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, 2017 and November 30, 2016 were as follows:

Mortality: For the plan year ended November 30, 2017, 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-2017 improvement rates for 2006 and beyond.

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.

Disabled Mortality: The disabled version of the tables described above.

Interest Rate Assumptions: For the plan years ended November 30, 2017 and 2016, the interest rate for determining the present value of accumulated benefits was 7.25% and 7.5% per annum, respectively, compounded annually. The interest rates are based on the assumed rate of return on plan assets under ASC 715 for fiscal years beginning on April 1 following each plan year.

Retirement Age: For the plan years ended November 30, 2017 and 2016, 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 2016.

Turnover: A moderate scale consistent with the Company's prior experience. The turnover assumption for the plan years ended November 30, 2017 and 2016 was updated based upon an experience study on the Company's population conducted in 2016.

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 2017 and 2016 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, 2017 and November 30, 2016.

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 February 2017, the FASB issued authoritative guidance regarding *Plan Accounting: Defined Benefit Pension Plans (Topic 960)*, *Defined Contribution Pension Plans (Topic 962)*, *Health and Welfare Benefit Plans (Topic 965): Employee Benefit Master Trust Reporting (a consensus of the Emerging Issues Task Force)*. This guidance requires a plan's interest in the master trust and any change in that interest to be presented in separate line items in the statement of net assets available for benefits and in the statement of changes in net assets available for benefits, respectively. This guidance also removes the requirement to disclose the percentage interest in the master trust for plans with divided interests and requires that all plans disclose the dollar amount of their interest in each of those general types of investments, which supplements the existing requirement to disclose the master trust's balances in each general type of investments. The guidance is effective for reporting periods beginning after December 15, 2018, with early adoption permitted. The Company is currently evaluating the guidance and assessing its overall impact.

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, 2017 and November 30, 2016, 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, 2017, 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.

SPRINT RETIREMENT PENSION PLAN
Notes to Financial Statements

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, 2017, 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, 2017:

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
	(in thousands)			
U.S. common and preferred stocks and other equity funds ⁽¹⁾	\$ 236,543	\$ 252,133	\$ 138	\$ 488,814
Foreign common and preferred stocks and other equity funds ⁽¹⁾	108,713	—	187	108,900
U.S. corporate bonds and related securities ⁽¹⁾	—	284,611	161	284,772
U.S. government and municipal securities ⁽¹⁾	—	137,822	26	137,848
Foreign government and municipal securities	—	61,531	246	61,777
Foreign corporate bonds	—	73,786	49	73,835
Short-term investments	139,789	1,000	704	141,493
Options and swaps, net	—	993	—	993
Collateral on securities lent	183,441	—	—	183,441
Total assets in the fair value hierarchy	668,486	811,876	1,511	1,481,873
Investments measured at net asset value: ⁽²⁾				
Real estate	—	—	—	136,798
Partnerships	—	—	—	5,205
Hedge funds	—	—	—	4,948
Total investments measured at fair value	\$ 668,486	\$ 811,876	\$ 1,511	\$ 1,628,824

(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - \$75,818; Foreign common and preferred stocks and other equity funds - \$2,040; U.S. corporate bonds and related securities - \$38,787; U.S. government and municipal securities - \$62,767.

(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, 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 ⁽¹⁾	—	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.

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, 2017 are consistent with the prior year.

- ~~U.S. and foreign common and preferred~~ 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, 2017 (in thousands).

	U.S. common and preferred stocks and other equities	Foreign common and preferred stocks and other equities	U.S. government and municipal securities and corporate bonds	Foreign government and municipal securities and foreign corporate bonds	Short-term investments
Balance as of December 1, 2016	\$ —	\$ —	\$ 33	\$ —	\$ 1,734
Realized gains, net.....	—	—	—	16	15
Unrealized gains (losses) related to instruments still held at the reporting date, net.....	47	—	2	(8)	(6)
Purchases and other acquisitions....	—	—	160	678	2,727
Sales.....	—	—	—	(391)	(3,678)
Settlements	—	—	(8)	—	—
Other, net	91	187	—	—	(88)
Balance as of November 30, 2017..	<u>\$ 138</u>	<u>\$ 187</u>	<u>\$ 187</u>	<u>\$ 295</u>	<u>\$ 704</u>

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, 2017	November 30, 2016	As of November 30, 2017 and November 30, 2016		
	Fair Value		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
	(in thousands)		(in thousands)		
Partnerships ^(a)	\$ 179	\$ 188	None	Quarterly	45 days
Partnerships ^(b)	5,026	61,344	None	N/A	N/A
Hedge funds ^(c)	4,948	47,193	None	Quarterly	65 days
Real estate ^(d)	92,654	86,667	None	Quarterly	90 days
Real estate ^(e)	44,144	41,345	None	Quarterly	45 days
Total	<u>\$ 146,951</u>	<u>\$ 236,737</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 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 occurred in December 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. During the 2017 Plan year, the Plan Sponsor opted to redeem its holding in the fund and the majority of the investment has been liquidated as of November 30, 2017. The remaining balance as of November 30, 2017 was maintained by the fund to hold, manage and dispose of the Plan Sponsor's pro rata share of certain investments transferred to the fund.
- (c) 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 23% beneficial ownership of the Master Fund's assets. The Master Fund is a multi-manager, multi-strategy "fund-of-funds" investing predominantly in limited partnerships and similar pooled investment vehicles. The hedge fund held by the Plan as of November 30, 2016 was fully redeemed during the 2017 Plan year. The remaining balance as of November 30, 2017 was maintained by the fund to cover remaining liabilities, which were paid during the 2018 Plan year.
- (d) The real estate fund invests primarily in existing, income-producing properties, such as office, retail, industrial, apartment 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 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, 2017:

	U.S. common and preferred stocks and other equity funds	Option and swap assets	Option and swap liabilities
		(in thousands)	
Derivatives Not Designated as Hedging Instruments:			
Interest rate contracts	\$ —	\$ 1,291	\$ (311)
Credit contracts	—	66	(43)
Equity contracts	22	—	—
Other contracts	—	10	(20)
Total Derivatives	<u>\$ 22</u>	<u>\$ 1,367</u>	<u>\$ (374)</u>

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
		(in thousands)	
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 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, 2017
	(in thousands)
Derivatives Not Designated as Hedging Instruments:	
Equity Contracts	\$ 30,689
Interest rate contracts	971
Credit contracts	(141)
Foreign exchange contracts	(764)
Other contracts	57
Net unrealized/realized gains on derivatives	<u>\$ 30,812</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 \$581,000, net of Northern Trust fees of \$193,000 in the year ended November 30, 2017.

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, 2017, 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, 2017

Schedule of Assets (Held at End of Year) as of November 30, 2017

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, 2017	\$ 1,425,417
(see detailed summary attached)	
Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:	
Trade sales	(16,737)
Trade purchases	36,463
Pending transactions, net	19,726
Other liabilities	240
Collateral received on loaned securities	183,441
Total Investments — Statement of Net Assets Available for Benefits as of November 30, 2017	<u>\$ 1,628,824</u>

See accompanying Independent Auditors' Report

Schedule II

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2017

Schedule of Reportable Transactions for the Year Ended November 30, 2017
Form 5500, Schedule H, Part IV, Line 4j (see detailed summary attached)

Schedule III

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2017

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2017
(see detailed summary attached)

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data as of December 1, 2016*

Attained Age	Years of Credited Service													
	5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
30 - 34			182	673										
35 - 39	39	773	481	1,275	372	3,302								
40 - 44	22	1,376	417	2,402	978	4,578	82	7,447						
45 - 49	27	1,479	366	2,948	942	5,366	239	8,619	118	9,691				
50 - 54			211	3,292	652	6,354	258	10,319	335	13,080	75	16,940		
55 - 59			166	3,405	480	6,067	173	10,134	283	15,066	143	19,025	35	21,152
60 - 64			94	3,065	268	6,157	86	10,893	126	15,607	67	19,198	29	20,372
65 - 69			21	3,196	67	6,114	23	10,899	36	12,157	20	19,068		

*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, 2016

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	4.43%	1.51%
■ Second segment rate	5.91%	3.83%
■ Third segment rate	6.65%	4.82%
■ Effective interest rate	6.19%	4.28%

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 \$21,900,000. 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, 2016

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 The prescribed mortality assumption under IRC §430(h)(3)(A).

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

Annual Rate of Withdrawal Prior to Eligibility for Early Retirement

<u>Attained Age</u>	<u>Rate of Withdrawal</u>
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

<u>Age</u>	<u>Males</u>	<u>Females</u>
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, 2016

SCHEDULE SB ATTACHMENTS

Retirement

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

Annual Rate of Early Retirement ¹	
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 the valuation interest rates above and the IRS prescribed mortality for lump sum distributions in the plan year.

¹ We assume participants who retire early are not eligible for the Special Early Retirement Allowance.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

SCHEDULE SB ATTACHMENTS

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.

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. Willis 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, 2016

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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Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods

Change in assumptions since prior valuation

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

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

The assumed plan-related expenses added to the target normal cost were changed from \$16,900,000 for the prior valuation to \$21,900,000 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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 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
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	74,300,000.000	10 Oct 17	100.0000			0.00	74,300,000.00	74,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	-74,300,000.000	11 Oct 17		100.0000		0.00	74,300,000.00	74,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017	79,300,000.000	06 Oct 17	100.0000			0.00	79,300,000.00	79,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017	-79,300,000.000	10 Oct 17		100.0000		0.00	79,300,000.00	79,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017	78,700,000.000	19 Jun 17	100.0000			0.00	78,700,000.00	78,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017	-78,700,000.000	20 Jun 17		100.0000		0.00	78,700,000.00	78,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-15 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 12-31-15 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 11 JUL 2017 USD / BRL EX.RATE 0.3063256 WITH BANK OF	-856,161.720	11 Jul 17				0.00	-262,264.27	-275,072.04	-12,807.77
FX DEAL TRANSACTED ON 26 MAY 2017 USD / BRL EX.RATE 0.3040438 WITH BANK OF	-180,997.050	26 May 17				0.00	-55,031.03	-54,751.36	279.67
FX DEAL TRANSACTED ON 28 NOV 2017 BRL / USD EX.RATE 3.22535 WITH BANK OF	1,273,541.360	28 Nov 17				0.00	394,853.69	388,484.94	-6,368.75
FX DEAL TRANSACTED ON 30 JUN 2017 BRL / USD EX.RATE 3.3082 WITH BANK OF AMERICA,	180,997.050	30 Jun 17				0.00	54,711.64	54,751.36	39.72
FX DEAL TRANSACTED ON 31 JUL 2017 BRL / USD EX.RATE 3.1307 WITH BANK OF AMERICA,	856,161.720	31 Jul 17				0.00	273,472.94	275,072.04	1,599.10
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUN 2017 GBP / USD EX.RATE 0.7789075 WITH BANK OF	304,000.000	1 Jun 17				0.00	390,290.25	392,190.41	1,900.16
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.285175 WITH BANK OF	-304,000.000	1 Jun 17				0.00	-390,693.20	-392,980.79	-2,287.59
Euro - EUR									
FX DEAL TRANSACTED ON 24 FEB 2017 EUR / USD EX.RATE 0.9442871 WITH BANK OF	6,273,557.000	24 Feb 17				0.00	6,643,696.86	6,622,367.00	-21,329.86
FX DEAL TRANSACTED ON 24 FEB 2017 USD / EUR EX.RATE 1.060736 WITH BANK OF	-6,273,557.000	24 Feb 17				0.00	-6,654,587.76	-6,682,906.40	-28,318.64
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8912656 WITH BANK OF	3,044,557.000	25 May 17				0.00	3,415,992.95	3,417,667.52	1,674.57
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.124 WITH BANK OF AMERICA,	-3,044,557.000	25 May 17				0.00	-3,422,082.07	-3,456,029.05	-33,946.98

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

5500 Reports

01 DEC 16 - 30 NOV 17

Account ID SPRINT

Account Name SPRINT STYLE MIX

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 SEP 2017 EUR / USD EX.RATE 0.853024 WITH BANK OF	2,644,557.000	27 Sep 17				0.00	3,100,214.17	3,103,652.00	3,437.83
FX DEAL TRANSACTED ON 27 SEP 2017 USD / EUR EX.RATE 1.17421 WITH BANK OF	-2,644,557.000	27 Sep 17				0.00	-3,105,265.27	-3,072,049.60	33,215.67
FX DEAL TRANSACTED ON 28 DEC 2016 EUR / USD EX.RATE 0.9615385 WITH BANK OF	6,598,557.000	28 Dec 16				0.00	6,862,499.28	6,994,800.56	132,301.28
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.04145 WITH BANK OF	-6,598,557.000	28 Dec 16				0.00	-6,872,067.19	-7,099,387.56	-227,320.37
Indian rupee - INR									
FX DEAL TRANSACTED ON 11 AUG 2017 INR / USD EX.RATE 64.884 WITH BANK OF AMERICA,	5,357,040.380	11 Aug 17				0.00	82,563.35	83,148.35	585.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / INR EX.RATE 0.0155744 WITH BANK OF	-5,357,040.380	11 Aug 17				0.00	-83,432.60	-83,543.85	-111.25
FX DEAL TRANSACTED ON 16 AUG 2017 INR / USD EX.RATE 64.2428 WITH BANK OF	5,357,040.380	16 Aug 17				0.00	83,387.40	83,543.85	156.45
FX DEAL TRANSACTED ON 27 NOV 2017 USD / INR EX.RATE 0.0154572 WITH BANK OF	-5,357,040.380	27 Nov 17				0.00	-82,804.81	-83,148.35	-343.54
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 10 MAR 2017 USD / IDR EX.RATE 0.0000747 WITH BANK OF	-6,211,630,397.000	10 Mar 17				0.00	-463,796.79	-465,081.64	-1,284.85
FX DEAL TRANSACTED ON 17 FEB 2017 USD / IDR EX.RATE 0.000075 WITH BANK OF	-2,529,062,655.000	17 Feb 17				0.00	-189,655.99	-189,386.15	269.84
FX DEAL TRANSACTED ON 20 DEC 2016 IDR / USD EX.RATE 13585.0 WITH BANK OF	6,211,630,397.000	20 Dec 16				0.00	457,241.84	465,081.64	7,839.80
Mexican peso - MXN									

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0700

◆ 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									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 MAR 2017 MXN / USD EX.RATE 19.523 WITH BANK OF AMERICA,	582,541.240	6 Mar 17				0.00	29,838.72	29,832.76	-5.96
FX DEAL TRANSACTED ON 06 MAR 2017 USD / MXN EX.RATE 0.0500726 WITH BANK OF	-600,000.000	6 Mar 17				0.00	-30,043.56	-33,869.79	-3,826.23
FX DEAL TRANSACTED ON 11 APR 2017 USD / MXN EX.RATE 0.0532855 WITH BANK OF	-4,463,573.040	11 Apr 17				0.00	-237,843.71	-235,963.14	1,880.57
Polish zloty - PLN									
FX DEAL TRANSACTED ON 20 JUN 2017 USD / PLN EX.RATE 0.2619602 WITH BANK OF	-904,398.530	20 Jun 17				0.00	-236,916.40	-247,387.31	-10,470.91
Russian ruble - RUB									
FX DEAL TRANSACTED ON 09 DEC 2016 RUB / USD EX.RATE 63.31 WITH BANK OF AMERICA,	12,949,687.880	9 Dec 16				0.00	204,544.11	216,613.36	12,069.25
FX DEAL TRANSACTED ON 12 SEP 2017 USD / RUB EX.RATE 0.0173779 WITH BANK OF	-14,564,824.670	12 Sep 17				0.00	-253,106.74	-252,792.86	313.88
FX DEAL TRANSACTED ON 15 DEC 2016 USD / RUB EX.RATE 0.0160565 WITH BANK OF	-15,132,385.080	15 Dec 16				0.00	-242,973.43	-253,123.99	-10,150.56
FX DEAL TRANSACTED ON 15 FEB 2017 USD / RUB EX.RATE 0.0174137 WITH BANK OF	-16,066,567.270	15 Feb 17				0.00	-279,779.11	-280,317.28	-538.17
FX DEAL TRANSACTED ON 16 JAN 2017 RUB / USD EX.RATE 59.6136 WITH BANK OF	13,484,674.700	16 Jan 17				0.00	226,201.31	225,562.24	-639.07
FX DEAL TRANSACTED ON 16 JAN 2017 RUB / USD EX.RATE 59.6136 WITH BANK OF	15,132,385.080	16 Jan 17				0.00	253,841.16	253,123.99	-717.17
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH BANK OF	-12,949,687.880	16 Jan 17				0.00	-217,227.07	-216,613.36	613.71

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH BANK OF	-14,635,372.640	16 Jan 17				0.00	-245,503.92	-244,810.32	693.60
FX DEAL TRANSACTED ON 20 DEC 2016 USD / RUB EX.RATE 0.0161504 WITH BANK OF	-13,484,674.700	20 Dec 16				0.00	-217,782.79	-225,562.24	-7,779.45
FX DEAL TRANSACTED ON 20 JAN 2017 RUB / USD EX.RATE 60.09 WITH BANK OF AMERICA,	16,066,567.270	20 Jan 17				0.00	267,375.06	280,317.28	12,942.22
FX DEAL TRANSACTED ON 21 NOV 2017 USD / RUB EX.RATE 0.0168289 WITH BANK OF	-3,567,373.490	21 Nov 17				0.00	-60,034.96	-60,290.24	-255.28
FX DEAL TRANSACTED ON 24 JUL 2017 RUB / USD EX.RATE 60.7425 WITH BANK OF	14,564,824.670	24 Jul 17				0.00	239,779.80	252,792.86	13,013.06
FX DEAL TRANSACTED ON 24 OCT 2017 RUB / USD EX.RATE 57.79 WITH BANK OF AMERICA,	3,567,373.490	24 Oct 17				0.00	61,729.94	60,290.24	-1,439.70
Turkish lira - TRY									
FX DEAL TRANSACTED ON 07 APR 2017 TRY / USD EX.RATE 3.803741 WITH BANK OF	851,110.080	7 Apr 17				0.00	223,756.05	240,294.21	16,538.16
FX DEAL TRANSACTED ON 07 APR 2017 USD / TRY EX.RATE 0.2673554 WITH BANK OF	-851,110.080	7 Apr 17				0.00	-227,548.85	-228,338.81	-789.96
FX DEAL TRANSACTED ON 16 FEB 2017 TRY / USD EX.RATE 3.717812 WITH BANK OF	851,110.080	16 Feb 17				0.00	228,927.68	228,338.81	-588.87
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2017 GBP / USD EX.RATE 0.7789075 WITH BANK OF	-390,290.250	1 Jun 17				0.00	-390,290.25	-390,290.25	0.00
FX DEAL TRANSACTED ON 01 JUN 2017 USD / GBP EX.RATE 1.285175 WITH BANK OF	390,693.200	1 Jun 17				0.00	390,693.20	390,693.20	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 MXN / USD EX.RATE 19.523 WITH BANK OF AMERICA,	-29,838.720	6 Mar 17				0.00	-29,838.72	-29,838.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 06 MAR 2017 USD / MXN EX.RATE 0.0500726 WITH BANK OF	30,043.560	6 Mar 17				0.00	30,043.56	30,043.56	0.00
FX DEAL TRANSACTED ON 07 APR 2017 TRY / USD EX.RATE 3.803741 WITH BANK OF	-223,756.050	7 Apr 17				0.00	-223,756.05	-223,756.05	0.00
FX DEAL TRANSACTED ON 07 APR 2017 USD / TRY EX.RATE 0.2673554 WITH BANK OF	227,548.850	7 Apr 17				0.00	227,548.85	227,548.85	0.00
FX DEAL TRANSACTED ON 09 DEC 2016 RUB / USD EX.RATE 63.31 WITH BANK OF AMERICA,	-204,544.110	9 Dec 16				0.00	-204,544.11	-204,544.11	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 USD / IDR EX.RATE 0.0000747 WITH BANK OF	463,796.790	10 Mar 17				0.00	463,796.79	463,796.79	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / MXN EX.RATE 0.0532855 WITH BANK OF	237,843.710	11 Apr 17				0.00	237,843.71	237,843.71	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 INR / USD EX.RATE 64.884 WITH BANK OF AMERICA,	-82,563.350	11 Aug 17				0.00	-82,563.35	-82,563.35	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / INR EX.RATE 0.0155744 WITH BANK OF	83,432.600	11 Aug 17				0.00	83,432.60	83,432.60	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / BRL EX.RATE 0.3063256 WITH BANK OF	262,264.270	11 Jul 17				0.00	262,264.27	262,264.27	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / RUB EX.RATE 0.0173779 WITH BANK OF	253,106.740	12 Sep 17				0.00	253,106.74	253,106.74	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 USD / RUB EX.RATE 0.0160565 WITH BANK OF	242,973.430	15 Dec 16				0.00	242,973.43	242,973.43	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / RUB EX.RATE 0.0174137 WITH BANK OF	279,779.110	15 Feb 17				0.00	279,779.11	279,779.11	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 INR / USD EX.RATE 64.2428 WITH BANK OF	-83,387.400	16 Aug 17				0.00	-83,387.40	-83,387.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 16 FEB 2017 TRY / USD EX.RATE 3.717812 WITH BANK OF	-228,927.680	16 Feb 17				0.00	-228,927.68	-228,927.68	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 RUB / USD EX.RATE 59.6136 WITH BANK OF	-253,841.160	16 Jan 17				0.00	-253,841.16	-253,841.16	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 RUB / USD EX.RATE 59.6136 WITH BANK OF	-226,201.310	16 Jan 17				0.00	-226,201.31	-226,201.31	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH BANK OF	217,227.070	16 Jan 17				0.00	217,227.07	217,227.07	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH BANK OF	245,503.920	16 Jan 17				0.00	245,503.92	245,503.92	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / IDR EX.RATE 0.000075 WITH BANK OF	189,655.990	17 Feb 17				0.00	189,655.99	189,655.99	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 IDR / USD EX.RATE 13585.0 WITH BANK OF	-457,241.840	20 Dec 16				0.00	-457,241.84	-457,241.84	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / RUB EX.RATE 0.0161504 WITH BANK OF	217,782.790	20 Dec 16				0.00	217,782.79	217,782.79	0.00
FX DEAL TRANSACTED ON 20 JAN 2017 RUB / USD EX.RATE 60.09 WITH BANK OF AMERICA,	-267,375.060	20 Jan 17				0.00	-267,375.06	-267,375.06	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / PLN EX.RATE 0.2619602 WITH BANK OF	236,916.400	20 Jun 17				0.00	236,916.40	236,916.40	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / RUB EX.RATE 0.0168289 WITH BANK OF	60,034.960	21 Nov 17				0.00	60,034.96	60,034.96	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 EUR / USD EX.RATE 0.9442871 WITH BANK OF	-6,643,696.860	24 Feb 17				0.00	-6,643,696.86	-6,643,696.86	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / EUR EX.RATE 1.060736 WITH BANK OF	6,654,587.760	24 Feb 17				0.00	6,654,587.76	6,654,587.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 24 JUL 2017 RUB / USD EX.RATE 60.7425 WITH BANK OF	-239,779.800	24 Jul 17				0.00	-239,779.80	-239,779.80	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 RUB / USD EX.RATE 57.79 WITH BANK OF AMERICA,	-61,729.940	24 Oct 17				0.00	-61,729.94	-61,729.94	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8912656 WITH BANK OF	-3,415,992.950	25 May 17				0.00	-3,415,992.95	-3,415,992.95	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / EUR EX.RATE 1.124 WITH BANK OF AMERICA,	3,422,082.070	25 May 17				0.00	3,422,082.07	3,422,082.07	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / BRL EX.RATE 0.3040438 WITH BANK OF	55,031.030	26 May 17				0.00	55,031.03	55,031.03	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / INR EX.RATE 0.0154572 WITH BANK OF	82,804.810	27 Nov 17				0.00	82,804.81	82,804.81	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 EUR / USD EX.RATE 0.853024 WITH BANK OF	-3,100,214.170	27 Sep 17				0.00	-3,100,214.17	-3,100,214.17	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / EUR EX.RATE 1.17421 WITH BANK OF	3,105,265.270	27 Sep 17				0.00	3,105,265.27	3,105,265.27	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 EUR / USD EX.RATE 0.9615385 WITH BANK OF	-6,862,499.280	28 Dec 16				0.00	-6,862,499.28	-6,862,499.28	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.04145 WITH BANK OF	6,872,067.190	28 Dec 16				0.00	6,872,067.19	6,872,067.19	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 BRL / USD EX.RATE 3.22535 WITH BANK OF	-394,853.690	28 Nov 17				0.00	-394,853.69	-394,853.69	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 BRL / USD EX.RATE 3.3082 WITH BANK OF AMERICA,	-54,711.640	30 Jun 17				0.00	-54,711.64	-54,711.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 BRL / USD EX.RATE 3.1307 WITH BANK OF AMERICA,	-273,472.940	31 Jul 17				0.00	-273,472.94	-273,472.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
Total BANK OF AMERICA, N.A							0.00	-129,957.39	-129,957.39

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0700

◆ 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 2017 USD / ARS EX.RATE 0.0631912 WITH BNP PARIBAS	-128,604.250	1 Feb 17				0.00	-8,126.65	-8,204.42	-77.77
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	-130,154.120	9 Feb 17				0.00	-8,330.34	-8,395.69	-65.35
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	-130,523.870	9 Feb 17				0.00	-8,354.01	-8,419.54	-65.53
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	-128,969.600	9 Feb 17				0.00	-8,254.53	-8,319.28	-64.75
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	-128,604.250	9 Feb 17				0.00	-8,231.15	-8,295.71	-64.56
FX DEAL TRANSACTED ON 14 FEB 2017 USD / ARS EX.RATE 0.0646333 WITH BNP PARIBAS	-261,787.260	14 Feb 17				0.00	-16,920.18	-16,919.52	0.66
FX DEAL TRANSACTED ON 14 FEB 2017 USD / ARS EX.RATE 0.0646333 WITH BNP PARIBAS	-131,263.380	14 Feb 17				0.00	-8,483.99	-8,483.66	0.33
FX DEAL TRANSACTED ON 15 FEB 2017 USD / ARS EX.RATE 0.0647446 WITH BNP PARIBAS	-263,266.280	15 Feb 17				0.00	-17,045.07	-17,134.15	-89.08
FX DEAL TRANSACTED ON 16 FEB 2017 USD / ARS EX.RATE 0.0649984 WITH BNP PARIBAS	-798,672.980	16 Feb 17				0.00	-51,912.45	-50,870.89	1,041.56
FX DEAL TRANSACTED ON 21 FEB 2017 USD / ARS EX.RATE 0.0637568 WITH BNP PARIBAS	-134,591.190	21 Feb 17				0.00	-8,581.10	-8,693.12	-112.02
FX DEAL TRANSACTED ON 22 FEB 2017 USD / ARS EX.RATE 0.0644027 WITH BNP PARIBAS	-549,048.610	22 Feb 17				0.00	-35,360.21	-35,257.58	102.63
FX DEAL TRANSACTED ON 23 FEB 2017 USD / ARS EX.RATE 0.0642698 WITH BNP PARIBAS	-163,065.440	23 Feb 17				0.00	-10,480.19	-10,537.35	-57.16
FX DEAL TRANSACTED ON 23 FEB 2017 USD / ARS EX.RATE 0.0642698 WITH BNP PARIBAS	-304,224.070	23 Feb 17				0.00	-19,552.43	-19,713.21	-160.78

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 24 FEB 2017 USD / ARS EX.RATE 0.0647157 WITH BNP PARIBAS	-184,209.600	24 Feb 17				0.00	-11,921.25	-11,942.28	-21.03
FX DEAL TRANSACTED ON 24 FEB 2017 USD / ARS EX.RATE 0.0647157 WITH BNP PARIBAS	-160,919.840	24 Feb 17				0.00	-10,414.04	-10,398.70	15.34
FX DEAL TRANSACTED ON 24 JAN 2017 USD / ARS EX.RATE 0.0626759 WITH BNP PARIBAS	-127,142.410	24 Jan 17				0.00	-7,968.76	-7,983.83	-15.07
FX DEAL TRANSACTED ON 27 JAN 2017 USD / ARS EX.RATE 0.0629287 WITH BNP PARIBAS	-127,873.540	27 Jan 17				0.00	-8,046.92	-8,025.45	21.47
Brazilian real - BRL									
FX DEAL TRANSACTED ON 15 DEC 2016 BRL / USD EX.RATE 3.406 WITH BNP PARIBAS PARIS	612,779.360	15 Dec 16				0.00	179,911.73	188,330.19	8,418.46
FX DEAL TRANSACTED ON 30 DEC 2016 USD / BRL EX.RATE 0.3068332 WITH BNP PARIBAS	-612,779.360	30 Dec 16				0.00	-188,021.04	-188,330.19	-309.15
Colombian peso - COP									
FX DEAL TRANSACTED ON 01 MAR 2017 COP / USD EX.RATE 2935.75 WITH BNP PARIBAS	335,641,793.310	1 Mar 17				0.00	114,329.15	113,187.92	-1,141.23
FX DEAL TRANSACTED ON 01 MAR 2017 COP / USD EX.RATE 2935.75 WITH BNP PARIBAS	769,744,923.890	1 Mar 17				0.00	262,197.03	259,579.79	-2,617.24
FX DEAL TRANSACTED ON 15 DEC 2016 USD / COP EX.RATE 0.0003331 WITH BNP PARIBAS	-720,545,787.480	15 Dec 16				0.00	-240,021.91	-238,733.61	1,288.30
FX DEAL TRANSACTED ON 21 DEC 2016 COP / USD EX.RATE 2980.0 WITH BNP PARIBAS	769,744,923.890	21 Dec 16				0.00	258,303.67	255,034.43	-3,269.24
FX DEAL TRANSACTED ON 21 DEC 2016 USD / COP EX.RATE 0.0003319 WITH BNP PARIBAS	-769,744,923.890	21 Dec 16				0.00	-255,474.58	-259,579.79	-4,105.21

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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									
Colombian peso - COP									
FX DEAL TRANSACTED ON 21 DEC 2016 USD / COP EX.RATE 0.0003328 WITH BNP PARIBAS	-335,641,793.310	21 Dec 16				0.00	-111,694.44	-113,187.92	-1,493.48
FX DEAL TRANSACTED ON 27 DEC 2016 COP / USD EX.RATE 2992.81 WITH BNP PARIBAS	720,545,787.480	27 Dec 16				0.00	240,758.95	238,733.61	-2,025.34
FX DEAL TRANSACTED ON 27 DEC 2016 USD / COP EX.RATE 0.0003341 WITH BNP PARIBAS	-769,744,923.890	27 Dec 16				0.00	-257,198.06	-255,034.43	2,163.63
Euro - EUR									
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9165903 WITH BNP PARIBAS	6,361,557.000	26 Apr 17				0.00	6,940,458.69	6,945,229.96	4,771.27
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.092557 WITH BNP PARIBAS	-6,361,557.000	26 Apr 17				0.00	-6,950,363.63	-7,141,165.94	-190,802.31
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8594757 WITH BNP PARIBAS	2,698,557.000	27 Oct 17				0.00	3,139,771.07	3,134,778.70	-4,992.37
FX DEAL TRANSACTED ON 27 OCT 2017 USD / EUR EX.RATE 1.165447 WITH BNP PARIBAS	-2,698,557.000	27 Oct 17				0.00	-3,145,025.16	-3,217,624.51	-72,599.35
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8791209 WITH BNP PARIBAS	3,044,557.000	28 Jun 17				0.00	3,463,183.59	3,456,029.05	-7,154.54
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.13917 WITH BNP PARIBAS	-3,044,557.000	28 Jun 17				0.00	-3,468,268.00	-3,595,622.03	-127,354.03
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / USD EX.RATE 0.9272137 WITH BNP PARIBAS	6,361,557.000	29 Mar 17				0.00	6,860,939.22	6,776,648.40	-84,290.82
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.079877 WITH BNP PARIBAS	-6,361,557.000	29 Mar 17				0.00	-6,869,699.09	-6,945,229.96	-75,530.87
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8367139 WITH BNP PARIBAS	54,000.000	30 Aug 17				0.00	64,538.19	64,343.70	-194.49

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 30 AUG 2017 USD / EUR EX.RATE 1.1954474 WITH BNP PARIBAS	-54,000.000	30 Aug 17				0.00	-64,554.16	-64,324.80	229.36
Indian rupee - INR									
FX DEAL TRANSACTED ON 13 DEC 2016 INR / USD EX.RATE 67.4867 WITH BNP PARIBAS	25,578,196.410	13 Dec 16				0.00	379,010.92	378,739.86	-271.06
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 10 MAR 2017 IDR / USD EX.RATE 13393.0 WITH BNP PARIBAS	2,864,133,638.000	10 Mar 17				0.00	213,853.03	214,445.47	592.44
FX DEAL TRANSACTED ON 13 DEC 2016 USD / IDR EX.RATE 0.0000751 WITH BNP PARIBAS	-3,331,413,156.000	13 Dec 16				0.00	-250,312.81	-250,557.55	-244.74
FX DEAL TRANSACTED ON 22 DEC 2016 USD / IDR EX.RATE 0.0000733 WITH BNP PARIBAS	-2,864,133,638.000	22 Dec 16				0.00	-209,826.64	-214,445.47	-4,618.83
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / MXN EX.RATE 0.0487198 WITH BNP PARIBAS	-4,835,034.630	2 Feb 17				0.00	-235,561.85	-237,846.30	-2,284.45
FX DEAL TRANSACTED ON 02 NOV 2017 USD / MXN EX.RATE 0.0524705 WITH BNP PARIBAS	-4,897,576.240	2 Nov 17				0.00	-256,978.10	-263,039.94	-6,061.84
FX DEAL TRANSACTED ON 09 AUG 2017 MXN / USD EX.RATE 18.1311927 WITH BNP PARIBAS	4,323,911.080	9 Aug 17				0.00	238,479.13	236,471.19	-2,007.94
FX DEAL TRANSACTED ON 27 OCT 2017 USD / MXN EX.RATE 0.0516156 WITH BNP PARIBAS	-11,068,575.960	27 Oct 17				0.00	-571,311.01	-594,473.15	-23,162.14
Turkish lira - TRY									
FX DEAL TRANSACTED ON 02 NOV 2017 USD / TRY EX.RATE 0.2601331 WITH BNP PARIBAS	-888,421.190	2 Nov 17				0.00	-231,107.75	-226,736.30	4,371.45

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 27 OCT 2017 USD / TRY EX.RATE 0.257524 WITH BNP PARIBAS	-2,201,611.060	27 Oct 17				0.00	-566,967.59	-561,878.92	5,088.67
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2017 USD / ARS EX.RATE 0.0631912 WITH BNP PARIBAS	8,126.650	1 Feb 17				0.00	8,126.65	8,126.65	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 COP / USD EX.RATE 2935.75 WITH BNP PARIBAS	-262,197.030	1 Mar 17				0.00	-262,197.03	-262,197.03	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 COP / USD EX.RATE 2935.75 WITH BNP PARIBAS	-114,329.150	1 Mar 17				0.00	-114,329.15	-114,329.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / MXN EX.RATE 0.0487198 WITH BNP PARIBAS	235,561.850	2 Feb 17				0.00	235,561.85	235,561.85	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / MXN EX.RATE 0.0524705 WITH BNP PARIBAS	256,978.100	2 Nov 17				0.00	256,978.10	256,978.10	0.00
FX DEAL TRANSACTED ON 02 NOV 2017 USD / TRY EX.RATE 0.2601331 WITH BNP PARIBAS	231,107.750	2 Nov 17				0.00	231,107.75	231,107.75	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 MXN / USD EX.RATE 18.1311927 WITH BNP PARIBAS	-238,479.130	9 Aug 17				0.00	-238,479.13	-238,479.13	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	8,254.530	9 Feb 17				0.00	8,254.53	8,254.53	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	8,330.340	9 Feb 17				0.00	8,330.34	8,330.34	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	8,354.010	9 Feb 17				0.00	8,354.01	8,354.01	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / ARS EX.RATE 0.0640037 WITH BNP PARIBAS	8,231.150	9 Feb 17				0.00	8,231.15	8,231.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 10 MAR 2017 IDR / USD EX.RATE 13393.0 WITH BNP PARIBAS	-213,853.030	10 Mar 17				0.00	-213,853.03	-213,853.03	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 INR / USD EX.RATE 67.4867 WITH BNP PARIBAS	-379,010.920	13 Dec 16				0.00	-379,010.92	-379,010.92	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 USD / IDR EX.RATE 0.0000751 WITH BNP PARIBAS	250,312.810	13 Dec 16				0.00	250,312.81	250,312.81	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / ARS EX.RATE 0.0646333 WITH BNP PARIBAS	8,483.990	14 Feb 17				0.00	8,483.99	8,483.99	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / ARS EX.RATE 0.0646333 WITH BNP PARIBAS	16,920.180	14 Feb 17				0.00	16,920.18	16,920.18	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 BRL / USD EX.RATE 3.406 WITH BNP PARIBAS PARIS	-179,911.730	15 Dec 16				0.00	-179,911.73	-179,911.73	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 USD / COP EX.RATE 0.0003331 WITH BNP PARIBAS	240,021.910	15 Dec 16				0.00	240,021.91	240,021.91	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / ARS EX.RATE 0.0647446 WITH BNP PARIBAS	17,045.070	15 Feb 17				0.00	17,045.07	17,045.07	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / ARS EX.RATE 0.0649984 WITH BNP PARIBAS	51,912.450	16 Feb 17				0.00	51,912.45	51,912.45	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 COP / USD EX.RATE 2980.0 WITH BNP PARIBAS	-258,303.670	21 Dec 16				0.00	-258,303.67	-258,303.67	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / COP EX.RATE 0.0003319 WITH BNP PARIBAS	255,474.580	21 Dec 16				0.00	255,474.58	255,474.58	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / COP EX.RATE 0.0003328 WITH BNP PARIBAS	111,694.440	21 Dec 16				0.00	111,694.44	111,694.44	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / ARS EX.RATE 0.0637568 WITH BNP PARIBAS	8,581.100	21 Feb 17				0.00	8,581.10	8,581.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 DEC 2016 USD / IDR EX.RATE 0.0000733 WITH BNP PARIBAS	209,826.640	22 Dec 16				0.00	209,826.64	209,826.64	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / ARS EX.RATE 0.0644027 WITH BNP PARIBAS	35,360.210	22 Feb 17				0.00	35,360.21	35,360.21	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / ARS EX.RATE 0.0642698 WITH BNP PARIBAS	10,480.190	23 Feb 17				0.00	10,480.19	10,480.19	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / ARS EX.RATE 0.0642698 WITH BNP PARIBAS	19,552.430	23 Feb 17				0.00	19,552.43	19,552.43	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / ARS EX.RATE 0.0647157 WITH BNP PARIBAS	11,921.250	24 Feb 17				0.00	11,921.25	11,921.25	0.00
FX DEAL TRANSACTED ON 24 FEB 2017 USD / ARS EX.RATE 0.0647157 WITH BNP PARIBAS	10,414.040	24 Feb 17				0.00	10,414.04	10,414.04	0.00
FX DEAL TRANSACTED ON 24 JAN 2017 USD / ARS EX.RATE 0.0626759 WITH BNP PARIBAS	7,968.760	24 Jan 17				0.00	7,968.76	7,968.76	0.00
FX DEAL TRANSACTED ON 26 APR 2017 EUR / USD EX.RATE 0.9165903 WITH BNP PARIBAS	-6,940,458.690	26 Apr 17				0.00	-6,940,458.69	-6,940,458.69	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / EUR EX.RATE 1.092557 WITH BNP PARIBAS	6,950,363.630	26 Apr 17				0.00	6,950,363.63	6,950,363.63	0.00
FX DEAL TRANSACTED ON 27 DEC 2016 COP / USD EX.RATE 2992.81 WITH BNP PARIBAS	-240,758.950	27 Dec 16				0.00	-240,758.95	-240,758.95	0.00
FX DEAL TRANSACTED ON 27 DEC 2016 USD / COP EX.RATE 0.0003341 WITH BNP PARIBAS	257,198.060	27 Dec 16				0.00	257,198.06	257,198.06	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / ARS EX.RATE 0.0629287 WITH BNP PARIBAS	8,046.920	27 Jan 17				0.00	8,046.92	8,046.92	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8594757 WITH BNP PARIBAS	-3,139,771.070	27 Oct 17				0.00	-3,139,771.07	-3,139,771.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 27 OCT 2017 USD / EUR EX.RATE 1.165447 WITH BNP PARIBAS	3,145,025.160	27 Oct 17				0.00	3,145,025.16	3,145,025.16	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / MXN EX.RATE 0.0516156 WITH BNP PARIBAS	571,311.010	27 Oct 17				0.00	571,311.01	571,311.01	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / TRY EX.RATE 0.257524 WITH BNP PARIBAS	566,967.590	27 Oct 17				0.00	566,967.59	566,967.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 EUR / USD EX.RATE 0.8791209 WITH BNP PARIBAS	-3,463,183.590	28 Jun 17				0.00	-3,463,183.59	-3,463,183.59	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.13917 WITH BNP PARIBAS	3,468,268.000	28 Jun 17				0.00	3,468,268.00	3,468,268.00	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / USD EX.RATE 0.9272137 WITH BNP PARIBAS	-6,860,939.220	29 Mar 17				0.00	-6,860,939.22	-6,860,939.22	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.079877 WITH BNP PARIBAS	6,869,699.090	29 Mar 17				0.00	6,869,699.09	6,869,699.09	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8367139 WITH BNP PARIBAS	-64,538.190	30 Aug 17				0.00	-64,538.19	-64,538.19	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 USD / EUR EX.RATE 1.1954474 WITH BNP PARIBAS	64,554.160	30 Aug 17				0.00	64,554.16	64,554.16	0.00
FX DEAL TRANSACTED ON 30 DEC 2016 USD / BRL EX.RATE 0.3068332 WITH BNP PARIBAS	188,021.040	30 Dec 16				0.00	188,021.04	188,021.04	0.00
Total BNP PARIBAS PARIS							0.00	-589,218.20	-589,218.20

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 06 JUL 2017 USD / ARS EX.RATE 0.0578035 WITH CITIBANK N.A.	-1,921,810.980	6 Jul 17				0.00	-111,087.34	-111,007.13	80.21
FX DEAL TRANSACTED ON 07 JUL 2017 USD / ARS EX.RATE 0.0583143 WITH CITIBANK N.A.	-1,637,853.400	7 Jul 17				0.00	-95,510.23	-94,605.25	904.98
FX DEAL TRANSACTED ON 11 OCT 2017 USD / ARS EX.RATE 0.057376 WITH CITIBANK N.A.	-1,278,800.350	11 Oct 17				0.00	-73,372.41	-73,338.32	34.09
FX DEAL TRANSACTED ON 13 JUN 2017 USD / ARS EX.RATE 0.0625 WITH CITIBANK N.A.	-3,652,858.370	13 Jun 17				0.00	-228,303.65	-226,709.60	1,594.05
FX DEAL TRANSACTED ON 20 JUL 2017 ARS / USD EX.RATE 17.1229 WITH CITIBANK N.A.	1,921,810.980	20 Jul 17				0.00	112,236.30	111,007.13	-1,229.17
FX DEAL TRANSACTED ON 20 JUL 2017 ARS / USD EX.RATE 17.1229 WITH CITIBANK N.A.	1,637,853.400	20 Jul 17				0.00	95,652.80	94,605.25	-1,047.55
FX DEAL TRANSACTED ON 20 JUL 2017 USD / ARS EX.RATE 0.0584013 WITH CITIBANK N.A.	-3,901,072.360	20 Jul 17				0.00	-227,827.78	-225,332.70	2,495.08
FX DEAL TRANSACTED ON 21 JUN 2017 ARS / USD EX.RATE 16.6788 WITH CITIBANK N.A.	3,901,072.360	21 Jun 17				0.00	233,894.07	225,332.70	-8,561.37
FX DEAL TRANSACTED ON 22 JUN 2017 ARS / USD EX.RATE 16.1898 WITH CITIBANK N.A.	3,652,858.370	22 Jun 17				0.00	225,627.15	226,709.60	1,082.45
FX DEAL TRANSACTED ON 22 JUN 2017 USD / ARS EX.RATE 0.0617673 WITH CITIBANK N.A.	-3,652,858.370	22 Jun 17				0.00	-225,627.15	-226,709.60	-1,082.45
FX DEAL TRANSACTED ON 23 MAY 2017 ARS / USD EX.RATE 16.47 WITH CITIBANK N.A.	3,652,858.370	23 May 17				0.00	221,788.61	226,709.60	4,920.99
FX DEAL TRANSACTED ON 27 SEP 2017 ARS / USD EX.RATE 17.7 WITH CITIBANK N.A.	1,278,800.350	27 Sep 17				0.00	72,248.61	73,338.32	1,089.71

Australian dollar - AUD

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.7649 WITH CITIBANK N.A.	-68,012.390	1 Mar 17				0.00	-52,022.68	-51,563.59	459.09
FX DEAL TRANSACTED ON 02 DEC 2016 AUD / USD EX.RATE 1.3443932 WITH CITIBANK N.A.	30,448.690	2 Dec 16				0.00	22,648.65	22,745.17	96.52
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.75745 WITH CITIBANK N.A.	-31,165.050	3 Mar 17				0.00	-23,605.97	-23,649.60	-43.63
FX DEAL TRANSACTED ON 06 SEP 2017 USD / AUD EX.RATE 0.79671 WITH CITIBANK N.A.	-40,025.730	6 Sep 17				0.00	-31,888.90	-32,162.68	-273.78
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.7886 WITH CITIBANK N.A.	-59,317.170	10 Aug 17				0.00	-46,777.52	-46,703.37	74.15
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.73866 WITH CITIBANK N.A.	-10,416.560	10 May 17				0.00	-7,694.30	-7,676.48	17.82
FX DEAL TRANSACTED ON 11 AUG 2017 USD / AUD EX.RATE 0.78815 WITH CITIBANK N.A.	-42,346.770	11 Aug 17				0.00	-33,375.61	-33,312.09	63.52
FX DEAL TRANSACTED ON 11 JUL 2017 USD / AUD EX.RATE 0.76104 WITH CITIBANK N.A.	-16,703.610	11 Jul 17				0.00	-12,712.12	-12,819.19	-107.07
FX DEAL TRANSACTED ON 11 MAY 2017 AUD / USD EX.RATE 1.3582527 WITH CITIBANK N.A.	27,021.650	11 May 17				0.00	19,894.42	19,985.21	90.79
FX DEAL TRANSACTED ON 13 JUL 2017 USD / AUD EX.RATE 0.77227 WITH CITIBANK N.A.	-11,814.760	13 Jul 17				0.00	-9,124.18	-9,226.74	-102.56
FX DEAL TRANSACTED ON 14 AUG 2017 HKD / AUD EX.RATE 6.142692 WITH CITIBANK N.A.	-8,402.850	14 Aug 17				0.00	-6,600.69	-6,570.61	30.08
FX DEAL TRANSACTED ON 14 FEB 2017 USD / AUD EX.RATE 0.76595 WITH CITIBANK N.A.	-23,206.030	14 Feb 17				0.00	-17,774.66	-17,826.87	-52.21
FX DEAL TRANSACTED ON 14 JUL 2017 USD / AUD EX.RATE 0.78204 WITH CITIBANK N.A.	-11,034.620	14 Jul 17				0.00	-8,629.51	-8,626.31	3.20

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 14 MAR 2017 USD / AUD EX.RATE 0.75517 WITH CITIBANK N.A.	-3,576.120	14 Mar 17				0.00	-2,700.58	-2,715.35	-14.77
FX DEAL TRANSACTED ON 15 FEB 2017 USD / AUD EX.RATE 0.76922 WITH CITIBANK N.A.	-23,276.690	15 Feb 17				0.00	-17,904.90	-17,900.94	3.96
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.74345 WITH CITIBANK N.A.	-7,639.250	15 May 17				0.00	-5,679.40	-5,678.64	0.76
FX DEAL TRANSACTED ON 16 AUG 2017 USD / AUD EX.RATE 0.7917 WITH CITIBANK N.A.	-17,375.660	16 Aug 17				0.00	-13,756.31	-13,758.92	-2.61
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.2975453 WITH CITIBANK N.A.	4,188.480	16 Feb 17				0.00	3,228.00	3,221.15	-6.85
FX DEAL TRANSACTED ON 20 MAR 2017 USD / AUD EX.RATE 0.77249 WITH CITIBANK N.A.	-18,705.310	20 Mar 17				0.00	-14,449.66	-14,434.89	14.77
FX DEAL TRANSACTED ON 21 AUG 2017 HKD / AUD EX.RATE 6.208106 WITH CITIBANK N.A.	-16,626.420	21 Aug 17				0.00	-13,195.34	-13,174.78	20.56
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3049328 WITH CITIBANK N.A.	16,126.870	21 Feb 17				0.00	12,358.39	12,364.47	6.08
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3049719 WITH CITIBANK N.A.	10,050.670	21 Feb 17				0.00	7,701.83	7,722.43	20.60
FX DEAL TRANSACTED ON 21 MAR 2017 USD / AUD EX.RATE 0.77402 WITH CITIBANK N.A.	-25,982.190	21 Mar 17				0.00	-20,110.73	-19,936.14	174.59
FX DEAL TRANSACTED ON 21 SEP 2017 USD / AUD EX.RATE 0.79286 WITH CITIBANK N.A.	-24,256.400	21 Sep 17				0.00	-19,231.93	-19,352.97	-121.04
FX DEAL TRANSACTED ON 22 AUG 2017 USD / AUD EX.RATE 0.7912 WITH CITIBANK N.A.	-5,118.760	22 Aug 17				0.00	-4,049.96	-4,042.03	7.93
FX DEAL TRANSACTED ON 23 AUG 2017 USD / AUD EX.RATE 0.791 WITH CITIBANK N.A.	-17,363.140	23 Aug 17				0.00	-13,734.24	-13,722.96	11.28

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.74717 WITH CITIBANK N.A.	-28,010.860	24 May 17				0.00	-20,928.87	-20,910.11	18.76
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.74638 WITH CITIBANK N.A.	-35,501.470	25 May 17				0.00	-26,497.59	-26,421.97	75.62
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.79502 WITH CITIBANK N.A.	-12,850.130	25 Sep 17				0.00	-10,216.11	-10,118.84	97.27
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.74456 WITH CITIBANK N.A.	-35,411.650	26 May 17				0.00	-26,366.10	-26,355.12	10.98
FX DEAL TRANSACTED ON 26 SEP 2017 USD / AUD EX.RATE 0.78905 WITH CITIBANK N.A.	-16,927.740	26 Sep 17				0.00	-13,356.83	-13,309.44	47.39
FX DEAL TRANSACTED ON 27 MAR 2017 USD / AUD EX.RATE 0.76124 WITH CITIBANK N.A.	-18,810.380	27 Mar 17				0.00	-14,319.21	-14,364.55	-45.34
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.78536 WITH CITIBANK N.A.	-12,080.500	27 Sep 17				0.00	-9,487.54	-9,465.07	22.47
FX DEAL TRANSACTED ON 28 DEC 2016 USD / AUD EX.RATE 0.71664 WITH CITIBANK N.A.	-29,260.650	28 Dec 16				0.00	-20,969.35	-21,104.24	-134.89
FX DEAL TRANSACTED ON 29 DEC 2016 USD / AUD EX.RATE 0.71972 WITH CITIBANK N.A.	-34,804.330	29 Dec 16				0.00	-25,049.37	-25,201.82	-152.45
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / AUD EX.RATE 0.7125552 WITH CITIBANK N.A.	-4,208.450	29 Mar 17				0.00	-3,258.89	-3,229.56	29.33
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.76615 WITH CITIBANK N.A.	-34,093.600	29 Mar 17				0.00	-26,120.81	-26,163.43	-42.62
FX DEAL TRANSACTED ON 29 MAR 2017 ZAR / AUD EX.RATE 9.973 WITH CITIBANK N.A.	-2,447.950	29 Mar 17				0.00	-1,890.68	-1,878.56	12.12
FX DEAL TRANSACTED ON 30 DEC 2016 USD / AUD EX.RATE 0.72244 WITH CITIBANK N.A.	-21,595.240	30 Dec 16				0.00	-15,601.27	-15,591.76	9.51

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 MAR 2017 BRL / USD EX.RATE 3.166 WITH CITIBANK N.A.	344,610.310	8 Mar 17				0.00	108,847.22	110,595.58	1,748.36
FX DEAL TRANSACTED ON 17 MAR 2017 BRL / USD EX.RATE 3.122 WITH CITIBANK N.A.	344,740.080	17 Mar 17				0.00	110,422.83	110,637.23	214.40
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3221649 WITH CITIBANK N.A.	-687,573.270	18 Apr 17				0.00	-221,512.01	-217,307.97	4,204.04
FX DEAL TRANSACTED ON 22 JUN 2017 BRL / USD EX.RATE 3.33 WITH CITIBANK N.A.	969,004.480	22 Jun 17				0.00	290,992.34	293,122.54	2,130.20
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2985253 WITH CITIBANK N.A.	-969,004.480	22 Jun 17				0.00	-289,272.34	-311,326.74	-22,054.40
FX DEAL TRANSACTED ON 23 MAR 2017 BRL / USD EX.RATE 3.128 WITH CITIBANK N.A.	696,187.490	23 Mar 17				0.00	222,566.33	223,427.04	860.71
FX DEAL TRANSACTED ON 25 APR 2017 BRL / USD EX.RATE 3.1865 WITH CITIBANK N.A.	774,153.870	25 Apr 17				0.00	242,948.02	239,687.25	-3,260.77
FX DEAL TRANSACTED ON 26 APR 2017 BRL / USD EX.RATE 3.22 WITH CITIBANK N.A.	441,262.500	26 Apr 17				0.00	137,038.04	136,620.12	-417.92
FX DEAL TRANSACTED ON 27 DEC 2016 BRL / USD EX.RATE 3.2852 WITH CITIBANK N.A.	5,826,089.750	27 Dec 16				0.00	1,773,435.33	1,790,576.95	17,141.62
FX DEAL TRANSACTED ON 27 DEC 2016 USD / BRL EX.RATE 0.3017365 WITH CITIBANK N.A.	-5,826,089.750	27 Dec 16				0.00	-1,757,943.89	-1,847,060.24	-89,116.35
FX DEAL TRANSACTED ON 28 APR 2017 BRL / USD EX.RATE 3.1984 WITH CITIBANK N.A.	687,573.270	28 Apr 17				0.00	214,974.13	217,307.97	2,333.84
FX DEAL TRANSACTED ON 30 DEC 2016 USD / BRL EX.RATE 0.3068332 WITH CITIBANK N.A.	-5,826,089.750	30 Dec 16				0.00	-1,787,637.61	-1,790,576.95	-2,939.34
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3022792 WITH CITIBANK N.A.	-969,004.480	30 Jun 17				0.00	-292,909.88	-293,122.54	-212.66

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.127 WITH CITIBANK N.A.	5,826,089.750	31 Jan 17				0.00	1,863,156.30	1,847,060.24	-16,096.06
FX DEAL TRANSACTED ON 31 JUL 2017 BRL / USD EX.RATE 3.1307 WITH CITIBANK N.A.	969,004.480	31 Jul 17				0.00	309,516.87	311,326.74	1,809.87
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	-696,187.490	31 Mar 17				0.00	-219,728.41	-223,427.04	-3,698.63
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	-344,610.310	31 Mar 17				0.00	-108,764.77	-110,595.58	-1,830.81
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	-344,740.080	31 Mar 17				0.00	-108,805.73	-110,637.23	-1,831.50
FX DEAL TRANSACTED ON 31 MAY 2017 USD / BRL EX.RATE 0.3082899 WITH CITIBANK N.A.	-774,153.870	31 May 17				0.00	-238,663.83	-239,687.25	-1,023.42
FX DEAL TRANSACTED ON 31 MAY 2017 USD / BRL EX.RATE 0.3082899 WITH CITIBANK N.A.	-441,262.500	31 May 17				0.00	-136,036.78	-136,620.12	-583.34
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2017 GBP / USD EX.RATE 0.7568192 WITH CITIBANK N.A.	298,000.000	1 Aug 17				0.00	393,753.24	394,298.71	545.47
FX DEAL TRANSACTED ON 01 AUG 2017 USD / GBP EX.RATE 1.3227583 WITH CITIBANK N.A.	-298,000.000	1 Aug 17				0.00	-394,181.97	-386,103.69	8,078.28
FX DEAL TRANSACTED ON 01 DEC 2016 USD / GBP EX.RATE 1.25793 WITH CITIBANK N.A.	-118,673.260	1 Dec 16				0.00	-149,282.65	-150,222.55	-939.90
FX DEAL TRANSACTED ON 01 FEB 2017 GBP / USD EX.RATE 0.7917155 WITH CITIBANK N.A.	304,000.000	1 Feb 17				0.00	383,976.32	384,453.61	477.29
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2636878 WITH CITIBANK N.A.	-304,000.000	1 Feb 17				0.00	-384,161.09	-374,406.42	9,754.67

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2017 GBP / USD EX.RATE 0.8121366 WITH CITIBANK N.A.	787.750	1 Mar 17				0.00	969.97	967.59	-2.38
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7514584 WITH CITIBANK N.A.	293,000.000	1 Nov 17				0.00	389,908.46	388,400.79	-1,507.67
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.3318716 WITH CITIBANK N.A.	-293,000.000	1 Nov 17				0.00	-390,238.38	-396,619.50	-6,381.12
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7517903 WITH CITIBANK N.A.	293,000.000	2 Oct 17				0.00	389,736.35	388,928.21	-808.14
FX DEAL TRANSACTED ON 02 OCT 2017 USD / GBP EX.RATE 1.331497 WITH CITIBANK N.A.	-293,000.000	2 Oct 17				0.00	-390,128.62	-388,400.79	1,727.83
FX DEAL TRANSACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.31376 WITH CITIBANK N.A.	-80,858.970	3 Aug 17				0.00	-106,229.28	-105,423.93	805.35
FX DEAL TRANSACTED ON 05 DEC 2016 USD / GBP EX.RATE 1.26997 WITH CITIBANK N.A.	-31,629.810	5 Dec 16				0.00	-40,168.91	-40,204.65	-35.74
FX DEAL TRANSACTED ON 05 JAN 2017 GBP / USD EX.RATE 0.8055551 WITH CITIBANK N.A.	24,816.350	5 Jan 17				0.00	30,806.52	30,571.26	-235.26
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.29226 WITH CITIBANK N.A.	-69,492.510	5 Jul 17				0.00	-89,802.39	-89,982.38	-179.99
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7618336 WITH CITIBANK N.A.	3,213.790	5 Oct 17				0.00	4,218.49	4,222.76	4.27
FX DEAL TRANSACTED ON 05 SEP 2017 HKD / GBP EX.RATE 10.2029 WITH CITIBANK N.A.	-4,439.740	5 Sep 17				0.00	-5,788.58	-5,802.74	-14.16
FX DEAL TRANSACTED ON 07 NOV 2017 GBP / USD EX.RATE 0.7605257 WITH CITIBANK N.A.	41,000.000	7 Nov 17				0.00	53,910.08	53,871.95	-38.13
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3157222 WITH CITIBANK N.A.	-41,000.000	7 Nov 17				0.00	-53,944.61	-55,499.66	-1,555.05

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7646137 WITH CITIBANK N.A.	12,412.320	7 Sep 17				0.00	16,233.45	16,364.40	130.95
FX DEAL TRANSACTED ON 09 JAN 2017 GBP / USD EX.RATE 0.8227135 WITH CITIBANK N.A.	17,562.040	9 Jan 17				0.00	21,346.48	21,392.32	45.84
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7705288 WITH CITIBANK N.A.	13,118.730	10 Aug 17				0.00	17,025.62	17,024.18	-1.44
FX DEAL TRANSACTED ON 11 JUL 2017 USD / GBP EX.RATE 1.28445 WITH CITIBANK N.A.	-21,399.270	11 Jul 17				0.00	-27,486.29	-27,580.45	-94.16
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7754463 WITH CITIBANK N.A.	9,141.110	12 Jul 17				0.00	11,788.19	11,822.66	34.47
FX DEAL TRANSACTED ON 13 DEC 2016 USD / GBP EX.RATE 1.268 WITH CITIBANK N.A.	-20,001.810	13 Dec 16				0.00	-25,362.30	-25,408.30	-46.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / GBP EX.RATE 1.29201 WITH CITIBANK N.A.	-15,789.070	13 Jul 17				0.00	-20,399.64	-20,659.21	-259.57
FX DEAL TRANSACTED ON 14 DEC 2016 USD / GBP EX.RATE 1.26918 WITH CITIBANK N.A.	-87,429.280	14 Dec 16				0.00	-110,963.49	-108,460.39	2,503.10
FX DEAL TRANSACTED ON 16 DEC 2016 TRY / GBP EX.RATE 4.363831 WITH CITIBANK N.A.	-1,208.700	16 Dec 16				0.00	-1,504.48	-1,497.76	6.72
FX DEAL TRANSACTED ON 16 MAR 2017 GBP / USD EX.RATE 0.809127 WITH CITIBANK N.A.	12,046.690	16 Mar 17				0.00	14,888.50	14,904.16	15.66
FX DEAL TRANSACTED ON 17 JUL 2017 GBP / USD EX.RATE 0.7656499 WITH CITIBANK N.A.	2,799.320	17 Jul 17				0.00	3,656.14	3,644.43	-11.71
FX DEAL TRANSACTED ON 17 MAY 2017 GBP / USD EX.RATE 0.7721292 WITH CITIBANK N.A.	418.780	17 May 17				0.00	542.37	544.35	1.98
FX DEAL TRANSACTED ON 18 APR 2017 GBP / USD EX.RATE 0.7834289 WITH CITIBANK N.A.	27,603.360	18 Apr 17				0.00	35,234.03	35,361.28	127.25

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 18 AUG 2017 GBP / USD EX.RATE 0.7776836 WITH CITIBANK N.A.	12,753.450	18 Aug 17				0.00	16,399.28	16,459.60	60.32
FX DEAL TRANSACTED ON 20 APR 2017 GBP / USD EX.RATE 0.7797149 WITH CITIBANK N.A.	19,144.770	20 Apr 17				0.00	24,553.55	24,461.27	-92.28
FX DEAL TRANSACTED ON 20 DEC 2016 GBP / USD EX.RATE 0.8097887 WITH CITIBANK N.A.	70,548.100	20 Dec 16				0.00	87,119.14	87,296.22	177.08
FX DEAL TRANSACTED ON 20 JUN 2017 GBP / USD EX.RATE 0.7919788 WITH CITIBANK N.A.	42,871.120	20 Jun 17				0.00	54,131.65	54,294.13	162.48
FX DEAL TRANSACTED ON 20 JUN 2017 GBP / USD EX.RATE 0.7919788 WITH CITIBANK N.A.	2,936.090	20 Jun 17				0.00	3,707.28	3,704.47	-2.81
FX DEAL TRANSACTED ON 20 MAR 2017 GBP / USD EX.RATE 0.8098871 WITH CITIBANK N.A.	29,384.660	20 Mar 17				0.00	36,282.42	36,670.58	388.16
FX DEAL TRANSACTED ON 20 OCT 2017 USD / GBP EX.RATE 1.31876 WITH CITIBANK N.A.	-36,523.620	20 Oct 17				0.00	-48,165.89	-48,160.05	5.84
FX DEAL TRANSACTED ON 21 APR 2017 GBP / USD EX.RATE 0.7818608 WITH CITIBANK N.A.	2,469.820	21 Apr 17				0.00	3,158.90	3,155.57	-3.33
FX DEAL TRANSACTED ON 21 DEC 2016 USD / GBP EX.RATE 1.2383 WITH CITIBANK N.A.	-80,000.000	21 Dec 16				0.00	-99,064.00	-98,368.00	696.00
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901578 WITH CITIBANK N.A.	19,800.680	21 Jun 17				0.00	25,059.15	25,069.64	10.49
FX DEAL TRANSACTED ON 23 MAR 2017 GBP / USD EX.RATE 0.7992327 WITH CITIBANK N.A.	3,017.310	23 Mar 17				0.00	3,775.26	3,768.77	-6.49
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.31956 WITH CITIBANK N.A.	-42,672.690	23 Oct 17				0.00	-56,309.17	-55,978.04	331.13
FX DEAL TRANSACTED ON 24 AUG 2017 USD / GBP EX.RATE 1.27944 WITH CITIBANK N.A.	-36,731.910	24 Aug 17				0.00	-46,996.27	-47,490.69	-494.42

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 24 OCT 2017 GBP / USD EX.RATE 0.7621545 WITH CITIBANK N.A.	14,013.360	24 Oct 17				0.00	18,386.51	18,569.80	183.29
FX DEAL TRANSACTED ON 25 AUG 2017 HKD / GBP EX.RATE 10.070307 WITH CITIBANK N.A.	-8,387.010	25 Aug 17				0.00	-10,793.30	-10,843.57	-50.27
FX DEAL TRANSACTED ON 26 APR 2017 GBP / USD EX.RATE 0.7795994 WITH CITIBANK N.A.	1,723.220	26 Apr 17				0.00	2,210.39	2,222.27	11.88
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8031483 WITH CITIBANK N.A.	16,407.650	27 Feb 17				0.00	20,429.17	20,417.68	-11.49
FX DEAL TRANSACTED ON 27 MAR 2017 USD / GBP EX.RATE 1.2569 WITH CITIBANK N.A.	-30,252.500	27 Mar 17				0.00	-38,024.37	-37,921.51	102.86
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.7441141 WITH CITIBANK N.A.	4,137.710	28 Sep 17				0.00	5,560.59	5,551.36	-9.23
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7467089 WITH CITIBANK N.A.	4,399.750	29 Sep 17				0.00	5,892.19	5,840.23	-51.96
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.8010125 WITH CITIBANK N.A.	633.960	30 Jan 17				0.00	791.45	797.59	6.14
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.30054 WITH CITIBANK N.A.	-50,865.840	30 Jun 17				0.00	-66,153.06	-65,754.27	398.79
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 AUG 2017 CAD / USD EX.RATE 1.2563554 WITH CITIBANK N.A.	65,274.300	2 Aug 17				0.00	51,955.28	51,982.40	27.12
FX DEAL TRANSACTED ON 02 DEC 2016 USD / CAD EX.RATE 0.7527643 WITH CITIBANK N.A.	-10,612.390	2 Dec 16				0.00	-7,988.63	-8,002.41	-13.78
FX DEAL TRANSACTED ON 02 JUN 2017 HKD / CAD EX.RATE 5.776171 WITH CITIBANK N.A.	-12,640.110	2 Jun 17				0.00	-9,370.23	-9,368.94	1.29

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CAD EX.RATE 0.7465651 WITH CITIBANK N.A.	-8,980.550	3 Mar 17				0.00	-6,704.56	-6,704.15	0.41
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.37216 WITH CITIBANK N.A.	17,296.580	3 May 17				0.00	12,605.37	12,606.38	1.01
FX DEAL TRANSACTED ON 05 JAN 2017 USD / CAD EX.RATE 0.7524704 WITH CITIBANK N.A.	-21,138.290	5 Jan 17				0.00	-15,905.94	-16,004.16	-98.22
FX DEAL TRANSACTED ON 06 MAR 2017 CAD / USD EX.RATE 1.338611 WITH CITIBANK N.A.	6,351.110	6 Mar 17				0.00	4,744.55	4,737.16	-7.39
FX DEAL TRANSACTED ON 07 DEC 2016 CAD / USD EX.RATE 1.328616 WITH CITIBANK N.A.	8,108.120	7 Dec 16				0.00	6,102.68	6,131.14	28.46
FX DEAL TRANSACTED ON 09 DEC 2016 USD / CAD EX.RATE 0.7584928 WITH CITIBANK N.A.	-266,777.990	9 Dec 16				0.00	-202,349.20	-203,166.55	-817.35
FX DEAL TRANSACTED ON 10 OCT 2017 CAD / USD EX.RATE 1.251278 WITH CITIBANK N.A.	388,691.720	10 Oct 17				0.00	310,635.78	310,568.27	-67.51
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7285651 WITH CITIBANK N.A.	-62,095.120	11 May 17				0.00	-45,240.34	-45,252.24	-11.90
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CAD EX.RATE 0.7616808 WITH CITIBANK N.A.	-78,748.380	12 Dec 16				0.00	-59,981.13	-60,017.06	-35.93
FX DEAL TRANSACTED ON 12 JAN 2017 USD / CAD EX.RATE 0.7636677 WITH CITIBANK N.A.	-23,657.460	12 Jan 17				0.00	-18,066.44	-17,987.73	78.71
FX DEAL TRANSACTED ON 12 JUN 2017 HKD / CAD EX.RATE 5.850821 WITH CITIBANK N.A.	-4,990.050	12 Jun 17				0.00	-3,744.16	-3,773.62	-29.46
FX DEAL TRANSACTED ON 13 DEC 2016 CAD / USD EX.RATE 1.311594 WITH CITIBANK N.A.	40,073.900	13 Dec 16				0.00	30,553.59	30,601.28	47.69
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.21416 WITH CITIBANK N.A.	48,000.000	13 Sep 17				0.00	39,533.50	39,366.85	-166.65

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CAD EX.RATE 0.8238387 WITH CITIBANK N.A.	-48,000.000	13 Sep 17				0.00	-39,544.26	-37,604.29	1,939.97
FX DEAL TRANSACTED ON 15 DEC 2016 CAD / USD EX.RATE 1.338742 WITH CITIBANK N.A.	18,939.480	15 Dec 16				0.00	14,147.22	14,169.36	22.14
FX DEAL TRANSACTED ON 16 AUG 2017 CAD / USD EX.RATE 1.2708485 WITH CITIBANK N.A.	19,375.410	16 Aug 17				0.00	15,246.04	15,318.35	72.31
FX DEAL TRANSACTED ON 16 DEC 2016 CAD / USD EX.RATE 1.338235 WITH CITIBANK N.A.	11,716.620	16 Dec 16				0.00	8,755.28	8,748.32	-6.96
FX DEAL TRANSACTED ON 16 JUN 2017 CAD / USD EX.RATE 1.3242006 WITH CITIBANK N.A.	9,467.120	16 Jun 17				0.00	7,149.31	7,170.16	20.85
FX DEAL TRANSACTED ON 16 MAR 2017 CAD / USD EX.RATE 1.330958 WITH CITIBANK N.A.	24,096.930	16 Mar 17				0.00	18,104.95	18,024.48	-80.47
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.344058 WITH CITIBANK N.A.	38,120.340	19 Apr 17				0.00	28,362.12	28,244.61	-117.51
FX DEAL TRANSACTED ON 19 DEC 2016 CAD / USD EX.RATE 1.338847 WITH CITIBANK N.A.	1,318.720	19 Dec 16				0.00	984.97	984.78	-0.19
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.348818 WITH CITIBANK N.A.	23,363.690	20 Apr 17				0.00	17,321.60	17,286.59	-35.01
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CAD EX.RATE 0.7470229 WITH CITIBANK N.A.	-5,587.360	20 Dec 16				0.00	-4,173.89	-4,170.14	3.75
FX DEAL TRANSACTED ON 21 AUG 2017 USD / CAD EX.RATE 0.7956715 WITH CITIBANK N.A.	-4,871.280	21 Aug 17				0.00	-3,875.94	-3,883.97	-8.03
FX DEAL TRANSACTED ON 21 DEC 2016 CAD / USD EX.RATE 1.337772 WITH CITIBANK N.A.	55,509.210	21 Dec 16				0.00	41,493.77	41,188.11	-305.66
FX DEAL TRANSACTED ON 22 AUG 2017 HKD / CAD EX.RATE 6.229404 WITH CITIBANK N.A.	-23,711.470	22 Aug 17				0.00	-18,876.47	-18,872.55	3.92

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 22 DEC 2016 USD / CAD EX.RATE 0.7408527 WITH CITIBANK N.A.	-979.590	22 Dec 16				0.00	-725.73	-722.81	2.92
FX DEAL TRANSACTED ON 22 FEB 2017 USD / CAD EX.RATE 0.7591014 WITH CITIBANK N.A.	-11,655.930	22 Feb 17				0.00	-8,848.03	-8,902.41	-54.38
FX DEAL TRANSACTED ON 23 DEC 2016 USD / CAD EX.RATE 0.7383539 WITH CITIBANK N.A.	-28,643.500	23 Dec 16				0.00	-21,149.04	-21,101.74	47.30
FX DEAL TRANSACTED ON 25 AUG 2017 USD / CAD EX.RATE 0.8012769 WITH CITIBANK N.A.	-5,075.460	25 Aug 17				0.00	-4,066.85	-4,068.51	-1.66
FX DEAL TRANSACTED ON 27 DEC 2016 USD / CAD EX.RATE 0.7382994 WITH CITIBANK N.A.	-10,283.030	27 Dec 16				0.00	-7,591.96	-7,624.97	-33.01
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CAD EX.RATE 0.7465082 WITH CITIBANK N.A.	-301,234.260	27 Mar 17				0.00	-224,873.85	-225,104.07	-230.22
FX DEAL TRANSACTED ON 28 AUG 2017 CAD / USD EX.RATE 1.2454567 WITH CITIBANK N.A.	21,525.110	28 Aug 17				0.00	17,282.91	17,213.20	-69.71
FX DEAL TRANSACTED ON 29 DEC 2016 USD / CAD EX.RATE 0.7390044 WITH CITIBANK N.A.	-5,833.500	29 Dec 16				0.00	-4,310.98	-4,349.95	-38.97
FX DEAL TRANSACTED ON 30 NOV 2017 CAD / USD EX.RATE 1.28603 WITH CITIBANK N.A.	142,236.620	30 Nov 17				0.00	110,601.32	110,406.44	-194.88
Colombian peso - COP									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	-845,370,051.700	1 Mar 17				0.00	-287,957.10	-285,082.72	2,874.38
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	-699,180,000.000	1 Mar 17				0.00	-238,160.61	-235,783.30	2,377.31
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	-638,000,000.000	1 Mar 17				0.00	-217,320.96	-215,151.67	2,169.29

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Colombian peso - COP									
FX DEAL TRANSACTED ON 06 APR 2017 USD / COP EX.RATE 0.0003489 WITH CITIBANK N.A.	-680,814,461.480	6 Apr 17				0.00	-237,507.23	-230,847.17	6,660.06
FX DEAL TRANSACTED ON 07 MAR 2017 COP / USD EX.RATE 3000.0 WITH CITIBANK N.A.	328,944,768.000	7 Mar 17				0.00	109,648.26	111,536.95	1,888.69
FX DEAL TRANSACTED ON 08 FEB 2017 COP / USD EX.RATE 2891.5 WITH CITIBANK N.A.	699,180,000.000	8 Feb 17				0.00	241,805.29	235,783.30	-6,021.99
FX DEAL TRANSACTED ON 22 FEB 2017 COP / USD EX.RATE 2894.8 WITH CITIBANK N.A.	845,370,051.700	22 Feb 17				0.00	292,030.56	285,082.72	-6,947.84
FX DEAL TRANSACTED ON 22 FEB 2017 USD / COP EX.RATE 0.0003423 WITH CITIBANK N.A.	-845,370,051.700	22 Feb 17				0.00	-289,366.60	-286,643.85	2,722.75
FX DEAL TRANSACTED ON 23 JAN 2017 COP / USD EX.RATE 2946.1 WITH CITIBANK N.A.	638,000,000.000	23 Jan 17				0.00	216,557.48	215,151.67	-1,405.81
FX DEAL TRANSACTED ON 24 APR 2017 COP / USD EX.RATE 2871.5 WITH CITIBANK N.A.	680,814,462.000	24 Apr 17				0.00	237,093.67	230,847.17	-6,246.50
FX DEAL TRANSACTED ON 26 APR 2017 COP / USD EX.RATE 2928.07 WITH CITIBANK N.A.	845,370,051.700	26 Apr 17				0.00	288,712.38	286,643.85	-2,068.53
FX DEAL TRANSACTED ON 26 APR 2017 COP / USD EX.RATE 2928.07 WITH CITIBANK N.A.	680,814,461.480	26 Apr 17				0.00	232,513.04	230,847.17	-1,665.87
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH CITIBANK N.A.	-328,944,768.000	26 Apr 17				0.00	-112,341.84	-111,536.95	804.89
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH CITIBANK N.A.	-680,814,462.000	26 Apr 17				0.00	-232,513.04	-230,847.17	1,665.87
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 MAY 2017 USD / DKK EX.RATE 0.1467171 WITH CITIBANK N.A.	-139,026.200	2 May 17				0.00	-20,397.52	-20,391.80	5.72

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 OCT 2017 DKK / USD EX.RATE 6.33775 WITH CITIBANK N.A.	285,973.070	2 Oct 17				0.00	45,122.18	45,163.51	41.33
FX DEAL TRANSACTED ON 08 DEC 2016 USD / DKK EX.RATE 0.1425631 WITH CITIBANK N.A.	-134,678.430	8 Dec 16				0.00	-19,200.17	-19,082.35	117.82
FX DEAL TRANSACTED ON 09 JAN 2017 DKK / USD EX.RATE 7.03676 WITH CITIBANK N.A.	111,440.050	9 Jan 17				0.00	15,836.84	15,877.93	41.09
FX DEAL TRANSACTED ON 10 JAN 2017 DKK / USD EX.RATE 7.0415 WITH CITIBANK N.A.	59,490.280	10 Jan 17				0.00	8,448.52	8,377.44	-71.08
FX DEAL TRANSACTED ON 11 JAN 2017 DKK / USD EX.RATE 7.0617 WITH CITIBANK N.A.	49,283.830	11 Jan 17				0.00	6,979.03	7,062.34	83.31
FX DEAL TRANSACTED ON 12 OCT 2017 DKK / USD EX.RATE 6.28496 WITH CITIBANK N.A.	493,654.250	12 Oct 17				0.00	78,545.33	78,489.26	-56.07
FX DEAL TRANSACTED ON 14 DEC 2016 USD / DKK EX.RATE 0.1431928 WITH CITIBANK N.A.	-111,631.230	14 Dec 16				0.00	-15,984.79	-15,639.23	345.56
FX DEAL TRANSACTED ON 15 DEC 2016 USD / DKK EX.RATE 0.140005 WITH CITIBANK N.A.	-205,408.330	15 Dec 16				0.00	-28,758.20	-28,763.24	-5.04
FX DEAL TRANSACTED ON 16 DEC 2016 USD / DKK EX.RATE 0.1405659 WITH CITIBANK N.A.	-230,217.720	16 Dec 16				0.00	-32,360.77	-32,320.56	40.21
FX DEAL TRANSACTED ON 18 MAY 2017 USD / DKK EX.RATE 0.1494435 WITH CITIBANK N.A.	-208,928.060	18 May 17				0.00	-31,222.95	-31,427.21	-204.26
FX DEAL TRANSACTED ON 19 DEC 2016 USD / DKK EX.RATE 0.1404297 WITH CITIBANK N.A.	-52,464.630	19 Dec 16				0.00	-7,367.59	-7,323.93	43.66
FX DEAL TRANSACTED ON 19 MAY 2017 USD / DKK EX.RATE 0.1504318 WITH CITIBANK N.A.	-135,200.040	19 May 17				0.00	-20,338.39	-20,428.52	-90.13
FX DEAL TRANSACTED ON 20 DEC 2016 USD / DKK EX.RATE 0.1397683 WITH CITIBANK N.A.	-86,477.400	20 Dec 16				0.00	-12,086.80	-12,134.11	-47.31

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Danish krone - DKK									
FX DEAL TRANSACTED ON 21 DEC 2016 USD / DKK EX.RATE 0.140255 WITH CITIBANK N.A.	-141,900.580	21 Dec 16				0.00	-19,902.27	-19,960.70	-58.43
FX DEAL TRANSACTED ON 24 AUG 2017 DKK / USD EX.RATE 6.30094 WITH CITIBANK N.A.	425,241.780	24 Aug 17				0.00	67,488.63	67,861.70	373.07
FX DEAL TRANSACTED ON 24 MAY 2017 DKK / USD EX.RATE 6.63819 WITH CITIBANK N.A.	58,997.160	24 May 17				0.00	8,887.54	8,863.82	-23.72
FX DEAL TRANSACTED ON 26 JUN 2017 DKK / USD EX.RATE 6.64618 WITH CITIBANK N.A.	612,628.320	26 Jun 17				0.00	92,177.51	92,988.73	811.22
FX DEAL TRANSACTED ON 30 MAY 2017 DKK / USD EX.RATE 6.647546 WITH CITIBANK N.A.	118,473.110	30 May 17				0.00	17,822.08	17,801.05	-21.03
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2017 EUR / USD EX.RATE 0.8472997 WITH CITIBANK N.A.	51,400.650	1 Aug 17				0.00	60,664.08	60,945.75	281.67
FX DEAL TRANSACTED ON 01 DEC 2016 USD / EUR EX.RATE 1.06234 WITH CITIBANK N.A.	-10,485.050	1 Dec 16				0.00	-11,138.69	-11,177.59	-38.90
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9464051 WITH CITIBANK N.A.	80,496.360	1 Mar 17				0.00	85,054.87	84,734.49	-320.38
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8597927 WITH CITIBANK N.A.	70,590.000	1 Nov 17				0.00	82,101.19	82,000.87	-100.32
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.16273 WITH CITIBANK N.A.	-12,643.450	1 Nov 17				0.00	-14,700.92	-14,759.33	-58.41
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.842673 WITH CITIBANK N.A.	62,304.420	1 Sep 17				0.00	73,936.66	74,217.02	280.36
FX DEAL TRANSACTED ON 02 AUG 2017 EUR / USD EX.RATE 0.8449936 WITH CITIBANK N.A.	56,000.000	2 Aug 17				0.00	66,272.69	66,399.20	126.51

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 02 AUG 2017 USD / EUR EX.RATE 1.1854421 WITH CITIBANK N.A.	-56,000.000	2 Aug 17				0.00	-66,384.76	-66,707.20	-322.44
FX DEAL TRANSACTED ON 02 DEC 2016 EUR / USD EX.RATE 0.9369437 WITH CITIBANK N.A.	224,427.710	2 Dec 16				0.00	239,531.69	240,698.73	1,167.04
FX DEAL TRANSACTED ON 02 DEC 2016 USD / EUR EX.RATE 1.06733 WITH CITIBANK N.A.	-15,339.660	2 Dec 16				0.00	-16,372.48	-16,464.82	-92.34
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.07742 WITH CITIBANK N.A.	-72,253.880	2 Feb 17				0.00	-77,847.78	-77,954.71	-106.93
FX DEAL TRANSACTED ON 02 JUN 2017 EUR / USD EX.RATE 0.8871619 WITH CITIBANK N.A.	348.420	2 Jun 17				0.00	392.74	392.06	-0.68
FX DEAL TRANSACTED ON 02 MAR 2017 EUR / USD EX.RATE 0.9516287 WITH CITIBANK N.A.	160,362.850	2 Mar 17				0.00	168,514.09	169,383.25	869.16
FX DEAL TRANSACTED ON 03 FEB 2017 EUR / USD EX.RATE 0.9267154 WITH CITIBANK N.A.	82,336.830	3 Feb 17				0.00	88,848.03	88,429.76	-418.27
FX DEAL TRANSACTED ON 03 JAN 2017 USD / EUR EX.RATE 1.04263 WITH CITIBANK N.A.	-22,313.080	3 Jan 17				0.00	-23,264.29	-23,374.07	-109.78
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.13627 WITH CITIBANK N.A.	-92,519.340	3 Jul 17				0.00	-105,126.95	-105,023.33	103.62
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.946414 WITH CITIBANK N.A.	34,772.290	3 Mar 17				0.00	36,741.10	36,851.67	110.57
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	14,094.450	4 Apr 17				0.00	15,022.01	15,028.91	6.90
FX DEAL TRANSACTED ON 04 JAN 2017 EUR / USD EX.RATE 0.9547086 WITH CITIBANK N.A.	53,951.040	4 Jan 17				0.00	56,510.48	57,190.80	680.32
FX DEAL TRANSACTED ON 04 OCT 2017 USD / EUR EX.RATE 1.17581 WITH CITIBANK N.A.	-59,423.950	4 Oct 17				0.00	-69,871.27	-69,612.19	259.08

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439573 WITH CITIBANK N.A.	53,216.580	5 Jan 17				0.00	56,376.05	56,289.84	-86.21
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.8833442 WITH CITIBANK N.A.	2,433.450	5 Jul 17				0.00	2,754.82	2,756.86	2.04
FX DEAL TRANSACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8392994 WITH CITIBANK N.A.	44,320.050	5 Sep 17				0.00	52,806.01	52,909.28	103.27
FX DEAL TRANSACTED ON 06 DEC 2016 EUR / USD EX.RATE 0.9341953 WITH CITIBANK N.A.	43,101.260	6 Dec 16				0.00	46,137.31	46,400.66	263.35
FX DEAL TRANSACTED ON 06 JAN 2017 EUR / USD EX.RATE 0.9487846 WITH CITIBANK N.A.	21,703.070	6 Jan 17				0.00	22,874.60	22,908.68	34.08
FX DEAL TRANSACTED ON 06 OCT 2017 USD / EUR EX.RATE 1.17249 WITH CITIBANK N.A.	-73,991.320	6 Oct 17				0.00	-86,754.08	-86,847.31	-93.23
FX DEAL TRANSACTED ON 07 DEC 2016 EUR / USD EX.RATE 0.9298693 WITH CITIBANK N.A.	29.660	7 Dec 16				0.00	31.90	31.47	-0.43
FX DEAL TRANSACTED ON 07 FEB 2017 USD / EUR EX.RATE 1.07002 WITH CITIBANK N.A.	-4,638.660	7 Feb 17				0.00	-4,963.46	-4,966.61	-3.15
FX DEAL TRANSACTED ON 07 MAR 2017 USD / EUR EX.RATE 1.05838 WITH CITIBANK N.A.	-31,602.140	7 Mar 17				0.00	-33,447.07	-33,359.22	87.85
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9467545 WITH CITIBANK N.A.	12,527.750	10 Jan 17				0.00	13,232.31	13,114.68	-117.63
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.08691 WITH CITIBANK N.A.	-23,854.500	11 May 17				0.00	-25,927.69	-26,056.27	-128.58
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.18456 WITH CITIBANK N.A.	-2,243.220	12 Oct 17				0.00	-2,657.23	-2,654.96	2.27
FX DEAL TRANSACTED ON 13 DEC 2016 EUR / USD EX.RATE 0.9406807 WITH CITIBANK N.A.	97,514.460	13 Dec 16				0.00	103,663.72	103,882.16	218.44

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0637 WITH CITIBANK N.A.	-13,412.530	13 Jan 17				0.00	-14,266.91	-14,223.99	42.92
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8449586 WITH CITIBANK N.A.	3,854.770	13 Oct 17				0.00	4,562.08	4,547.67	-14.41
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9377783 WITH CITIBANK N.A.	2,243,000.000	14 Dec 16				0.00	2,391,823.27	2,377,692.22	-14,131.05
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9385177 WITH CITIBANK N.A.	100,532.370	14 Dec 16				0.00	107,118.25	104,704.47	-2,413.78
FX DEAL TRANSACTED ON 14 DEC 2016 USD / EUR EX.RATE 1.06477 WITH CITIBANK N.A.	-2,243,000.000	14 Dec 16				0.00	-2,388,279.11	-2,389,467.93	-1,188.82
FX DEAL TRANSACTED ON 14 NOV 2017 USD / EUR EX.RATE 1.17917 WITH CITIBANK N.A.	-10,180.620	14 Nov 17				0.00	-12,004.68	-12,014.15	-9.47
FX DEAL TRANSACTED ON 15 DEC 2016 EUR / USD EX.RATE 0.9604303 WITH CITIBANK N.A.	2,446.360	15 Dec 16				0.00	2,547.15	2,546.54	-0.61
FX DEAL TRANSACTED ON 15 MAY 2017 EUR / USD EX.RATE 0.9109957 WITH CITIBANK N.A.	3,405.000	15 May 17				0.00	3,737.67	3,773.93	36.26
FX DEAL TRANSACTED ON 16 DEC 2016 EUR / USD EX.RATE 0.9573867 WITH CITIBANK N.A.	55,058.940	16 Dec 16				0.00	57,509.61	57,465.02	-44.59
FX DEAL TRANSACTED ON 16 JAN 2017 EUR / USD EX.RATE 0.9433912 WITH CITIBANK N.A.	98,000.000	16 Jan 17				0.00	103,880.56	105,438.20	1,557.64
FX DEAL TRANSACTED ON 16 JAN 2017 USD / EUR EX.RATE 1.05933 WITH CITIBANK N.A.	-98,000.000	16 Jan 17				0.00	-103,814.34	-103,929.00	-114.66
FX DEAL TRANSACTED ON 16 MAY 2017 EUR / USD EX.RATE 0.902853 WITH CITIBANK N.A.	3,615.250	16 May 17				0.00	4,004.25	4,029.74	25.49
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.069342 WITH CITIBANK N.A.	-3,014.850	17 Jan 17				0.00	-3,223.91	-3,223.93	-0.02

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.06992 WITH CITIBANK N.A.	-5,617.340	17 Jan 17				0.00	-6,010.10	-6,006.90	3.20
FX DEAL TRANSACTED ON 17 JUL 2017 EUR / USD EX.RATE 0.8713458 WITH CITIBANK N.A.	5,855.460	17 Jul 17				0.00	6,720.02	6,781.50	61.48
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.8974324 WITH CITIBANK N.A.	2,313.350	17 May 17				0.00	2,577.74	2,573.95	-3.79
FX DEAL TRANSACTED ON 18 JAN 2017 EUR / USD EX.RATE 0.9368647 WITH CITIBANK N.A.	1,583.560	18 Jan 17				0.00	1,690.28	1,680.40	-9.88
FX DEAL TRANSACTED ON 18 MAY 2017 EUR / USD EX.RATE 0.8992563 WITH CITIBANK N.A.	17,925.440	18 May 17				0.00	19,933.63	20,067.53	133.90
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.17844 WITH CITIBANK N.A.	-124,003.260	18 Oct 17				0.00	-146,130.40	-146,987.26	-856.86
FX DEAL TRANSACTED ON 19 APR 2017 USD / EUR EX.RATE 1.07102 WITH CITIBANK N.A.	-514,418.180	19 Apr 17				0.00	-550,952.16	-553,848.30	-2,896.14
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8922756 WITH CITIBANK N.A.	47,116.950	19 May 17				0.00	52,805.38	52,999.50	194.12
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.18346 WITH CITIBANK N.A.	-46,911.840	19 Oct 17				0.00	-55,518.29	-55,294.99	223.30
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8597935 WITH CITIBANK N.A.	85,518.790	20 Jul 17				0.00	99,464.34	99,689.26	224.92
FX DEAL TRANSACTED ON 21 DEC 2016 USD / EUR EX.RATE 1.04272 WITH CITIBANK N.A.	-8,317.030	21 Dec 16				0.00	-8,672.33	-8,696.70	-24.37
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.053263 WITH CITIBANK N.A.	-112,563.120	21 Feb 17				0.00	-118,558.57	-118,602.13	-43.56
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0541 WITH CITIBANK N.A.	-220,026.630	21 Feb 17				0.00	-231,930.07	-231,985.09	-55.02

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8576991 WITH CITIBANK N.A.	74,896.750	21 Jul 17				0.00	87,322.87	87,206.03	-116.84
FX DEAL TRANSACTED ON 22 DEC 2016 EUR / USD EX.RATE 0.9569012 WITH CITIBANK N.A.	196,000.000	22 Dec 16				0.00	204,827.84	204,947.41	119.57
FX DEAL TRANSACTED ON 22 DEC 2016 USD / EUR EX.RATE 1.04336 WITH CITIBANK N.A.	-18,267.170	22 Dec 16				0.00	-19,059.23	-19,110.20	-50.97
FX DEAL TRANSACTED ON 22 DEC 2016 USD / EUR EX.RATE 1.0462364 WITH CITIBANK N.A.	-196,000.000	22 Dec 16				0.00	-205,062.33	-207,769.81	-2,707.48
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.949271 WITH CITIBANK N.A.	54,505.960	22 Feb 17				0.00	57,418.76	57,735.44	316.68
FX DEAL TRANSACTED ON 22 JUN 2017 EUR / USD EX.RATE 0.8967725 WITH CITIBANK N.A.	47,397.970	22 Jun 17				0.00	52,853.95	53,085.73	231.78
FX DEAL TRANSACTED ON 23 DEC 2016 USD / EUR EX.RATE 1.04456 WITH CITIBANK N.A.	-4,448.060	23 Dec 16				0.00	-4,646.27	-4,651.78	-5.51
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8937189 WITH CITIBANK N.A.	19,529.770	23 May 17				0.00	21,852.25	21,898.73	46.48
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8937189 WITH CITIBANK N.A.	22,304.260	23 May 17				0.00	24,956.68	24,945.08	-11.60
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8942144 WITH CITIBANK N.A.	19,471.970	23 May 17				0.00	21,775.50	21,777.45	1.95
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16579 WITH CITIBANK N.A.	-659.690	25 Jul 17				0.00	-769.06	-767.25	1.81
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8914587 WITH CITIBANK N.A.	53,415.970	25 May 17				0.00	59,919.74	59,895.33	-24.41
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8920543 WITH CITIBANK N.A.	7,419.240	25 May 17				0.00	8,317.03	8,319.19	2.16

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.06767 WITH CITIBANK N.A.	-28,880.120	26 Jan 17				0.00	-30,834.44	-30,917.61	-83.17
FX DEAL TRANSACTED ON 26 MAY 2017 EUR / USD EX.RATE 0.895167 WITH CITIBANK N.A.	4,076.390	26 May 17				0.00	4,553.78	4,556.18	2.40
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.16804 WITH CITIBANK N.A.	-10,957.870	26 Oct 17				0.00	-12,799.23	-12,691.95	107.28
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8473643 WITH CITIBANK N.A.	69,103.130	26 Sep 17				0.00	81,550.68	81,068.34	-482.34
FX DEAL TRANSACTED ON 27 FEB 2017 EUR / USD EX.RATE 0.9431026 WITH CITIBANK N.A.	19,899.320	27 Feb 17				0.00	21,099.85	21,145.02	45.17
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.16721 WITH CITIBANK N.A.	-9,847.220	27 Jul 17				0.00	-11,493.77	-11,567.53	-73.76
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.13105 WITH CITIBANK N.A.	-238,257.570	27 Jun 17				0.00	-269,481.22	-270,732.07	-1,250.85
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8629691 WITH CITIBANK N.A.	11,018.730	27 Oct 17				0.00	12,768.39	12,812.03	43.64
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.0405 WITH CITIBANK N.A.	-8,656.050	28 Dec 16				0.00	-9,006.62	-9,079.76	-73.14
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06034 WITH CITIBANK N.A.	-16,139.690	28 Feb 17				0.00	-17,113.56	-17,037.06	76.50
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8516582 WITH CITIBANK N.A.	58,830.620	28 Jul 17				0.00	69,077.74	69,361.30	283.56
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.13768 WITH CITIBANK N.A.	-194,425.070	28 Jun 17				0.00	-221,193.51	-222,159.81	-966.30
FX DEAL TRANSACTED ON 28 MAR 2017 EUR / USD EX.RATE 0.9209969 WITH CITIBANK N.A.	88,000.000	28 Mar 17				0.00	95,548.64	95,634.00	85.36

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0862114 WITH CITIBANK N.A.	-88,000.000	28 Mar 17				0.00	-95,586.60	-93,742.00	1,844.60
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487739 WITH CITIBANK N.A.	34,988.230	28 Sep 17				0.00	41,222.08	41,363.08	141.00
FX DEAL TRANSACTED ON 29 MAR 2017 EUR / AUD EX.RATE 0.7125552 WITH CITIBANK N.A.	2,998.750	29 Mar 17				0.00	3,258.89	3,219.16	-39.73
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.07537 WITH CITIBANK N.A.	-13,547.970	29 Mar 17				0.00	-14,569.08	-14,543.75	25.33
FX DEAL TRANSACTED ON 29 NOV 2017 EUR / USD EX.RATE 0.8432912 WITH CITIBANK N.A.	67,229.960	29 Nov 17				0.00	79,723.30	80,161.65	438.35
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8473715 WITH CITIBANK N.A.	101,687.390	29 Sep 17				0.00	120,003.32	119,340.32	-663.00
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8409722 WITH CITIBANK N.A.	2,548.070	30 Aug 17				0.00	3,029.91	3,029.40	-0.51
FX DEAL TRANSACTED ON 30 DEC 2016 USD / EUR EX.RATE 1.05457 WITH CITIBANK N.A.	-3,148.570	30 Dec 16				0.00	-3,320.39	-3,320.95	-0.56
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.14125 WITH CITIBANK N.A.	-14,551.240	30 Jun 17				0.00	-16,606.60	-16,517.84	88.76
FX DEAL TRANSACTED ON 30 MAY 2017 EUR / USD EX.RATE 0.8936583 WITH CITIBANK N.A.	7,272.190	30 May 17				0.00	8,137.55	8,128.49	-9.06
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8410217 WITH CITIBANK N.A.	48,450.750	30 Nov 17				0.00	57,609.40	57,770.25	160.85
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8461311 WITH CITIBANK N.A.	31,977.370	31 Jul 17				0.00	37,792.45	37,765.28	-27.17

Hong Kong dollar - HKD

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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
CITIBANK N.A.									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 JUN 2017 HKD / CAD EX.RATE 5.776171 WITH CITIBANK N.A.	73,011.460	2 Jun 17				0.00	9,370.23	9,369.69	-0.54
FX DEAL TRANSACTED ON 05 DEC 2016 HKD / USD EX.RATE 7.75531 WITH CITIBANK N.A.	156,900.130	5 Dec 16				0.00	20,231.32	20,230.04	-1.28
FX DEAL TRANSACTED ON 05 SEP 2017 HKD / GBP EX.RATE 10.2029 WITH CITIBANK N.A.	45,298.250	5 Sep 17				0.00	5,788.58	5,788.62	0.04
FX DEAL TRANSACTED ON 06 DEC 2016 HKD / USD EX.RATE 7.75587 WITH CITIBANK N.A.	33,882.780	6 Dec 16				0.00	4,368.66	4,368.31	-0.35
FX DEAL TRANSACTED ON 07 JUL 2017 USD / HKD EX.RATE 0.1280169 WITH CITIBANK N.A.	-888,296.760	7 Jul 17				0.00	-113,716.98	-113,693.25	23.73
FX DEAL TRANSACTED ON 08 AUG 2017 USD / HKD EX.RATE 0.1278086 WITH CITIBANK N.A.	-314,880.860	8 Aug 17				0.00	-40,244.48	-40,282.84	-38.36
FX DEAL TRANSACTED ON 12 JUN 2017 HKD / CAD EX.RATE 5.850821 WITH CITIBANK N.A.	29,195.870	12 Jun 17				0.00	3,744.16	3,743.78	-0.38
FX DEAL TRANSACTED ON 14 AUG 2017 HKD / AUD EX.RATE 6.142692 WITH CITIBANK N.A.	51,616.090	14 Aug 17				0.00	6,600.69	6,597.19	-3.50
FX DEAL TRANSACTED ON 16 AUG 2017 HKD / USD EX.RATE 7.82155 WITH CITIBANK N.A.	286,619.510	16 Aug 17				0.00	36,644.85	36,637.82	-7.03
FX DEAL TRANSACTED ON 16 JUN 2017 HKD / USD EX.RATE 7.8005 WITH CITIBANK N.A.	236,763.770	16 Jun 17				0.00	30,352.38	30,354.33	1.95
FX DEAL TRANSACTED ON 19 APR 2017 HKD / USD EX.RATE 7.77538 WITH CITIBANK N.A.	256,780.970	19 Apr 17				0.00	33,024.88	33,023.52	-1.36
FX DEAL TRANSACTED ON 19 JUN 2017 HKD / USD EX.RATE 7.7994 WITH CITIBANK N.A.	143,065.890	19 Jun 17				0.00	18,343.19	18,339.78	-3.41
FX DEAL TRANSACTED ON 20 JUN 2017 HKD / USD EX.RATE 7.80046 WITH CITIBANK N.A.	390,368.870	20 Jun 17				0.00	50,044.34	50,047.29	2.95

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 21 AUG 2017 HKD / AUD EX.RATE 6.208106 WITH CITIBANK N.A.	103,218.570	21 Aug 17				0.00	13,195.34	13,187.84	-7.50
FX DEAL TRANSACTED ON 22 AUG 2017 HKD / CAD EX.RATE 6.229404 WITH CITIBANK N.A.	147,708.340	22 Aug 17				0.00	18,876.47	18,873.57	-2.90
FX DEAL TRANSACTED ON 24 NOV 2017 USD / HKD EX.RATE 0.1280464 WITH CITIBANK N.A.	-48,645.800	24 Nov 17				0.00	-6,228.92	-6,229.61	-0.69
FX DEAL TRANSACTED ON 25 AUG 2017 HKD / GBP EX.RATE 10.070307 WITH CITIBANK N.A.	84,459.750	25 Aug 17				0.00	10,793.30	10,795.99	2.69
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.1280345 WITH CITIBANK N.A.	-27,366.830	29 Nov 17				0.00	-3,503.90	-3,504.68	-0.78
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.128059 WITH CITIBANK N.A.	-1,488,126.660	29 Nov 17				0.00	-190,568.03	-190,536.31	31.72
FX DEAL TRANSACTED ON 30 AUG 2017 HKD / USD EX.RATE 7.8245 WITH CITIBANK N.A.	19,780.820	30 Aug 17				0.00	2,528.06	2,527.43	-0.63
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 01 DEC 2016 HUF / USD EX.RATE 295.56 WITH CITIBANK N.A.	910,552.410	1 Dec 16				0.00	3,080.77	3,097.35	16.58
Indian rupee - INR									
FX DEAL TRANSACTED ON 05 APR 2017 INR / USD EX.RATE 65.53333 WITH CITIBANK N.A.	5,357,040.380	5 Apr 17				0.00	81,745.28	83,336.23	1,590.95
FX DEAL TRANSACTED ON 05 APR 2017 USD / INR EX.RATE 0.0153563 WITH CITIBANK N.A.	-5,357,040.380	5 Apr 17				0.00	-82,264.13	-82,996.99	-732.86
FX DEAL TRANSACTED ON 07 APR 2017 INR / USD EX.RATE 64.3928 WITH CITIBANK N.A.	5,357,040.380	7 Apr 17				0.00	83,193.16	82,996.99	-196.17

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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
CITIBANK N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 13 DEC 2016 INR / USD EX.RATE 67.4867 WITH CITIBANK N.A.	7,995,550.320	13 Dec 16				0.00	118,475.94	118,391.21	-84.73
FX DEAL TRANSACTED ON 13 DEC 2016 USD / INR EX.RATE 0.0148177 WITH CITIBANK N.A.	-57,306,593.130	13 Dec 16				0.00	-849,153.88	-848,546.58	607.30
FX DEAL TRANSACTED ON 13 JUN 2017 INR / USD EX.RATE 64.4453 WITH CITIBANK N.A.	5,357,040.380	13 Jun 17				0.00	83,125.39	83,336.23	210.84
FX DEAL TRANSACTED ON 13 JUN 2017 USD / INR EX.RATE 0.015517 WITH CITIBANK N.A.	-5,357,040.380	13 Jun 17				0.00	-83,125.39	-83,336.23	-210.84
FX DEAL TRANSACTED ON 16 AUG 2017 USD / INR EX.RATE 0.0155659 WITH CITIBANK N.A.	-5,357,040.380	16 Aug 17				0.00	-83,387.40	-83,543.85	-156.45
FX DEAL TRANSACTED ON 17 MAY 2017 INR / USD EX.RATE 64.6985 WITH CITIBANK N.A.	5,357,040.380	17 May 17				0.00	82,800.07	83,543.85	743.78
FX DEAL TRANSACTED ON 17 MAY 2017 USD / INR EX.RATE 0.0155642 WITH CITIBANK N.A.	-5,357,040.380	17 May 17				0.00	-83,378.06	-83,336.23	41.83
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 AUG 2017 JPY / USD EX.RATE 110.2051 WITH CITIBANK N.A.	1,463,053.000	1 Aug 17				0.00	13,275.73	13,292.63	16.90
FX DEAL TRANSACTED ON 01 DEC 2016 JPY / USD EX.RATE 114.4525 WITH CITIBANK N.A.	7,375,734.000	1 Dec 16				0.00	64,443.63	64,470.38	26.75
FX DEAL TRANSACTED ON 01 FEB 2017 JPY / USD EX.RATE 113.8113 WITH CITIBANK N.A.	2,057,931.000	1 Feb 17				0.00	18,081.96	18,311.44	229.48
FX DEAL TRANSACTED ON 01 NOV 2017 JPY / USD EX.RATE 113.9654 WITH CITIBANK N.A.	15,634,584.000	1 Nov 17				0.00	137,187.11	136,989.26	-197.85
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.009072 WITH CITIBANK N.A.	-4,052,830.000	1 Sep 17				0.00	-36,767.11	-37,231.46	-464.35

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANACTED ON 02 DEC 2016 USD / JPY EX.RATE 0.0087855 WITH CITIBANK N.A.	-1,870,864.000	2 Dec 16				0.00	-16,436.49	-16,417.57	18.92
FX DEAL TRANACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.5291 WITH CITIBANK N.A.	7,117,848.000	2 Feb 17				0.00	63,253.40	63,351.41	98.01
FX DEAL TRANACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090285 WITH CITIBANK N.A.	-299,923.000	2 Jun 17				0.00	-2,707.84	-2,741.65	-33.81
FX DEAL TRANACTED ON 03 AUG 2017 JPY / USD EX.RATE 110.0356 WITH CITIBANK N.A.	8,127,479.000	3 Aug 17				0.00	73,862.27	73,336.15	-526.12
FX DEAL TRANACTED ON 04 AUG 2017 JPY / USD EX.RATE 110.6245 WITH CITIBANK N.A.	3,986,187.000	4 Aug 17				0.00	36,033.49	35,982.91	-50.58
FX DEAL TRANACTED ON 05 APR 2017 JPY / USD EX.RATE 111.3012 WITH CITIBANK N.A.	3,769,106.000	5 Apr 17				0.00	33,864.02	34,037.17	173.15
FX DEAL TRANACTED ON 05 JAN 2017 JPY / USD EX.RATE 115.9893 WITH CITIBANK N.A.	599,631.000	5 Jan 17				0.00	5,169.71	5,194.53	24.82
FX DEAL TRANACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.55587 WITH CITIBANK N.A.	435,147.000	5 Jun 17				0.00	3,935.99	3,979.58	43.59
FX DEAL TRANACTED ON 05 OCT 2017 USD / JPY EX.RATE 0.0088853 WITH CITIBANK N.A.	-892,629.000	5 Oct 17				0.00	-7,931.30	-7,968.12	-36.82
FX DEAL TRANACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091589 WITH CITIBANK N.A.	-1,307,932.000	5 Sep 17				0.00	-11,979.15	-12,018.67	-39.52
FX DEAL TRANACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091592 WITH CITIBANK N.A.	-1,310,860.000	5 Sep 17				0.00	-12,006.41	-12,087.79	-81.38
FX DEAL TRANACTED ON 06 DEC 2016 JPY / USD EX.RATE 113.8859 WITH CITIBANK N.A.	1,100,142.000	6 Dec 16				0.00	9,660.04	9,629.67	-30.37
FX DEAL TRANACTED ON 06 JUN 2017 JPY / USD EX.RATE 109.55801 WITH CITIBANK N.A.	431,381.000	6 Jun 17				0.00	3,937.47	3,916.66	-20.81

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 JUL 2017 USD / JPY EX.RATE 0.0087823 WITH CITIBANK N.A.	-9,926,643.000	7 Jul 17				0.00	-87,178.51	-86,710.72	467.79
FX DEAL TRANSACTED ON 07 SEP 2017 USD / JPY EX.RATE 0.0091884 WITH CITIBANK N.A.	-3,404,501.000	7 Sep 17				0.00	-31,281.96	-31,264.07	17.89
FX DEAL TRANSACTED ON 09 MAR 2017 JPY / USD EX.RATE 114.8171 WITH CITIBANK N.A.	377,803.000	9 Mar 17				0.00	3,290.48	3,295.70	5.22
FX DEAL TRANSACTED ON 10 JUL 2017 USD / JPY EX.RATE 0.008755 WITH CITIBANK N.A.	-11,127,897.000	10 Jul 17				0.00	-97,424.67	-98,424.70	-1,000.03
FX DEAL TRANSACTED ON 12 APR 2017 JPY / USD EX.RATE 109.5508 WITH CITIBANK N.A.	2,899,600.000	12 Apr 17				0.00	26,468.09	26,544.61	76.52
FX DEAL TRANSACTED ON 12 MAY 2017 JPY / USD EX.RATE 113.4109 WITH CITIBANK N.A.	2,548,754.000	12 May 17				0.00	22,473.62	22,554.35	80.73
FX DEAL TRANSACTED ON 14 DEC 2016 JPY / USD EX.RATE 114.8753 WITH CITIBANK N.A.	2,229,877.000	14 Dec 16				0.00	19,411.28	18,838.19	-573.09
FX DEAL TRANSACTED ON 15 DEC 2016 JPY / USD EX.RATE 118.2351 WITH CITIBANK N.A.	4,187,828.000	15 Dec 16				0.00	35,419.50	35,817.89	398.39
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090487 WITH CITIBANK N.A.	-3,772,859.000	15 Jun 17				0.00	-34,139.53	-33,905.72	233.81
FX DEAL TRANSACTED ON 15 MAY 2017 JPY / USD EX.RATE 113.4281 WITH CITIBANK N.A.	521,367.000	15 May 17				0.00	4,596.45	4,684.13	87.68
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 112.69148 WITH CITIBANK N.A.	2,449,613.000	15 Nov 17				0.00	21,737.34	21,824.78	87.44
FX DEAL TRANSACTED ON 16 DEC 2016 JPY / USD EX.RATE 118.1638 WITH CITIBANK N.A.	3,691,478.000	16 Dec 16				0.00	31,240.35	31,262.52	22.17
FX DEAL TRANSACTED ON 16 JUN 2017 USD / JPY EX.RATE 0.0090045 WITH CITIBANK N.A.	-14,470,919.000	16 Jun 17				0.00	-130,304.07	-129,574.85	729.22

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 17 MAR 2017 JPY / USD EX.RATE 113.0488 WITH CITIBANK N.A.	1,671,824.000	17 Mar 17				0.00	14,788.52	15,049.28	260.76
FX DEAL TRANSACTED ON 17 MAY 2017 JPY / USD EX.RATE 111.4941 WITH CITIBANK N.A.	1,259,919.000	17 May 17				0.00	11,300.32	11,295.67	-4.65
FX DEAL TRANSACTED ON 17 OCT 2017 JPY / USD EX.RATE 112.17081 WITH CITIBANK N.A.	2,634,331.000	17 Oct 17				0.00	23,485.00	23,415.24	-69.76
FX DEAL TRANSACTED ON 18 AUG 2017 USD / JPY EX.RATE 0.0091903 WITH CITIBANK N.A.	-7,265,793.000	18 Aug 17				0.00	-66,774.77	-66,387.62	387.15
FX DEAL TRANSACTED ON 18 MAY 2017 USD / JPY EX.RATE 0.0089945 WITH CITIBANK N.A.	-4,839,713.000	18 May 17				0.00	-43,530.78	-43,587.27	-56.49
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 112.10838 WITH CITIBANK N.A.	3,650,949.000	20 Jul 17				0.00	32,566.25	32,861.83	295.58
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091839 WITH CITIBANK N.A.	-4,473,057.000	21 Aug 17				0.00	-41,080.31	-41,022.17	58.14
FX DEAL TRANSACTED ON 21 DEC 2016 USD / JPY EX.RATE 0.0085114 WITH CITIBANK N.A.	-788,122.000	21 Dec 16				0.00	-6,707.99	-6,722.30	-14.31
FX DEAL TRANSACTED ON 22 AUG 2017 USD / JPY EX.RATE 0.009151 WITH CITIBANK N.A.	-4,815,719.000	22 Aug 17				0.00	-44,068.55	-44,033.46	35.09
FX DEAL TRANSACTED ON 22 DEC 2016 USD / JPY EX.RATE 0.0084904 WITH CITIBANK N.A.	-766,698.000	22 Dec 16				0.00	-6,509.59	-6,519.26	-9.67
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.0089885 WITH CITIBANK N.A.	-4,336,075.000	22 May 17				0.00	-38,974.76	-38,709.77	264.99
FX DEAL TRANSACTED ON 22 SEP 2017 JPY / USD EX.RATE 112.046 WITH CITIBANK N.A.	547,635.000	22 Sep 17				0.00	4,887.59	4,878.06	-9.53
FX DEAL TRANSACTED ON 23 JUN 2017 JPY / USD EX.RATE 111.26832 WITH CITIBANK N.A.	1,668,600.000	23 Jun 17				0.00	14,996.18	14,869.67	-126.51

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 23 MAR 2017 JPY / USD EX.RATE 111.117 WITH CITIBANK N.A.	5,719,245.000	23 Mar 17				0.00	51,470.48	51,790.68	320.20
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090778 WITH CITIBANK N.A.	-2,537,628.000	24 Apr 17				0.00	-23,036.19	-22,737.58	298.61
FX DEAL TRANSACTED ON 24 AUG 2017 USD / JPY EX.RATE 0.0091551 WITH CITIBANK N.A.	-1,027,019.000	24 Aug 17				0.00	-9,402.48	-9,404.08	-1.60
FX DEAL TRANSACTED ON 24 MAY 2017 JPY / USD EX.RATE 111.974 WITH CITIBANK N.A.	418,215.000	24 May 17				0.00	3,734.93	3,738.57	3.64
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.5462 WITH CITIBANK N.A.	2,407,007.000	25 Jan 17				0.00	21,198.48	20,920.49	-277.99
FX DEAL TRANSACTED ON 26 JUL 2017 JPY / USD EX.RATE 111.74396 WITH CITIBANK N.A.	1,073,804.000	26 Jul 17				0.00	9,609.50	9,677.83	68.33
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089946 WITH CITIBANK N.A.	-3,212,329.000	26 May 17				0.00	-28,893.70	-28,945.12	-51.42
FX DEAL TRANSACTED ON 27 JAN 2017 USD / JPY EX.RATE 0.0086834 WITH CITIBANK N.A.	-3,313,972.000	27 Jan 17				0.00	-28,776.64	-29,437.90	-661.26
FX DEAL TRANSACTED ON 28 DEC 2016 USD / JPY EX.RATE 0.0085031 WITH CITIBANK N.A.	-181,954.000	28 Dec 16				0.00	-1,547.17	-1,541.66	5.51
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.585 WITH CITIBANK N.A.	946,161.000	28 Sep 17				0.00	8,403.97	8,394.65	-9.32
FX DEAL TRANSACTED ON 29 DEC 2016 USD / JPY EX.RATE 0.0085738 WITH CITIBANK N.A.	-468,092.000	29 Dec 16				0.00	-4,013.32	-3,991.41	21.91
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.332 WITH CITIBANK N.A.	1,901,164.000	30 Jun 17				0.00	16,924.51	16,803.64	-120.87
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090225 WITH CITIBANK N.A.	-1,537,113.000	31 May 17				0.00	-13,868.59	-13,916.82	-48.23

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CITIBANK N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.40805 WITH CITIBANK N.A.	5,513,744.000	31 Oct 17				0.00	48,618.63	48,258.23	-360.40
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 AUG 2017 MXN / USD EX.RATE 17.8729 WITH CITIBANK N.A.	175,005.080	1 Aug 17				0.00	9,791.64	9,798.99	7.35
FX DEAL TRANSACTED ON 01 NOV 2017 USD / MXN EX.RATE 0.0523741 WITH CITIBANK N.A.	-19,444.000	1 Nov 17				0.00	-1,018.36	-1,022.84	-4.48
FX DEAL TRANSACTED ON 03 JUL 2017 MXN / USD EX.RATE 18.2298 WITH CITIBANK N.A.	138,912.430	3 Jul 17				0.00	7,620.07	7,566.24	-53.83
FX DEAL TRANSACTED ON 04 AUG 2017 MXN / USD EX.RATE 17.878 WITH CITIBANK N.A.	966,711.110	4 Aug 17				0.00	54,072.67	53,758.74	-313.93
FX DEAL TRANSACTED ON 09 NOV 2017 USD / MXN EX.RATE 0.0522641 WITH CITIBANK N.A.	-103,130.010	9 Nov 17				0.00	-5,390.00	-5,405.02	-15.02
FX DEAL TRANSACTED ON 25 JUL 2017 MXN / USD EX.RATE 17.79085 WITH CITIBANK N.A.	323,021.460	25 Jul 17				0.00	18,156.61	18,277.16	120.55
FX DEAL TRANSACTED ON 28 NOV 2017 USD / MXN EX.RATE 0.0537766 WITH CITIBANK N.A.	-31,157.510	28 Nov 17				0.00	-1,675.54	-1,676.17	-0.63
FX DEAL TRANSACTED ON 30 JUN 2017 MXN / USD EX.RATE 18.068292 WITH CITIBANK N.A.	407,567.160	30 Jun 17				0.00	22,557.04	22,517.83	-39.21
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 05 SEP 2017 ILS / USD EX.RATE 3.567852 WITH CITIBANK N.A.	38,713.010	5 Sep 17				0.00	10,850.51	10,861.32	10.81
FX DEAL TRANSACTED ON 05 SEP 2017 ILS / USD EX.RATE 3.5679 WITH CITIBANK N.A.	7,542.810	5 Sep 17				0.00	2,114.08	2,124.62	10.54
New Zealand dollar - NZD									

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CITIBANK N.A.									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 07 DEC 2016 USD / NZD EX.RATE 0.71458 WITH CITIBANK N.A.	-8,970.430	7 Dec 16				0.00	-6,410.09	-6,420.14	-10.05
FX DEAL TRANSACTED ON 17 MAR 2017 USD / NZD EX.RATE 0.70159 WITH CITIBANK N.A.	-23,705.770	17 Mar 17				0.00	-16,631.73	-16,710.20	-78.47
FX DEAL TRANSACTED ON 20 MAR 2017 USD / NZD EX.RATE 0.70392 WITH CITIBANK N.A.	-7,793.650	20 Mar 17				0.00	-5,486.11	-5,503.10	-16.99
FX DEAL TRANSACTED ON 23 MAR 2017 USD / NZD EX.RATE 0.70448 WITH CITIBANK N.A.	-5,318.420	23 Mar 17				0.00	-3,746.72	-3,737.79	8.93
FX DEAL TRANSACTED ON 24 MAR 2017 USD / NZD EX.RATE 0.70326 WITH CITIBANK N.A.	-5,656.770	24 Mar 17				0.00	-3,978.18	-3,983.50	-5.32
FX DEAL TRANSACTED ON 28 MAR 2017 USD / NZD EX.RATE 0.70359 WITH CITIBANK N.A.	-13,252.580	28 Mar 17				0.00	-9,324.38	-9,307.29	17.09
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 01 MAR 2017 USD / NOK EX.RATE 0.1189939 WITH CITIBANK N.A.	-62,571.740	1 Mar 17				0.00	-7,445.66	-7,391.12	54.54
FX DEAL TRANSACTED ON 02 MAR 2017 USD / NOK EX.RATE 0.1179359 WITH CITIBANK N.A.	-33,893.840	2 Mar 17				0.00	-3,997.30	-4,003.74	-6.44
FX DEAL TRANSACTED ON 03 MAR 2017 USD / NOK EX.RATE 0.1180734 WITH CITIBANK N.A.	-15,528.580	3 Mar 17				0.00	-1,833.51	-1,831.73	1.78
FX DEAL TRANSACTED ON 06 JUN 2017 USD / NOK EX.RATE 0.1181253 WITH CITIBANK N.A.	-302,692.660	6 Jun 17				0.00	-35,755.65	-35,630.81	124.84
FX DEAL TRANSACTED ON 07 JUN 2017 USD / NOK EX.RATE 0.117876 WITH CITIBANK N.A.	-124,385.450	7 Jun 17				0.00	-14,662.06	-14,653.15	8.91
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NOK EX.RATE 0.1177268 WITH CITIBANK N.A.	-145,226.170	8 Jun 17				0.00	-17,097.02	-17,083.02	14.00

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CITIBANK N.A.									
Cash and Cash Equivalents									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 09 DEC 2016 USD / NOK EX.RATE 0.1175295 WITH CITIBANK N.A.	-76,477.320	9 Dec 16				0.00	-8,988.34	-9,062.64	-74.30
FX DEAL TRANSACTED ON 09 MAR 2017 USD / NOK EX.RATE 0.1166061 WITH CITIBANK N.A.	-49,910.010	9 Mar 17				0.00	-5,819.81	-5,797.69	22.12
FX DEAL TRANSACTED ON 13 DEC 2016 USD / NOK EX.RATE 0.118652 WITH CITIBANK N.A.	-94,677.100	13 Dec 16				0.00	-11,233.62	-11,183.41	50.21
FX DEAL TRANSACTED ON 14 DEC 2016 USD / NOK EX.RATE 0.1179453 WITH CITIBANK N.A.	-92,307.640	14 Dec 16				0.00	-10,887.25	-10,652.19	235.06
FX DEAL TRANSACTED ON 15 DEC 2016 USD / NOK EX.RATE 0.1156151 WITH CITIBANK N.A.	-8,358.510	15 Dec 16				0.00	-966.37	-960.71	5.66
FX DEAL TRANSACTED ON 16 DEC 2016 USD / NOK EX.RATE 0.1151442 WITH CITIBANK N.A.	-41,678.230	16 Dec 16				0.00	-4,799.01	-4,812.70	-13.69
FX DEAL TRANSACTED ON 22 FEB 2017 USD / NOK EX.RATE 0.1193138 WITH CITIBANK N.A.	-53,814.980	22 Feb 17				0.00	-6,420.87	-6,464.81	-43.94
FX DEAL TRANSACTED ON 23 FEB 2017 USD / NOK EX.RATE 0.1197448 WITH CITIBANK N.A.	-118,644.540	23 Feb 17				0.00	-14,207.07	-14,223.58	-16.51
FX DEAL TRANSACTED ON 27 FEB 2017 USD / NOK EX.RATE 0.1196363 WITH CITIBANK N.A.	-42,036.790	27 Feb 17				0.00	-5,029.12	-5,029.92	-0.80
Polish zloty - PLN									
FX DEAL TRANSACTED ON 18 OCT 2017 PLN / USD EX.RATE 3.596245 WITH CITIBANK N.A.	904,130.200	18 Oct 17				0.00	251,409.51	256,676.71	5,267.20
FX DEAL TRANSACTED ON 18 OCT 2017 USD / PLN EX.RATE 0.2780636 WITH CITIBANK N.A.	-904,130.200	18 Oct 17				0.00	-251,405.67	-253,094.70	-1,689.03
Russian ruble - RUB									

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 07 SEP 2017 RUB / USD EX.RATE 57.6985 WITH CITIBANK N.A.	28,817,413.300	7 Sep 17				0.00	499,448.22	487,027.44	-12,420.78
FX DEAL TRANSACTED ON 07 SEP 2017 USD / RUB EX.RATE 0.0175408 WITH CITIBANK N.A.	-28,817,413.300	7 Sep 17				0.00	-505,479.97	-500,166.42	5,313.55
FX DEAL TRANSACTED ON 10 FEB 2017 RUB / USD EX.RATE 58.59 WITH CITIBANK N.A.	27,226,550.590	10 Feb 17				0.00	464,696.20	475,028.21	10,332.01
FX DEAL TRANSACTED ON 10 FEB 2017 USD / RUB EX.RATE 0.0167813 WITH CITIBANK N.A.	-27,226,550.590	10 Feb 17				0.00	-456,897.98	-475,656.02	-18,758.04
FX DEAL TRANSACTED ON 10 JAN 2017 RUB / USD EX.RATE 60.15 WITH CITIBANK N.A.	35,264,237.290	10 Jan 17				0.00	586,271.61	589,875.59	3,603.98
FX DEAL TRANSACTED ON 10 JAN 2017 USD / RUB EX.RATE 0.0165248 WITH CITIBANK N.A.	-35,264,237.290	10 Jan 17				0.00	-582,735.48	-615,263.67	-32,528.19
FX DEAL TRANSACTED ON 12 SEP 2017 RUB / USD EX.RATE 57.5442 WITH CITIBANK N.A.	28,817,413.300	12 Sep 17				0.00	500,787.45	500,166.42	-621.03
FX DEAL TRANSACTED ON 12 SEP 2017 USD / RUB EX.RATE 0.0173779 WITH CITIBANK N.A.	-14,252,588.630	12 Sep 17				0.00	-247,680.72	-247,373.56	307.16
FX DEAL TRANSACTED ON 13 JUL 2017 RUB / USD EX.RATE 60.8 WITH CITIBANK N.A.	14,252,588.630	13 Jul 17				0.00	234,417.58	247,373.56	12,955.98
FX DEAL TRANSACTED ON 15 FEB 2017 RUB / USD EX.RATE 57.4259 WITH CITIBANK N.A.	35,264,237.290	15 Feb 17				0.00	614,082.45	615,263.67	1,181.22
FX DEAL TRANSACTED ON 15 FEB 2017 USD / RUB EX.RATE 0.0174137 WITH CITIBANK N.A.	-27,226,550.590	15 Feb 17				0.00	-474,116.22	-475,028.21	-911.99
FX DEAL TRANSACTED ON 15 NOV 2017 RUB / USD EX.RATE 60.775 WITH CITIBANK N.A.	18,020,881.270	15 Nov 17				0.00	296,518.00	306,104.30	9,586.30
FX DEAL TRANSACTED ON 15 NOV 2017 USD / RUB EX.RATE 0.0166168 WITH CITIBANK N.A.	-18,020,881.270	15 Nov 17				0.00	-299,449.67	-304,561.12	-5,111.45

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Russian ruble - RUB									
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH CITIBANK N.A.	-35,264,237.290	16 Jan 17				0.00	-591,546.85	-589,875.59	1,671.26
FX DEAL TRANSACTED ON 18 APR 2017 USD / RUB EX.RATE 0.0177667 WITH CITIBANK N.A.	-13,456,968.500	18 Apr 17				0.00	-239,086.23	-235,097.28	3,988.95
FX DEAL TRANSACTED ON 21 NOV 2017 RUB / USD EX.RATE 59.4216 WITH CITIBANK N.A.	18,020,881.270	21 Nov 17				0.00	303,271.56	304,561.12	1,289.56
FX DEAL TRANSACTED ON 21 NOV 2017 USD / RUB EX.RATE 0.0168289 WITH CITIBANK N.A.	-28,817,413.300	21 Nov 17				0.00	-484,965.29	-487,027.44	-2,062.15
FX DEAL TRANSACTED ON 24 APR 2017 RUB / USD EX.RATE 55.895625 WITH CITIBANK N.A.	34,177,451.000	24 Apr 17				0.00	611,451.27	597,090.34	-14,360.93
FX DEAL TRANSACTED ON 27 APR 2017 RUB / USD EX.RATE 56.8491 WITH CITIBANK N.A.	27,226,550.590	27 Apr 17				0.00	478,926.68	475,656.02	-3,270.66
FX DEAL TRANSACTED ON 27 APR 2017 RUB / USD EX.RATE 56.8491 WITH CITIBANK N.A.	13,456,968.500	27 Apr 17				0.00	236,713.84	235,097.28	-1,616.56
FX DEAL TRANSACTED ON 27 APR 2017 USD / RUB EX.RATE 0.0175904 WITH CITIBANK N.A.	-34,177,451.000	27 Apr 17				0.00	-601,195.99	-597,090.34	4,105.65
South African rand - ZAR									
FX DEAL TRANSACTED ON 06 DEC 2016 USD / ZAR EX.RATE 0.0733625 WITH CITIBANK N.A.	-44,775.250	6 Dec 16				0.00	-3,284.82	-3,277.84	6.98
FX DEAL TRANSACTED ON 10 MAY 2017 USD / ZAR EX.RATE 0.0741818 WITH CITIBANK N.A.	-319,581.820	10 May 17				0.00	-23,707.16	-23,909.61	-202.45
FX DEAL TRANSACTED ON 15 MAY 2017 USD / ZAR EX.RATE 0.0758318 WITH CITIBANK N.A.	-17,788.210	15 May 17				0.00	-1,348.91	-1,346.70	2.21
FX DEAL TRANSACTED ON 29 MAR 2017 ZAR / AUD EX.RATE 9.973 WITH CITIBANK N.A.	24,413.390	29 Mar 17				0.00	1,890.68	1,902.28	11.60

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
South African rand - ZAR									
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0738203 WITH CITIBANK N.A.	-2,339,820.000	31 Mar 17				0.00	-172,726.26	-179,262.21	-6,535.95
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 DEC 2016 SEK / USD EX.RATE 9.2581 WITH CITIBANK N.A.	196,388.230	1 Dec 16				0.00	21,212.58	21,348.52	135.94
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SEK EX.RATE 0.1106651 WITH CITIBANK N.A.	-58,095.590	1 Mar 17				0.00	-6,429.16	-6,411.64	17.52
FX DEAL TRANSACTED ON 02 AUG 2017 USD / SEK EX.RATE 0.1234763 WITH CITIBANK N.A.	-161,197.150	2 Aug 17				0.00	-19,904.03	-19,926.10	-22.07
FX DEAL TRANSACTED ON 02 MAR 2017 USD / SEK EX.RATE 0.1101757 WITH CITIBANK N.A.	-19,484.740	2 Mar 17				0.00	-2,146.75	-2,157.72	-10.97
FX DEAL TRANSACTED ON 03 MAR 2017 USD / SEK EX.RATE 0.110794 WITH CITIBANK N.A.	-24,208.520	3 Mar 17				0.00	-2,682.16	-2,687.85	-5.69
FX DEAL TRANSACTED ON 03 OCT 2017 SEK / USD EX.RATE 8.12853 WITH CITIBANK N.A.	246,104.990	3 Oct 17				0.00	30,276.69	30,367.59	90.90
FX DEAL TRANSACTED ON 05 DEC 2016 SEK / USD EX.RATE 9.11599 WITH CITIBANK N.A.	63,937.680	5 Dec 16				0.00	7,013.79	7,003.53	-10.26
FX DEAL TRANSACTED ON 07 DEC 2016 SEK / USD EX.RATE 9.08334 WITH CITIBANK N.A.	256,696.040	7 Dec 16				0.00	28,260.09	28,066.64	-193.45
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SEK EX.RATE 0.1111876 WITH CITIBANK N.A.	-73,070.920	7 Mar 17				0.00	-8,124.58	-8,090.90	33.68
FX DEAL TRANSACTED ON 08 DEC 2016 SEK / USD EX.RATE 9.14822 WITH CITIBANK N.A.	267,250.800	8 Dec 16				0.00	29,213.42	29,048.37	-165.05
FX DEAL TRANSACTED ON 09 DEC 2016 SEK / USD EX.RATE 9.17789 WITH CITIBANK N.A.	299,214.370	9 Dec 16				0.00	32,601.65	32,561.88	-39.77

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 10 JUL 2017 SEK / USD EX.RATE 8.43824 WITH CITIBANK N.A.	248,319.390	10 Jul 17				0.00	29,427.87	29,438.12	10.25
FX DEAL TRANSACTED ON 11 OCT 2017 SEK / USD EX.RATE 8.05512 WITH CITIBANK N.A.	136,629.580	11 Oct 17				0.00	16,961.83	16,867.02	-94.81
FX DEAL TRANSACTED ON 12 DEC 2016 SEK / USD EX.RATE 9.17129 WITH CITIBANK N.A.	103,819.570	12 Dec 16				0.00	11,320.06	11,350.25	30.19
FX DEAL TRANSACTED ON 13 DEC 2016 SEK / USD EX.RATE 9.16427 WITH CITIBANK N.A.	168,027.540	13 Dec 16				0.00	18,335.07	18,337.31	2.24
FX DEAL TRANSACTED ON 14 DEC 2016 SEK / USD EX.RATE 9.162 WITH CITIBANK N.A.	194,889.270	14 Dec 16				0.00	21,271.48	20,750.01	-521.47
FX DEAL TRANSACTED ON 25 OCT 2017 USD / SEK EX.RATE 0.1216335 WITH CITIBANK N.A.	-793,170.060	25 Oct 17				0.00	-96,476.04	-95,277.40	1,198.64
FX DEAL TRANSACTED ON 30 OCT 2017 USD / SEK EX.RATE 0.1195665 WITH CITIBANK N.A.	-188,367.080	30 Oct 17				0.00	-22,522.38	-22,500.19	22.19
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.119392 WITH CITIBANK N.A.	-216,865.630	31 Oct 17				0.00	-25,892.02	-25,803.05	88.97
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 DEC 2016 USD / CHF EX.RATE 0.989903 WITH CITIBANK N.A.	-134,528.490	2 Dec 16				0.00	-133,170.15	-133,058.20	111.95
FX DEAL TRANSACTED ON 03 AUG 2017 CHF / USD EX.RATE 0.9696 WITH CITIBANK N.A.	7,627.570	3 Aug 17				0.00	7,866.72	7,839.63	-27.09
FX DEAL TRANSACTED ON 04 APR 2017 CHF / USD EX.RATE 1.00257 WITH CITIBANK N.A.	26,580.420	4 Apr 17				0.00	26,512.28	26,474.52	-37.76
FX DEAL TRANSACTED ON 04 AUG 2017 CHF / USD EX.RATE 0.97387 WITH CITIBANK N.A.	5,695.380	4 Aug 17				0.00	5,848.19	5,857.03	8.84

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 05 JUL 2017 CHF / USD EX.RATE 0.96479 WITH CITIBANK N.A.	90,334.030	5 Jul 17				0.00	93,630.77	93,809.68	178.91
FX DEAL TRANSACTED ON 06 JAN 2017 CHF / USD EX.RATE 1.01672 WITH CITIBANK N.A.	68,281.590	6 Jan 17				0.00	67,158.70	67,166.62	7.92
FX DEAL TRANSACTED ON 06 SEP 2017 CHF / USD EX.RATE 0.9573 WITH CITIBANK N.A.	63,695.400	6 Sep 17				0.00	66,536.51	66,857.77	321.26
FX DEAL TRANSACTED ON 07 AUG 2017 CHF / USD EX.RATE 0.97333 WITH CITIBANK N.A.	15,316.260	7 Aug 17				0.00	15,735.94	15,689.67	-46.27
FX DEAL TRANSACTED ON 11 OCT 2017 CHF / USD EX.RATE 0.97378 WITH CITIBANK N.A.	51,411.140	11 Oct 17				0.00	52,795.44	52,667.25	-128.19
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CHF EX.RATE 1.0492299 WITH CITIBANK N.A.	-164,688.910	11 Sep 17				0.00	-172,796.52	-171,613.52	1,183.00
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.96907 WITH CITIBANK N.A.	3,898.980	12 Jun 17				0.00	4,023.42	4,026.83	3.41
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CHF EX.RATE 1.0419163 WITH CITIBANK N.A.	-213,326.720	12 Sep 17				0.00	-222,268.59	-221,465.58	803.01
FX DEAL TRANSACTED ON 13 DEC 2016 CHF / USD EX.RATE 1.01229 WITH CITIBANK N.A.	11,574.790	13 Dec 16				0.00	11,434.26	11,461.32	27.06
FX DEAL TRANSACTED ON 13 JUN 2017 CHF / USD EX.RATE 0.96857 WITH CITIBANK N.A.	3,902.750	13 Jun 17				0.00	4,029.39	4,038.44	9.05
FX DEAL TRANSACTED ON 15 AUG 2017 CHF / USD EX.RATE 0.97247 WITH CITIBANK N.A.	10,020.010	15 Aug 17				0.00	10,303.67	10,273.77	-29.90
FX DEAL TRANSACTED ON 15 DEC 2016 USD / CHF EX.RATE 0.9702991 WITH CITIBANK N.A.	-9,036.760	15 Dec 16				0.00	-8,768.36	-8,781.23	-12.87
FX DEAL TRANSACTED ON 16 DEC 2016 USD / CHF EX.RATE 0.9752197 WITH CITIBANK N.A.	-18,188.040	16 Dec 16				0.00	-17,737.33	-17,764.36	-27.03

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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
CITIBANK N.A.									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / CHF EX.RATE 0.977412 WITH CITIBANK N.A.	-12,354.620	19 Dec 16				0.00	-12,075.55	-12,003.52	72.03
FX DEAL TRANSACTED ON 19 JUL 2017 USD / CHF EX.RATE 1.0473617 WITH CITIBANK N.A.	-29,585.240	19 Jul 17				0.00	-30,986.45	-31,098.17	-111.72
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CHF EX.RATE 1.0511931 WITH CITIBANK N.A.	-39,137.870	20 Jul 17				0.00	-41,141.46	-41,308.64	-167.18
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CHF EX.RATE 1.0563232 WITH CITIBANK N.A.	-8,979.110	21 Jul 17				0.00	-9,484.84	-9,491.66	-6.82
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0524765 WITH CITIBANK N.A.	-33,355.760	25 Jul 17				0.00	-35,106.15	-34,785.44	320.71
FX DEAL TRANSACTED ON 26 APR 2017 CHF / USD EX.RATE 0.99573 WITH CITIBANK N.A.	34,710.620	26 Apr 17				0.00	34,859.47	34,897.32	37.85
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CHF EX.RATE 1.0376566 WITH CITIBANK N.A.	-18,376.660	27 Jul 17				0.00	-19,068.66	-18,970.44	98.22
FX DEAL TRANSACTED ON 27 JUN 2017 CHF / USD EX.RATE 0.96279 WITH CITIBANK N.A.	4,173.460	27 Jun 17				0.00	4,334.76	4,346.45	11.69
FX DEAL TRANSACTED ON 28 JUL 2017 CHF / USD EX.RATE 0.96865 WITH CITIBANK N.A.	467.220	28 Jul 17				0.00	482.34	483.82	1.48
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CHF EX.RATE 1.0336879 WITH CITIBANK N.A.	-40,932.100	31 Jul 17				0.00	-42,311.02	-42,315.83	-4.81
Turkish lira - TRY									
FX DEAL TRANSACTED ON 03 JAN 2017 TRY / USD EX.RATE 3.587115 WITH CITIBANK N.A.	13,146.570	3 Jan 17				0.00	3,664.94	3,680.40	15.46
FX DEAL TRANSACTED ON 09 JAN 2017 TRY / USD EX.RATE 3.710135 WITH CITIBANK N.A.	5,985.990	9 Jan 17				0.00	1,613.42	1,589.02	-24.40

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CITIBANK N.A.									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 11 JAN 2017 TRY / USD EX.RATE 3.880615 WITH CITIBANK N.A.	89,885.920	11 Jan 17				0.00	23,162.80	23,890.26	727.46
FX DEAL TRANSACTED ON 16 DEC 2016 TRY / GBP EX.RATE 4.363831 WITH CITIBANK N.A.	5,274.560	16 Dec 16				0.00	1,504.48	1,503.80	-0.68
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2017 EUR / USD EX.RATE 0.8472997 WITH CITIBANK N.A.	-60,664.080	1 Aug 17				0.00	-60,664.08	-60,664.08	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 GBP / USD EX.RATE 0.7568192 WITH CITIBANK N.A.	-393,753.240	1 Aug 17				0.00	-393,753.24	-393,753.24	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 JPY / USD EX.RATE 110.2051 WITH CITIBANK N.A.	-13,275.730	1 Aug 17				0.00	-13,275.73	-13,275.73	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 MXN / USD EX.RATE 17.8729 WITH CITIBANK N.A.	-9,791.640	1 Aug 17				0.00	-9,791.64	-9,791.64	0.00
FX DEAL TRANSACTED ON 01 AUG 2017 USD / GBP EX.RATE 1.3227583 WITH CITIBANK N.A.	394,181.970	1 Aug 17				0.00	394,181.97	394,181.97	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 HUF / USD EX.RATE 295.56 WITH CITIBANK N.A.	-3,080.770	1 Dec 16				0.00	-3,080.77	-3,080.77	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 JPY / USD EX.RATE 114.4525 WITH CITIBANK N.A.	-64,443.630	1 Dec 16				0.00	-64,443.63	-64,443.63	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 SEK / USD EX.RATE 9.2581 WITH CITIBANK N.A.	-21,212.580	1 Dec 16				0.00	-21,212.58	-21,212.58	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 USD / EUR EX.RATE 1.06234 WITH CITIBANK N.A.	11,138.690	1 Dec 16				0.00	11,138.69	11,138.69	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 USD / GBP EX.RATE 1.25793 WITH CITIBANK N.A.	149,282.650	1 Dec 16				0.00	149,282.65	149,282.65	0.00

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CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2017 GBP / USD EX.RATE 0.7917155 WITH CITIBANK N.A.	-383,976.320	1 Feb 17				0.00	-383,976.32	-383,976.32	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 JPY / USD EX.RATE 113.8113 WITH CITIBANK N.A.	-18,081.960	1 Feb 17				0.00	-18,081.96	-18,081.96	0.00
FX DEAL TRANSACTED ON 01 FEB 2017 USD / GBP EX.RATE 1.2636878 WITH CITIBANK N.A.	384,161.090	1 Feb 17				0.00	384,161.09	384,161.09	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 EUR / USD EX.RATE 0.9464051 WITH CITIBANK N.A.	-85,054.870	1 Mar 17				0.00	-85,054.87	-85,054.87	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 GBP / USD EX.RATE 0.8121366 WITH CITIBANK N.A.	-969.970	1 Mar 17				0.00	-969.97	-969.97	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / AUD EX.RATE 0.7649 WITH CITIBANK N.A.	52,022.680	1 Mar 17				0.00	52,022.68	52,022.68	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	217,320.960	1 Mar 17				0.00	217,320.96	217,320.96	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	238,160.610	1 Mar 17				0.00	238,160.61	238,160.61	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / COP EX.RATE 0.0003406 WITH CITIBANK N.A.	287,957.100	1 Mar 17				0.00	287,957.10	287,957.10	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / NOK EX.RATE 0.1189939 WITH CITIBANK N.A.	7,445.660	1 Mar 17				0.00	7,445.66	7,445.66	0.00
FX DEAL TRANSACTED ON 01 MAR 2017 USD / SEK EX.RATE 0.1106651 WITH CITIBANK N.A.	6,429.160	1 Mar 17				0.00	6,429.16	6,429.16	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 EUR / USD EX.RATE 0.8597927 WITH CITIBANK N.A.	-82,101.190	1 Nov 17				0.00	-82,101.19	-82,101.19	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 GBP / USD EX.RATE 0.7514584 WITH CITIBANK N.A.	-389,908.460	1 Nov 17				0.00	-389,908.46	-389,908.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 NOV 2017 JPY / USD EX.RATE 113.9654 WITH CITIBANK N.A.	-137,187.110	1 Nov 17				0.00	-137,187.11	-137,187.11	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / EUR EX.RATE 1.16273 WITH CITIBANK N.A.	14,700.920	1 Nov 17				0.00	14,700.92	14,700.92	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / GBP EX.RATE 1.3318716 WITH CITIBANK N.A.	390,238.380	1 Nov 17				0.00	390,238.38	390,238.38	0.00
FX DEAL TRANSACTED ON 01 NOV 2017 USD / MXN EX.RATE 0.0523741 WITH CITIBANK N.A.	1,018.360	1 Nov 17				0.00	1,018.36	1,018.36	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 EUR / USD EX.RATE 0.842673 WITH CITIBANK N.A.	-73,936.660	1 Sep 17				0.00	-73,936.66	-73,936.66	0.00
FX DEAL TRANSACTED ON 01 SEP 2017 USD / JPY EX.RATE 0.009072 WITH CITIBANK N.A.	36,767.110	1 Sep 17				0.00	36,767.11	36,767.11	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 CAD / USD EX.RATE 1.2563554 WITH CITIBANK N.A.	-51,955.280	2 Aug 17				0.00	-51,955.28	-51,955.28	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 EUR / USD EX.RATE 0.8449936 WITH CITIBANK N.A.	-66,272.690	2 Aug 17				0.00	-66,272.69	-66,272.69	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / EUR EX.RATE 1.1854421 WITH CITIBANK N.A.	66,384.760	2 Aug 17				0.00	66,384.76	66,384.76	0.00
FX DEAL TRANSACTED ON 02 AUG 2017 USD / SEK EX.RATE 0.1234763 WITH CITIBANK N.A.	19,904.030	2 Aug 17				0.00	19,904.03	19,904.03	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 AUD / USD EX.RATE 1.3443932 WITH CITIBANK N.A.	-22,648.650	2 Dec 16				0.00	-22,648.65	-22,648.65	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 EUR / USD EX.RATE 0.9369437 WITH CITIBANK N.A.	-239,531.690	2 Dec 16				0.00	-239,531.69	-239,531.69	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 USD / CAD EX.RATE 0.7527643 WITH CITIBANK N.A.	7,988.630	2 Dec 16				0.00	7,988.63	7,988.63	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2016 USD / CHF EX.RATE 0.989903 WITH CITIBANK N.A.	133,170.150	2 Dec 16				0.00	133,170.15	133,170.15	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 USD / EUR EX.RATE 1.06733 WITH CITIBANK N.A.	16,372.480	2 Dec 16				0.00	16,372.48	16,372.48	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 USD / JPY EX.RATE 0.0087855 WITH CITIBANK N.A.	16,436.490	2 Dec 16				0.00	16,436.49	16,436.49	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 JPY / USD EX.RATE 112.5291 WITH CITIBANK N.A.	-63,253.400	2 Feb 17				0.00	-63,253.40	-63,253.40	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / EUR EX.RATE 1.07742 WITH CITIBANK N.A.	77,847.780	2 Feb 17				0.00	77,847.78	77,847.78	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 EUR / USD EX.RATE 0.8871619 WITH CITIBANK N.A.	-392.740	2 Jun 17				0.00	-392.74	-392.74	0.00
FX DEAL TRANSACTED ON 02 JUN 2017 USD / JPY EX.RATE 0.0090285 WITH CITIBANK N.A.	2,707.840	2 Jun 17				0.00	2,707.84	2,707.84	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 EUR / USD EX.RATE 0.9516287 WITH CITIBANK N.A.	-168,514.090	2 Mar 17				0.00	-168,514.09	-168,514.09	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / NOK EX.RATE 0.1179359 WITH CITIBANK N.A.	3,997.300	2 Mar 17				0.00	3,997.30	3,997.30	0.00
FX DEAL TRANSACTED ON 02 MAR 2017 USD / SEK EX.RATE 0.1101757 WITH CITIBANK N.A.	2,146.750	2 Mar 17				0.00	2,146.75	2,146.75	0.00
FX DEAL TRANSACTED ON 02 MAY 2017 USD / DKK EX.RATE 0.1467171 WITH CITIBANK N.A.	20,397.520	2 May 17				0.00	20,397.52	20,397.52	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 DKK / USD EX.RATE 6.33775 WITH CITIBANK N.A.	-45,122.180	2 Oct 17				0.00	-45,122.18	-45,122.18	0.00
FX DEAL TRANSACTED ON 02 OCT 2017 GBP / USD EX.RATE 0.7517903 WITH CITIBANK N.A.	-389,736.350	2 Oct 17				0.00	-389,736.35	-389,736.35	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 OCT 2017 USD / GBP EX.RATE 1.331497 WITH CITIBANK N.A.	390,128.620	2 Oct 17				0.00	390,128.62	390,128.62	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 CHF / USD EX.RATE 0.9696 WITH CITIBANK N.A.	-7,866.720	3 Aug 17				0.00	-7,866.72	-7,866.72	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 JPY / USD EX.RATE 110.0356 WITH CITIBANK N.A.	-73,862.270	3 Aug 17				0.00	-73,862.27	-73,862.27	0.00
FX DEAL TRANSACTED ON 03 AUG 2017 USD / GBP EX.RATE 1.31376 WITH CITIBANK N.A.	106,229.280	3 Aug 17				0.00	106,229.28	106,229.28	0.00
FX DEAL TRANSACTED ON 03 FEB 2017 EUR / USD EX.RATE 0.9267154 WITH CITIBANK N.A.	-88,848.030	3 Feb 17				0.00	-88,848.03	-88,848.03	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 TRY / USD EX.RATE 3.587115 WITH CITIBANK N.A.	-3,664.940	3 Jan 17				0.00	-3,664.94	-3,664.94	0.00
FX DEAL TRANSACTED ON 03 JAN 2017 USD / EUR EX.RATE 1.04263 WITH CITIBANK N.A.	23,264.290	3 Jan 17				0.00	23,264.29	23,264.29	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 MXN / USD EX.RATE 18.2298 WITH CITIBANK N.A.	-7,620.070	3 Jul 17				0.00	-7,620.07	-7,620.07	0.00
FX DEAL TRANSACTED ON 03 JUL 2017 USD / EUR EX.RATE 1.13627 WITH CITIBANK N.A.	105,126.950	3 Jul 17				0.00	105,126.95	105,126.95	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 EUR / USD EX.RATE 0.946414 WITH CITIBANK N.A.	-36,741.100	3 Mar 17				0.00	-36,741.10	-36,741.10	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / AUD EX.RATE 0.75745 WITH CITIBANK N.A.	23,605.970	3 Mar 17				0.00	23,605.97	23,605.97	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / CAD EX.RATE 0.7465651 WITH CITIBANK N.A.	6,704.560	3 Mar 17				0.00	6,704.56	6,704.56	0.00
FX DEAL TRANSACTED ON 03 MAR 2017 USD / NOK EX.RATE 0.1180734 WITH CITIBANK N.A.	1,833.510	3 Mar 17				0.00	1,833.51	1,833.51	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 MAR 2017 USD / SEK EX.RATE 0.110794 WITH CITIBANK N.A.	2,682.160	3 Mar 17				0.00	2,682.16	2,682.16	0.00
FX DEAL TRANSACTED ON 03 MAY 2017 CAD / USD EX.RATE 1.37216 WITH CITIBANK N.A.	-12,605.370	3 May 17				0.00	-12,605.37	-12,605.37	0.00
FX DEAL TRANSACTED ON 03 OCT 2017 SEK / USD EX.RATE 8.12853 WITH CITIBANK N.A.	-30,276.690	3 Oct 17				0.00	-30,276.69	-30,276.69	0.00
FX DEAL TRANSACTED ON 04 APR 2017 CHF / USD EX.RATE 1.00257 WITH CITIBANK N.A.	-26,512.280	4 Apr 17				0.00	-26,512.28	-26,512.28	0.00
FX DEAL TRANSACTED ON 04 APR 2017 EUR / USD EX.RATE 0.9382535 WITH CITIBANK N.A.	-15,022.010	4 Apr 17				0.00	-15,022.01	-15,022.01	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 CHF / USD EX.RATE 0.97387 WITH CITIBANK N.A.	-5,848.190	4 Aug 17				0.00	-5,848.19	-5,848.19	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 JPY / USD EX.RATE 110.6245 WITH CITIBANK N.A.	-36,033.490	4 Aug 17				0.00	-36,033.49	-36,033.49	0.00
FX DEAL TRANSACTED ON 04 AUG 2017 MXN / USD EX.RATE 17.878 WITH CITIBANK N.A.	-54,072.670	4 Aug 17				0.00	-54,072.67	-54,072.67	0.00
FX DEAL TRANSACTED ON 04 JAN 2017 EUR / USD EX.RATE 0.9547086 WITH CITIBANK N.A.	-56,510.480	4 Jan 17				0.00	-56,510.48	-56,510.48	0.00
FX DEAL TRANSACTED ON 04 OCT 2017 USD / EUR EX.RATE 1.17581 WITH CITIBANK N.A.	69,871.270	4 Oct 17				0.00	69,871.27	69,871.27	0.00
FX DEAL TRANSACTED ON 05 APR 2017 INR / USD EX.RATE 65.53333 WITH CITIBANK N.A.	-81,745.280	5 Apr 17				0.00	-81,745.28	-81,745.28	0.00
FX DEAL TRANSACTED ON 05 APR 2017 JPY / USD EX.RATE 111.3012 WITH CITIBANK N.A.	-33,864.020	5 Apr 17				0.00	-33,864.02	-33,864.02	0.00
FX DEAL TRANSACTED ON 05 APR 2017 USD / INR EX.RATE 0.0153563 WITH CITIBANK N.A.	82,264.130	5 Apr 17				0.00	82,264.13	82,264.13	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 DEC 2016 HKD / USD EX.RATE 7.75531 WITH CITIBANK N.A.	-20,231.320	5 Dec 16				0.00	-20,231.32	-20,231.32	0.00
FX DEAL TRANSACTED ON 05 DEC 2016 SEK / USD EX.RATE 9.11599 WITH CITIBANK N.A.	-7,013.790	5 Dec 16				0.00	-7,013.79	-7,013.79	0.00
FX DEAL TRANSACTED ON 05 DEC 2016 USD / GBP EX.RATE 1.26997 WITH CITIBANK N.A.	40,168.910	5 Dec 16				0.00	40,168.91	40,168.91	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 EUR / USD EX.RATE 0.9439573 WITH CITIBANK N.A.	-56,376.050	5 Jan 17				0.00	-56,376.05	-56,376.05	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 GBP / USD EX.RATE 0.8055551 WITH CITIBANK N.A.	-30,806.520	5 Jan 17				0.00	-30,806.52	-30,806.52	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 JPY / USD EX.RATE 115.9893 WITH CITIBANK N.A.	-5,169.710	5 Jan 17				0.00	-5,169.71	-5,169.71	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / CAD EX.RATE 0.7524704 WITH CITIBANK N.A.	15,905.940	5 Jan 17				0.00	15,905.94	15,905.94	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 CHF / USD EX.RATE 0.96479 WITH CITIBANK N.A.	-93,630.770	5 Jul 17				0.00	-93,630.77	-93,630.77	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 EUR / USD EX.RATE 0.8833442 WITH CITIBANK N.A.	-2,754.820	5 Jul 17				0.00	-2,754.82	-2,754.82	0.00
FX DEAL TRANSACTED ON 05 JUL 2017 USD / GBP EX.RATE 1.29226 WITH CITIBANK N.A.	89,802.390	5 Jul 17				0.00	89,802.39	89,802.39	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 JPY / USD EX.RATE 110.55587 WITH CITIBANK N.A.	-3,935.990	5 Jun 17				0.00	-3,935.99	-3,935.99	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 GBP / USD EX.RATE 0.7618336 WITH CITIBANK N.A.	-4,218.490	5 Oct 17				0.00	-4,218.49	-4,218.49	0.00
FX DEAL TRANSACTED ON 05 OCT 2017 USD / JPY EX.RATE 0.0088853 WITH CITIBANK N.A.	7,931.300	5 Oct 17				0.00	7,931.30	7,931.30	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 SEP 2017 EUR / USD EX.RATE 0.8392994 WITH CITIBANK N.A.	-52,806.010	5 Sep 17				0.00	-52,806.01	-52,806.01	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 ILS / USD EX.RATE 3.567852 WITH CITIBANK N.A.	-10,850.510	5 Sep 17				0.00	-10,850.51	-10,850.51	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 ILS / USD EX.RATE 3.5679 WITH CITIBANK N.A.	-2,114.080	5 Sep 17				0.00	-2,114.08	-2,114.08	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091589 WITH CITIBANK N.A.	11,979.150	5 Sep 17				0.00	11,979.15	11,979.15	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.0091592 WITH CITIBANK N.A.	12,006.410	5 Sep 17				0.00	12,006.41	12,006.41	0.00
FX DEAL TRANSACTED ON 06 APR 2017 USD / COP EX.RATE 0.0003489 WITH CITIBANK N.A.	237,507.230	6 Apr 17				0.00	237,507.23	237,507.23	0.00
FX DEAL TRANSACTED ON 06 DEC 2016 EUR / USD EX.RATE 0.9341953 WITH CITIBANK N.A.	-46,137.310	6 Dec 16				0.00	-46,137.31	-46,137.31	0.00
FX DEAL TRANSACTED ON 06 DEC 2016 HKD / USD EX.RATE 7.75587 WITH CITIBANK N.A.	-4,368.660	6 Dec 16				0.00	-4,368.66	-4,368.66	0.00
FX DEAL TRANSACTED ON 06 DEC 2016 JPY / USD EX.RATE 113.8859 WITH CITIBANK N.A.	-9,660.040	6 Dec 16				0.00	-9,660.04	-9,660.04	0.00
FX DEAL TRANSACTED ON 06 DEC 2016 USD / ZAR EX.RATE 0.0733625 WITH CITIBANK N.A.	3,284.820	6 Dec 16				0.00	3,284.82	3,284.82	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 CHF / USD EX.RATE 1.01672 WITH CITIBANK N.A.	-67,158.700	6 Jan 17				0.00	-67,158.70	-67,158.70	0.00
FX DEAL TRANSACTED ON 06 JAN 2017 EUR / USD EX.RATE 0.9487846 WITH CITIBANK N.A.	-22,874.600	6 Jan 17				0.00	-22,874.60	-22,874.60	0.00
FX DEAL TRANSACTED ON 06 JUL 2017 USD / ARS EX.RATE 0.0578035 WITH CITIBANK N.A.	111,087.340	6 Jul 17				0.00	111,087.34	111,087.34	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2017 JPY / USD EX.RATE 109.55801 WITH CITIBANK N.A.	-3,937.470	6 Jun 17				0.00	-3,937.47	-3,937.47	0.00
FX DEAL TRANSACTED ON 06 JUN 2017 USD / NOK EX.RATE 0.1181253 WITH CITIBANK N.A.	35,755.650	6 Jun 17				0.00	35,755.65	35,755.65	0.00
FX DEAL TRANSACTED ON 06 MAR 2017 CAD / USD EX.RATE 1.338611 WITH CITIBANK N.A.	-4,744.550	6 Mar 17				0.00	-4,744.55	-4,744.55	0.00
FX DEAL TRANSACTED ON 06 OCT 2017 USD / EUR EX.RATE 1.17249 WITH CITIBANK N.A.	86,754.080	6 Oct 17				0.00	86,754.08	86,754.08	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 CHF / USD EX.RATE 0.9573 WITH CITIBANK N.A.	-66,536.510	6 Sep 17				0.00	-66,536.51	-66,536.51	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 USD / AUD EX.RATE 0.79671 WITH CITIBANK N.A.	31,888.900	6 Sep 17				0.00	31,888.90	31,888.90	0.00
FX DEAL TRANSACTED ON 07 APR 2017 INR / USD EX.RATE 64.3928 WITH CITIBANK N.A.	-83,193.160	7 Apr 17				0.00	-83,193.16	-83,193.16	0.00
FX DEAL TRANSACTED ON 07 AUG 2017 CHF / USD EX.RATE 0.97333 WITH CITIBANK N.A.	-15,735.940	7 Aug 17				0.00	-15,735.94	-15,735.94	0.00
FX DEAL TRANSACTED ON 07 DEC 2016 CAD / USD EX.RATE 1.328616 WITH CITIBANK N.A.	-6,102.680	7 Dec 16				0.00	-6,102.68	-6,102.68	0.00
FX DEAL TRANSACTED ON 07 DEC 2016 EUR / USD EX.RATE 0.9298693 WITH CITIBANK N.A.	-31.900	7 Dec 16				0.00	-31.90	-31.90	0.00
FX DEAL TRANSACTED ON 07 DEC 2016 SEK / USD EX.RATE 9.08334 WITH CITIBANK N.A.	-28,260.090	7 Dec 16				0.00	-28,260.09	-28,260.09	0.00
FX DEAL TRANSACTED ON 07 DEC 2016 USD / NZD EX.RATE 0.71458 WITH CITIBANK N.A.	6,410.090	7 Dec 16				0.00	6,410.09	6,410.09	0.00
FX DEAL TRANSACTED ON 07 FEB 2017 USD / EUR EX.RATE 1.07002 WITH CITIBANK N.A.	4,963.460	7 Feb 17				0.00	4,963.46	4,963.46	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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JUL 2017 USD / ARS EX.RATE 0.0583143 WITH CITIBANK N.A.	95,510.230	7 Jul 17				0.00	95,510.23	95,510.23	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / HKD EX.RATE 0.1280169 WITH CITIBANK N.A.	113,716.980	7 Jul 17				0.00	113,716.98	113,716.98	0.00
FX DEAL TRANSACTED ON 07 JUL 2017 USD / JPY EX.RATE 0.0087823 WITH CITIBANK N.A.	87,178.510	7 Jul 17				0.00	87,178.51	87,178.51	0.00
FX DEAL TRANSACTED ON 07 JUN 2017 USD / NOK EX.RATE 0.117876 WITH CITIBANK N.A.	14,662.060	7 Jun 17				0.00	14,662.06	14,662.06	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 COP / USD EX.RATE 3000.0 WITH CITIBANK N.A.	-109,648.260	7 Mar 17				0.00	-109,648.26	-109,648.26	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / EUR EX.RATE 1.05838 WITH CITIBANK N.A.	33,447.070	7 Mar 17				0.00	33,447.07	33,447.07	0.00
FX DEAL TRANSACTED ON 07 MAR 2017 USD / SEK EX.RATE 0.1111876 WITH CITIBANK N.A.	8,124.580	7 Mar 17				0.00	8,124.58	8,124.58	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 GBP / USD EX.RATE 0.7605257 WITH CITIBANK N.A.	-53,910.080	7 Nov 17				0.00	-53,910.08	-53,910.08	0.00
FX DEAL TRANSACTED ON 07 NOV 2017 USD / GBP EX.RATE 1.3157222 WITH CITIBANK N.A.	53,944.610	7 Nov 17				0.00	53,944.61	53,944.61	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 GBP / USD EX.RATE 0.7646137 WITH CITIBANK N.A.	-16,233.450	7 Sep 17				0.00	-16,233.45	-16,233.45	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 RUB / USD EX.RATE 57.6985 WITH CITIBANK N.A.	-499,448.220	7 Sep 17				0.00	-499,448.22	-499,448.22	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / JPY EX.RATE 0.0091884 WITH CITIBANK N.A.	31,281.960	7 Sep 17				0.00	31,281.96	31,281.96	0.00
FX DEAL TRANSACTED ON 07 SEP 2017 USD / RUB EX.RATE 0.0175408 WITH CITIBANK N.A.	505,479.970	7 Sep 17				0.00	505,479.97	505,479.97	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 AUG 2017 USD / HKD EX.RATE 0.1278086 WITH CITIBANK N.A.	40,244.480	8 Aug 17				0.00	40,244.48	40,244.48	0.00
FX DEAL TRANSACTED ON 08 DEC 2016 SEK / USD EX.RATE 9.14822 WITH CITIBANK N.A.	-29,213.420	8 Dec 16				0.00	-29,213.42	-29,213.42	0.00
FX DEAL TRANSACTED ON 08 DEC 2016 USD / DKK EX.RATE 0.1425631 WITH CITIBANK N.A.	19,200.170	8 Dec 16				0.00	19,200.17	19,200.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2017 COP / USD EX.RATE 2891.5 WITH CITIBANK N.A.	-241,805.290	8 Feb 17				0.00	-241,805.29	-241,805.29	0.00
FX DEAL TRANSACTED ON 08 JUN 2017 USD / NOK EX.RATE 0.1177268 WITH CITIBANK N.A.	17,097.020	8 Jun 17				0.00	17,097.02	17,097.02	0.00
FX DEAL TRANSACTED ON 08 MAR 2017 BRL / USD EX.RATE 3.166 WITH CITIBANK N.A.	-108,847.220	8 Mar 17				0.00	-108,847.22	-108,847.22	0.00
FX DEAL TRANSACTED ON 09 DEC 2016 SEK / USD EX.RATE 9.17789 WITH CITIBANK N.A.	-32,601.650	9 Dec 16				0.00	-32,601.65	-32,601.65	0.00
FX DEAL TRANSACTED ON 09 DEC 2016 USD / CAD EX.RATE 0.7584928 WITH CITIBANK N.A.	202,349.200	9 Dec 16				0.00	202,349.20	202,349.20	0.00
FX DEAL TRANSACTED ON 09 DEC 2016 USD / NOK EX.RATE 0.1175295 WITH CITIBANK N.A.	8,988.340	9 Dec 16				0.00	8,988.34	8,988.34	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 DKK / USD EX.RATE 7.03676 WITH CITIBANK N.A.	-15,836.840	9 Jan 17				0.00	-15,836.84	-15,836.84	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 GBP / USD EX.RATE 0.8227135 WITH CITIBANK N.A.	-21,346.480	9 Jan 17				0.00	-21,346.48	-21,346.48	0.00
FX DEAL TRANSACTED ON 09 JAN 2017 TRY / USD EX.RATE 3.710135 WITH CITIBANK N.A.	-1,613.420	9 Jan 17				0.00	-1,613.42	-1,613.42	0.00
FX DEAL TRANSACTED ON 09 MAR 2017 JPY / USD EX.RATE 114.8171 WITH CITIBANK N.A.	-3,290.480	9 Mar 17				0.00	-3,290.48	-3,290.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 MAR 2017 USD / NOK EX.RATE 0.1166061 WITH CITIBANK N.A.	5,819.810	9 Mar 17				0.00	5,819.81	5,819.81	0.00
FX DEAL TRANSACTED ON 09 NOV 2017 USD / MXN EX.RATE 0.0522641 WITH CITIBANK N.A.	5,390.000	9 Nov 17				0.00	5,390.00	5,390.00	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 GBP / USD EX.RATE 0.7705288 WITH CITIBANK N.A.	-17,025.620	10 Aug 17				0.00	-17,025.62	-17,025.62	0.00
FX DEAL TRANSACTED ON 10 AUG 2017 USD / AUD EX.RATE 0.7886 WITH CITIBANK N.A.	46,777.520	10 Aug 17				0.00	46,777.52	46,777.52	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 RUB / USD EX.RATE 58.59 WITH CITIBANK N.A.	-464,696.200	10 Feb 17				0.00	-464,696.20	-464,696.20	0.00
FX DEAL TRANSACTED ON 10 FEB 2017 USD / RUB EX.RATE 0.0167813 WITH CITIBANK N.A.	456,897.980	10 Feb 17				0.00	456,897.98	456,897.98	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 DKK / USD EX.RATE 7.0415 WITH CITIBANK N.A.	-8,448.520	10 Jan 17				0.00	-8,448.52	-8,448.52	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 EUR / USD EX.RATE 0.9467545 WITH CITIBANK N.A.	-13,232.310	10 Jan 17				0.00	-13,232.31	-13,232.31	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 RUB / USD EX.RATE 60.15 WITH CITIBANK N.A.	-586,271.610	10 Jan 17				0.00	-586,271.61	-586,271.61	0.00
FX DEAL TRANSACTED ON 10 JAN 2017 USD / RUB EX.RATE 0.0165248 WITH CITIBANK N.A.	582,735.480	10 Jan 17				0.00	582,735.48	582,735.48	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 SEK / USD EX.RATE 8.43824 WITH CITIBANK N.A.	-29,427.870	10 Jul 17				0.00	-29,427.87	-29,427.87	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / JPY EX.RATE 0.008755 WITH CITIBANK N.A.	97,424.670	10 Jul 17				0.00	97,424.67	97,424.67	0.00
FX DEAL TRANSACTED ON 10 MAY 2017 USD / AUD EX.RATE 0.73866 WITH CITIBANK N.A.	7,694.300	10 May 17				0.00	7,694.30	7,694.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 10 MAY 2017 USD / ZAR EX.RATE 0.0741818 WITH CITIBANK N.A.	23,707.160	10 May 17				0.00	23,707.16	23,707.16	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 CAD / USD EX.RATE 1.251278 WITH CITIBANK N.A.	-310,635.780	10 Oct 17				0.00	-310,635.78	-310,635.78	0.00
FX DEAL TRANSACTED ON 11 AUG 2017 USD / AUD EX.RATE 0.78815 WITH CITIBANK N.A.	33,375.610	11 Aug 17				0.00	33,375.61	33,375.61	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 DKK / USD EX.RATE 7.0617 WITH CITIBANK N.A.	-6,979.030	11 Jan 17				0.00	-6,979.03	-6,979.03	0.00
FX DEAL TRANSACTED ON 11 JAN 2017 TRY / USD EX.RATE 3.880615 WITH CITIBANK N.A.	-23,162.800	11 Jan 17				0.00	-23,162.80	-23,162.80	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / AUD EX.RATE 0.76104 WITH CITIBANK N.A.	12,712.120	11 Jul 17				0.00	12,712.12	12,712.12	0.00
FX DEAL TRANSACTED ON 11 JUL 2017 USD / GBP EX.RATE 1.28445 WITH CITIBANK N.A.	27,486.290	11 Jul 17				0.00	27,486.29	27,486.29	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 AUD / USD EX.RATE 1.3582527 WITH CITIBANK N.A.	-19,894.420	11 May 17				0.00	-19,894.42	-19,894.42	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / CAD EX.RATE 0.7285651 WITH CITIBANK N.A.	45,240.340	11 May 17				0.00	45,240.34	45,240.34	0.00
FX DEAL TRANSACTED ON 11 MAY 2017 USD / EUR EX.RATE 1.08691 WITH CITIBANK N.A.	25,927.690	11 May 17				0.00	25,927.69	25,927.69	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 CHF / USD EX.RATE 0.97378 WITH CITIBANK N.A.	-52,795.440	11 Oct 17				0.00	-52,795.44	-52,795.44	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 SEK / USD EX.RATE 8.05512 WITH CITIBANK N.A.	-16,961.830	11 Oct 17				0.00	-16,961.83	-16,961.83	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / ARS EX.RATE 0.057376 WITH CITIBANK N.A.	73,372.410	11 Oct 17				0.00	73,372.41	73,372.41	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 SEP 2017 USD / CHF EX.RATE 1.0492299 WITH CITIBANK N.A.	172,796.520	11 Sep 17				0.00	172,796.52	172,796.52	0.00
FX DEAL TRANSACTED ON 12 APR 2017 JPY / USD EX.RATE 109.5508 WITH CITIBANK N.A.	-26,468.090	12 Apr 17				0.00	-26,468.09	-26,468.09	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 SEK / USD EX.RATE 9.17129 WITH CITIBANK N.A.	-11,320.060	12 Dec 16				0.00	-11,320.06	-11,320.06	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CAD EX.RATE 0.7616808 WITH CITIBANK N.A.	59,981.130	12 Dec 16				0.00	59,981.13	59,981.13	0.00
FX DEAL TRANSACTED ON 12 JAN 2017 USD / CAD EX.RATE 0.7636677 WITH CITIBANK N.A.	18,066.440	12 Jan 17				0.00	18,066.44	18,066.44	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 GBP / USD EX.RATE 0.7754463 WITH CITIBANK N.A.	-11,788.190	12 Jul 17				0.00	-11,788.19	-11,788.19	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 CHF / USD EX.RATE 0.96907 WITH CITIBANK N.A.	-4,023.420	12 Jun 17				0.00	-4,023.42	-4,023.42	0.00
FX DEAL TRANSACTED ON 12 MAY 2017 JPY / USD EX.RATE 113.4109 WITH CITIBANK N.A.	-22,473.620	12 May 17				0.00	-22,473.62	-22,473.62	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 DKK / USD EX.RATE 6.28496 WITH CITIBANK N.A.	-78,545.330	12 Oct 17				0.00	-78,545.33	-78,545.33	0.00
FX DEAL TRANSACTED ON 12 OCT 2017 USD / EUR EX.RATE 1.18456 WITH CITIBANK N.A.	2,657.230	12 Oct 17				0.00	2,657.23	2,657.23	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 RUB / USD EX.RATE 57.5442 WITH CITIBANK N.A.	-500,787.450	12 Sep 17				0.00	-500,787.45	-500,787.45	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / CHF EX.RATE 1.0419163 WITH CITIBANK N.A.	222,268.590	12 Sep 17				0.00	222,268.59	222,268.59	0.00
FX DEAL TRANSACTED ON 12 SEP 2017 USD / RUB EX.RATE 0.0173779 WITH CITIBANK N.A.	247,680.720	12 Sep 17				0.00	247,680.72	247,680.72	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 DEC 2016 CAD / USD EX.RATE 1.311594 WITH CITIBANK N.A.	-30,553.590	13 Dec 16				0.00	-30,553.59	-30,553.59	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 CHF / USD EX.RATE 1.01229 WITH CITIBANK N.A.	-11,434.260	13 Dec 16				0.00	-11,434.26	-11,434.26	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 EUR / USD EX.RATE 0.9406807 WITH CITIBANK N.A.	-103,663.720	13 Dec 16				0.00	-103,663.72	-103,663.72	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 INR / USD EX.RATE 67.4867 WITH CITIBANK N.A.	-118,475.940	13 Dec 16				0.00	-118,475.94	-118,475.94	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 SEK / USD EX.RATE 9.16427 WITH CITIBANK N.A.	-18,335.070	13 Dec 16				0.00	-18,335.07	-18,335.07	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 USD / GBP EX.RATE 1.268 WITH CITIBANK N.A.	25,362.300	13 Dec 16				0.00	25,362.30	25,362.30	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 USD / INR EX.RATE 0.0148177 WITH CITIBANK N.A.	849,153.880	13 Dec 16				0.00	849,153.88	849,153.88	0.00
FX DEAL TRANSACTED ON 13 DEC 2016 USD / NOK EX.RATE 0.118652 WITH CITIBANK N.A.	11,233.620	13 Dec 16				0.00	11,233.62	11,233.62	0.00
FX DEAL TRANSACTED ON 13 JAN 2017 USD / EUR EX.RATE 1.0637 WITH CITIBANK N.A.	14,266.910	13 Jan 17				0.00	14,266.91	14,266.91	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 RUB / USD EX.RATE 60.8 WITH CITIBANK N.A.	-234,417.580	13 Jul 17				0.00	-234,417.58	-234,417.58	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / AUD EX.RATE 0.77227 WITH CITIBANK N.A.	9,124.180	13 Jul 17				0.00	9,124.18	9,124.18	0.00
FX DEAL TRANSACTED ON 13 JUL 2017 USD / GBP EX.RATE 1.29201 WITH CITIBANK N.A.	20,399.640	13 Jul 17				0.00	20,399.64	20,399.64	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 CHF / USD EX.RATE 0.96857 WITH CITIBANK N.A.	-4,029.390	13 Jun 17				0.00	-4,029.39	-4,029.39	0.00

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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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 JUN 2017 INR / USD EX.RATE 64.4453 WITH CITIBANK N.A.	-83,125.390	13 Jun 17				0.00	-83,125.39	-83,125.39	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / ARS EX.RATE 0.0625 WITH CITIBANK N.A.	228,303.650	13 Jun 17				0.00	228,303.65	228,303.65	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / INR EX.RATE 0.015517 WITH CITIBANK N.A.	83,125.390	13 Jun 17				0.00	83,125.39	83,125.39	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 EUR / USD EX.RATE 0.8449586 WITH CITIBANK N.A.	-4,562.080	13 Oct 17				0.00	-4,562.08	-4,562.08	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 CAD / USD EX.RATE 1.21416 WITH CITIBANK N.A.	-39,533.500	13 Sep 17				0.00	-39,533.50	-39,533.50	0.00
FX DEAL TRANSACTED ON 13 SEP 2017 USD / CAD EX.RATE 0.8238387 WITH CITIBANK N.A.	39,544.260	13 Sep 17				0.00	39,544.26	39,544.26	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9377783 WITH CITIBANK N.A.	-2,391,823.270	14 Dec 16				0.00	-2,391,823.27	-2,391,823.27	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9385177 WITH CITIBANK N.A.	-107,118.250	14 Dec 16				0.00	-107,118.25	-107,118.25	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 JPY / USD EX.RATE 114.8753 WITH CITIBANK N.A.	-19,411.280	14 Dec 16				0.00	-19,411.28	-19,411.28	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 SEK / USD EX.RATE 9.162 WITH CITIBANK N.A.	-21,271.480	14 Dec 16				0.00	-21,271.48	-21,271.48	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 USD / DKK EX.RATE 0.1431928 WITH CITIBANK N.A.	15,984.790	14 Dec 16				0.00	15,984.79	15,984.79	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 USD / EUR EX.RATE 1.06477 WITH CITIBANK N.A.	2,388,279.110	14 Dec 16				0.00	2,388,279.11	2,388,279.11	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 USD / GBP EX.RATE 1.26918 WITH CITIBANK N.A.	110,963.490	14 Dec 16				0.00	110,963.49	110,963.49	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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 DEC 2016 USD / NOK EX.RATE 0.1179453 WITH CITIBANK N.A.	10,887.250	14 Dec 16				0.00	10,887.25	10,887.25	0.00
FX DEAL TRANSACTED ON 14 FEB 2017 USD / AUD EX.RATE 0.76595 WITH CITIBANK N.A.	17,774.660	14 Feb 17				0.00	17,774.66	17,774.66	0.00
FX DEAL TRANSACTED ON 14 JUL 2017 USD / AUD EX.RATE 0.78204 WITH CITIBANK N.A.	8,629.510	14 Jul 17				0.00	8,629.51	8,629.51	0.00
FX DEAL TRANSACTED ON 14 MAR 2017 USD / AUD EX.RATE 0.75517 WITH CITIBANK N.A.	2,700.580	14 Mar 17				0.00	2,700.58	2,700.58	0.00
FX DEAL TRANSACTED ON 14 NOV 2017 USD / EUR EX.RATE 1.17917 WITH CITIBANK N.A.	12,004.680	14 Nov 17				0.00	12,004.68	12,004.68	0.00
FX DEAL TRANSACTED ON 15 AUG 2017 CHF / USD EX.RATE 0.97247 WITH CITIBANK N.A.	-10,303.670	15 Aug 17				0.00	-10,303.67	-10,303.67	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 CAD / USD EX.RATE 1.338742 WITH CITIBANK N.A.	-14,147.220	15 Dec 16				0.00	-14,147.22	-14,147.22	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 EUR / USD EX.RATE 0.9604303 WITH CITIBANK N.A.	-2,547.150	15 Dec 16				0.00	-2,547.15	-2,547.15	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 JPY / USD EX.RATE 118.2351 WITH CITIBANK N.A.	-35,419.500	15 Dec 16				0.00	-35,419.50	-35,419.50	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 USD / CHF EX.RATE 0.9702991 WITH CITIBANK N.A.	8,768.360	15 Dec 16				0.00	8,768.36	8,768.36	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 USD / DKK EX.RATE 0.140005 WITH CITIBANK N.A.	28,758.200	15 Dec 16				0.00	28,758.20	28,758.20	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 USD / NOK EX.RATE 0.1156151 WITH CITIBANK N.A.	966.370	15 Dec 16				0.00	966.37	966.37	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 RUB / USD EX.RATE 57.4259 WITH CITIBANK N.A.	-614,082.450	15 Feb 17				0.00	-614,082.45	-614,082.45	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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 FEB 2017 USD / AUD EX.RATE 0.76922 WITH CITIBANK N.A.	17,904.900	15 Feb 17				0.00	17,904.90	17,904.90	0.00
FX DEAL TRANSACTED ON 15 FEB 2017 USD / RUB EX.RATE 0.0174137 WITH CITIBANK N.A.	474,116.220	15 Feb 17				0.00	474,116.22	474,116.22	0.00
FX DEAL TRANSACTED ON 15 JUN 2017 USD / JPY EX.RATE 0.0090487 WITH CITIBANK N.A.	34,139.530	15 Jun 17				0.00	34,139.53	34,139.53	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 EUR / USD EX.RATE 0.9109957 WITH CITIBANK N.A.	-3,737.670	15 May 17				0.00	-3,737.67	-3,737.67	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 JPY / USD EX.RATE 113.4281 WITH CITIBANK N.A.	-4,596.450	15 May 17				0.00	-4,596.45	-4,596.45	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / AUD EX.RATE 0.74345 WITH CITIBANK N.A.	5,679.400	15 May 17				0.00	5,679.40	5,679.40	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / ZAR EX.RATE 0.0758318 WITH CITIBANK N.A.	1,348.910	15 May 17				0.00	1,348.91	1,348.91	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 JPY / USD EX.RATE 112.69148 WITH CITIBANK N.A.	-21,737.340	15 Nov 17				0.00	-21,737.34	-21,737.34	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 RUB / USD EX.RATE 60.775 WITH CITIBANK N.A.	-296,518.000	15 Nov 17				0.00	-296,518.00	-296,518.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2017 USD / RUB EX.RATE 0.0166168 WITH CITIBANK N.A.	299,449.670	15 Nov 17				0.00	299,449.67	299,449.67	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 CAD / USD EX.RATE 1.2708485 WITH CITIBANK N.A.	-15,246.040	16 Aug 17				0.00	-15,246.04	-15,246.04	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 HKD / USD EX.RATE 7.82155 WITH CITIBANK N.A.	-36,644.850	16 Aug 17				0.00	-36,644.85	-36,644.85	0.00
FX DEAL TRANSACTED ON 16 AUG 2017 USD / AUD EX.RATE 0.7917 WITH CITIBANK N.A.	13,756.310	16 Aug 17				0.00	13,756.31	13,756.31	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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 AUG 2017 USD / INR EX.RATE 0.0155659 WITH CITIBANK N.A.	83,387.400	16 Aug 17				0.00	83,387.40	83,387.40	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 CAD / USD EX.RATE 1.338235 WITH CITIBANK N.A.	-8,755.280	16 Dec 16				0.00	-8,755.28	-8,755.28	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 EUR / USD EX.RATE 0.9573867 WITH CITIBANK N.A.	-57,509.610	16 Dec 16				0.00	-57,509.61	-57,509.61	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 JPY / USD EX.RATE 118.1638 WITH CITIBANK N.A.	-31,240.350	16 Dec 16				0.00	-31,240.35	-31,240.35	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 USD / CHF EX.RATE 0.9752197 WITH CITIBANK N.A.	17,737.330	16 Dec 16				0.00	17,737.33	17,737.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 USD / DKK EX.RATE 0.1405659 WITH CITIBANK N.A.	32,360.770	16 Dec 16				0.00	32,360.77	32,360.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2016 USD / NOK EX.RATE 0.1151442 WITH CITIBANK N.A.	4,799.010	16 Dec 16				0.00	4,799.01	4,799.01	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 AUD / USD EX.RATE 1.2975453 WITH CITIBANK N.A.	-3,228.000	16 Feb 17				0.00	-3,228.00	-3,228.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 EUR / USD EX.RATE 0.9433912 WITH CITIBANK N.A.	-103,880.560	16 Jan 17				0.00	-103,880.56	-103,880.56	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / EUR EX.RATE 1.05933 WITH CITIBANK N.A.	103,814.340	16 Jan 17				0.00	103,814.34	103,814.34	0.00
FX DEAL TRANSACTED ON 16 JAN 2017 USD / RUB EX.RATE 0.0167747 WITH CITIBANK N.A.	591,546.850	16 Jan 17				0.00	591,546.85	591,546.85	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 CAD / USD EX.RATE 1.3242006 WITH CITIBANK N.A.	-7,149.310	16 Jun 17				0.00	-7,149.31	-7,149.31	0.00
FX DEAL TRANSACTED ON 16 JUN 2017 HKD / USD EX.RATE 7.8005 WITH CITIBANK N.A.	-30,352.380	16 Jun 17				0.00	-30,352.38	-30,352.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 JUN 2017 USD / JPY EX.RATE 0.0090045 WITH CITIBANK N.A.	130,304.070	16 Jun 17				0.00	130,304.07	130,304.07	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 CAD / USD EX.RATE 1.330958 WITH CITIBANK N.A.	-18,104.950	16 Mar 17				0.00	-18,104.95	-18,104.95	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 GBP / USD EX.RATE 0.809127 WITH CITIBANK N.A.	-14,888.500	16 Mar 17				0.00	-14,888.50	-14,888.50	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 EUR / USD EX.RATE 0.902853 WITH CITIBANK N.A.	-4,004.250	16 May 17				0.00	-4,004.25	-4,004.25	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.069342 WITH CITIBANK N.A.	3,223.910	17 Jan 17				0.00	3,223.91	3,223.91	0.00
FX DEAL TRANSACTED ON 17 JAN 2017 USD / EUR EX.RATE 1.06992 WITH CITIBANK N.A.	6,010.100	17 Jan 17				0.00	6,010.10	6,010.10	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 EUR / USD EX.RATE 0.8713458 WITH CITIBANK N.A.	-6,720.020	17 Jul 17				0.00	-6,720.02	-6,720.02	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 GBP / USD EX.RATE 0.7656499 WITH CITIBANK N.A.	-3,656.140	17 Jul 17				0.00	-3,656.14	-3,656.14	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 BRL / USD EX.RATE 3.122 WITH CITIBANK N.A.	-110,422.830	17 Mar 17				0.00	-110,422.83	-110,422.83	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 JPY / USD EX.RATE 113.0488 WITH CITIBANK N.A.	-14,788.520	17 Mar 17				0.00	-14,788.52	-14,788.52	0.00
FX DEAL TRANSACTED ON 17 MAR 2017 USD / NZD EX.RATE 0.70159 WITH CITIBANK N.A.	16,631.730	17 Mar 17				0.00	16,631.73	16,631.73	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 EUR / USD EX.RATE 0.8974324 WITH CITIBANK N.A.	-2,577.740	17 May 17				0.00	-2,577.74	-2,577.74	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 GBP / USD EX.RATE 0.7721292 WITH CITIBANK N.A.	-542.370	17 May 17				0.00	-542.37	-542.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 MAY 2017 INR / USD EX.RATE 64.6985 WITH CITIBANK N.A.	-82,800.070	17 May 17				0.00	-82,800.07	-82,800.07	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 JPY / USD EX.RATE 111.4941 WITH CITIBANK N.A.	-11,300.320	17 May 17				0.00	-11,300.32	-11,300.32	0.00
FX DEAL TRANSACTED ON 17 MAY 2017 USD / INR EX.RATE 0.0155642 WITH CITIBANK N.A.	83,378.060	17 May 17				0.00	83,378.06	83,378.06	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 JPY / USD EX.RATE 112.17081 WITH CITIBANK N.A.	-23,485.000	17 Oct 17				0.00	-23,485.00	-23,485.00	0.00
FX DEAL TRANSACTED ON 18 APR 2017 GBP / USD EX.RATE 0.7834289 WITH CITIBANK N.A.	-35,234.030	18 Apr 17				0.00	-35,234.03	-35,234.03	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / BRL EX.RATE 0.3221649 WITH CITIBANK N.A.	221,512.010	18 Apr 17				0.00	221,512.01	221,512.01	0.00
FX DEAL TRANSACTED ON 18 APR 2017 USD / RUB EX.RATE 0.0177667 WITH CITIBANK N.A.	239,086.230	18 Apr 17				0.00	239,086.23	239,086.23	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 GBP / USD EX.RATE 0.7776836 WITH CITIBANK N.A.	-16,399.280	18 Aug 17				0.00	-16,399.28	-16,399.28	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 USD / JPY EX.RATE 0.0091903 WITH CITIBANK N.A.	66,774.770	18 Aug 17				0.00	66,774.77	66,774.77	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 EUR / USD EX.RATE 0.9368647 WITH CITIBANK N.A.	-1,690.280	18 Jan 17				0.00	-1,690.28	-1,690.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 EUR / USD EX.RATE 0.8992563 WITH CITIBANK N.A.	-19,933.630	18 May 17				0.00	-19,933.63	-19,933.63	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / DKK EX.RATE 0.1494435 WITH CITIBANK N.A.	31,222.950	18 May 17				0.00	31,222.95	31,222.95	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / JPY EX.RATE 0.0089945 WITH CITIBANK N.A.	43,530.780	18 May 17				0.00	43,530.78	43,530.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 OCT 2017 PLN / USD EX.RATE 3.596245 WITH CITIBANK N.A.	-251,409.510	18 Oct 17				0.00	-251,409.51	-251,409.51	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.17844 WITH CITIBANK N.A.	146,130.400	18 Oct 17				0.00	146,130.40	146,130.40	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / PLN EX.RATE 0.2780636 WITH CITIBANK N.A.	251,405.670	18 Oct 17				0.00	251,405.67	251,405.67	0.00
FX DEAL TRANSACTED ON 19 APR 2017 CAD / USD EX.RATE 1.344058 WITH CITIBANK N.A.	-28,362.120	19 Apr 17				0.00	-28,362.12	-28,362.12	0.00
FX DEAL TRANSACTED ON 19 APR 2017 HKD / USD EX.RATE 7.77538 WITH CITIBANK N.A.	-33,024.880	19 Apr 17				0.00	-33,024.88	-33,024.88	0.00
FX DEAL TRANSACTED ON 19 APR 2017 USD / EUR EX.RATE 1.07102 WITH CITIBANK N.A.	550,952.160	19 Apr 17				0.00	550,952.16	550,952.16	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 CAD / USD EX.RATE 1.338847 WITH CITIBANK N.A.	-984.970	19 Dec 16				0.00	-984.97	-984.97	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / CHF EX.RATE 0.977412 WITH CITIBANK N.A.	12,075.550	19 Dec 16				0.00	12,075.55	12,075.55	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / DKK EX.RATE 0.1404297 WITH CITIBANK N.A.	7,367.590	19 Dec 16				0.00	7,367.59	7,367.59	0.00
FX DEAL TRANSACTED ON 19 JUL 2017 USD / CHF EX.RATE 1.0473617 WITH CITIBANK N.A.	30,986.450	19 Jul 17				0.00	30,986.45	30,986.45	0.00
FX DEAL TRANSACTED ON 19 JUN 2017 HKD / USD EX.RATE 7.7994 WITH CITIBANK N.A.	-18,343.190	19 Jun 17				0.00	-18,343.19	-18,343.19	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 EUR / USD EX.RATE 0.8922756 WITH CITIBANK N.A.	-52,805.380	19 May 17				0.00	-52,805.38	-52,805.38	0.00
FX DEAL TRANSACTED ON 19 MAY 2017 USD / DKK EX.RATE 0.1504318 WITH CITIBANK N.A.	20,338.390	19 May 17				0.00	20,338.39	20,338.39	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 OCT 2017 USD / EUR EX.RATE 1.18346 WITH CITIBANK N.A.	55,518.290	19 Oct 17				0.00	55,518.29	55,518.29	0.00
FX DEAL TRANSACTED ON 20 APR 2017 CAD / USD EX.RATE 1.348818 WITH CITIBANK N.A.	-17,321.600	20 Apr 17				0.00	-17,321.60	-17,321.60	0.00
FX DEAL TRANSACTED ON 20 APR 2017 GBP / USD EX.RATE 0.7797149 WITH CITIBANK N.A.	-24,553.550	20 Apr 17				0.00	-24,553.55	-24,553.55	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 GBP / USD EX.RATE 0.8097887 WITH CITIBANK N.A.	-87,119.140	20 Dec 16				0.00	-87,119.14	-87,119.14	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CAD EX.RATE 0.7470229 WITH CITIBANK N.A.	4,173.890	20 Dec 16				0.00	4,173.89	4,173.89	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / DKK EX.RATE 0.1397683 WITH CITIBANK N.A.	12,086.800	20 Dec 16				0.00	12,086.80	12,086.80	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 ARS / USD EX.RATE 17.1229 WITH CITIBANK N.A.	-95,652.800	20 Jul 17				0.00	-95,652.80	-95,652.80	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 ARS / USD EX.RATE 17.1229 WITH CITIBANK N.A.	-112,236.300	20 Jul 17				0.00	-112,236.30	-112,236.30	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 EUR / USD EX.RATE 0.8597935 WITH CITIBANK N.A.	-99,464.340	20 Jul 17				0.00	-99,464.34	-99,464.34	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 JPY / USD EX.RATE 112.10838 WITH CITIBANK N.A.	-32,566.250	20 Jul 17				0.00	-32,566.25	-32,566.25	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / ARS EX.RATE 0.0584013 WITH CITIBANK N.A.	227,827.780	20 Jul 17				0.00	227,827.78	227,827.78	0.00
FX DEAL TRANSACTED ON 20 JUL 2017 USD / CHF EX.RATE 1.0511931 WITH CITIBANK N.A.	41,141.460	20 Jul 17				0.00	41,141.46	41,141.46	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 GBP / USD EX.RATE 0.7919788 WITH CITIBANK N.A.	-3,707.280	20 Jun 17				0.00	-3,707.28	-3,707.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 JUN 2017 GBP / USD EX.RATE 0.7919788 WITH CITIBANK N.A.	-54,131.650	20 Jun 17				0.00	-54,131.65	-54,131.65	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 HKD / USD EX.RATE 7.80046 WITH CITIBANK N.A.	-50,044.340	20 Jun 17				0.00	-50,044.34	-50,044.34	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 GBP / USD EX.RATE 0.8098871 WITH CITIBANK N.A.	-36,282.420	20 Mar 17				0.00	-36,282.42	-36,282.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / AUD EX.RATE 0.77249 WITH CITIBANK N.A.	14,449.660	20 Mar 17				0.00	14,449.66	14,449.66	0.00
FX DEAL TRANSACTED ON 20 MAR 2017 USD / NZD EX.RATE 0.70392 WITH CITIBANK N.A.	5,486.110	20 Mar 17				0.00	5,486.11	5,486.11	0.00
FX DEAL TRANSACTED ON 20 OCT 2017 USD / GBP EX.RATE 1.31876 WITH CITIBANK N.A.	48,165.890	20 Oct 17				0.00	48,165.89	48,165.89	0.00
FX DEAL TRANSACTED ON 21 APR 2017 GBP / USD EX.RATE 0.7818608 WITH CITIBANK N.A.	-3,158.900	21 Apr 17				0.00	-3,158.90	-3,158.90	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / CAD EX.RATE 0.7956715 WITH CITIBANK N.A.	3,875.940	21 Aug 17				0.00	3,875.94	3,875.94	0.00
FX DEAL TRANSACTED ON 21 AUG 2017 USD / JPY EX.RATE 0.0091839 WITH CITIBANK N.A.	41,080.310	21 Aug 17				0.00	41,080.31	41,080.31	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 CAD / USD EX.RATE 1.337772 WITH CITIBANK N.A.	-41,493.770	21 Dec 16				0.00	-41,493.77	-41,493.77	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / DKK EX.RATE 0.140255 WITH CITIBANK N.A.	19,902.270	21 Dec 16				0.00	19,902.27	19,902.27	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / EUR EX.RATE 1.04272 WITH CITIBANK N.A.	8,672.330	21 Dec 16				0.00	8,672.33	8,672.33	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / GBP EX.RATE 1.2383 WITH CITIBANK N.A.	99,064.000	21 Dec 16				0.00	99,064.00	99,064.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 DEC 2016 USD / JPY EX.RATE 0.0085114 WITH CITIBANK N.A.	6,707.990	21 Dec 16				0.00	6,707.99	6,707.99	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3049328 WITH CITIBANK N.A.	-12,358.390	21 Feb 17				0.00	-12,358.39	-12,358.39	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 AUD / USD EX.RATE 1.3049719 WITH CITIBANK N.A.	-7,701.830	21 Feb 17				0.00	-7,701.83	-7,701.83	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.053263 WITH CITIBANK N.A.	118,558.570	21 Feb 17				0.00	118,558.57	118,558.57	0.00
FX DEAL TRANSACTED ON 21 FEB 2017 USD / EUR EX.RATE 1.0541 WITH CITIBANK N.A.	231,930.070	21 Feb 17				0.00	231,930.07	231,930.07	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 EUR / USD EX.RATE 0.8576991 WITH CITIBANK N.A.	-87,322.870	21 Jul 17				0.00	-87,322.87	-87,322.87	0.00
FX DEAL TRANSACTED ON 21 JUL 2017 USD / CHF EX.RATE 1.0563232 WITH CITIBANK N.A.	9,484.840	21 Jul 17				0.00	9,484.84	9,484.84	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 ARS / USD EX.RATE 16.6788 WITH CITIBANK N.A.	-233,894.070	21 Jun 17				0.00	-233,894.07	-233,894.07	0.00
FX DEAL TRANSACTED ON 21 JUN 2017 GBP / USD EX.RATE 0.7901578 WITH CITIBANK N.A.	-25,059.150	21 Jun 17				0.00	-25,059.15	-25,059.15	0.00
FX DEAL TRANSACTED ON 21 MAR 2017 USD / AUD EX.RATE 0.77402 WITH CITIBANK N.A.	20,110.730	21 Mar 17				0.00	20,110.73	20,110.73	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 RUB / USD EX.RATE 59.4216 WITH CITIBANK N.A.	-303,271.560	21 Nov 17				0.00	-303,271.56	-303,271.56	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 USD / RUB EX.RATE 0.0168289 WITH CITIBANK N.A.	484,965.290	21 Nov 17				0.00	484,965.29	484,965.29	0.00
FX DEAL TRANSACTED ON 21 SEP 2017 USD / AUD EX.RATE 0.79286 WITH CITIBANK N.A.	19,231.930	21 Sep 17				0.00	19,231.93	19,231.93	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 AUG 2017 USD / AUD EX.RATE 0.7912 WITH CITIBANK N.A.	4,049.960	22 Aug 17				0.00	4,049.96	4,049.96	0.00
FX DEAL TRANSACTED ON 22 AUG 2017 USD / JPY EX.RATE 0.009151 WITH CITIBANK N.A.	44,068.550	22 Aug 17				0.00	44,068.55	44,068.55	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 EUR / USD EX.RATE 0.9569012 WITH CITIBANK N.A.	-204,827.840	22 Dec 16				0.00	-204,827.84	-204,827.84	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / CAD EX.RATE 0.7408527 WITH CITIBANK N.A.	725.730	22 Dec 16				0.00	725.73	725.73	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / EUR EX.RATE 1.04336 WITH CITIBANK N.A.	19,059.230	22 Dec 16				0.00	19,059.23	19,059.23	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / EUR EX.RATE 1.0462364 WITH CITIBANK N.A.	205,062.330	22 Dec 16				0.00	205,062.33	205,062.33	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / JPY EX.RATE 0.0084904 WITH CITIBANK N.A.	6,509.590	22 Dec 16				0.00	6,509.59	6,509.59	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 COP / USD EX.RATE 2894.8 WITH CITIBANK N.A.	-292,030.560	22 Feb 17				0.00	-292,030.56	-292,030.56	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 EUR / USD EX.RATE 0.949271 WITH CITIBANK N.A.	-57,418.760	22 Feb 17				0.00	-57,418.76	-57,418.76	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / CAD EX.RATE 0.7591014 WITH CITIBANK N.A.	8,848.030	22 Feb 17				0.00	8,848.03	8,848.03	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / COP EX.RATE 0.0003423 WITH CITIBANK N.A.	289,366.600	22 Feb 17				0.00	289,366.60	289,366.60	0.00
FX DEAL TRANSACTED ON 22 FEB 2017 USD / NOK EX.RATE 0.1193138 WITH CITIBANK N.A.	6,420.870	22 Feb 17				0.00	6,420.87	6,420.87	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 ARS / USD EX.RATE 16.1898 WITH CITIBANK N.A.	-225,627.150	22 Jun 17				0.00	-225,627.15	-225,627.15	0.00

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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
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 JUN 2017 BRL / USD EX.RATE 3.33 WITH CITIBANK N.A.	-290,992.340	22 Jun 17				0.00	-290,992.34	-290,992.34	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 EUR / USD EX.RATE 0.8967725 WITH CITIBANK N.A.	-52,853.950	22 Jun 17				0.00	-52,853.95	-52,853.95	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / ARS EX.RATE 0.0617673 WITH CITIBANK N.A.	225,627.150	22 Jun 17				0.00	225,627.15	225,627.15	0.00
FX DEAL TRANSACTED ON 22 JUN 2017 USD / BRL EX.RATE 0.2985253 WITH CITIBANK N.A.	289,272.340	22 Jun 17				0.00	289,272.34	289,272.34	0.00
FX DEAL TRANSACTED ON 22 MAY 2017 USD / JPY EX.RATE 0.0089885 WITH CITIBANK N.A.	38,974.760	22 May 17				0.00	38,974.76	38,974.76	0.00
FX DEAL TRANSACTED ON 22 SEP 2017 JPY / USD EX.RATE 112.046 WITH CITIBANK N.A.	-4,887.590	22 Sep 17				0.00	-4,887.59	-4,887.59	0.00
FX DEAL TRANSACTED ON 23 AUG 2017 USD / AUD EX.RATE 0.791 WITH CITIBANK N.A.	13,734.240	23 Aug 17				0.00	13,734.24	13,734.24	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 USD / CAD EX.RATE 0.7383539 WITH CITIBANK N.A.	21,149.040	23 Dec 16				0.00	21,149.04	21,149.04	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 USD / EUR EX.RATE 1.04456 WITH CITIBANK N.A.	4,646.270	23 Dec 16				0.00	4,646.27	4,646.27	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / NOK EX.RATE 0.1197448 WITH CITIBANK N.A.	14,207.070	23 Feb 17				0.00	14,207.07	14,207.07	0.00
FX DEAL TRANSACTED ON 23 JAN 2017 COP / USD EX.RATE 2946.1 WITH CITIBANK N.A.	-216,557.480	23 Jan 17				0.00	-216,557.48	-216,557.48	0.00
FX DEAL TRANSACTED ON 23 JUN 2017 JPY / USD EX.RATE 111.26832 WITH CITIBANK N.A.	-14,996.180	23 Jun 17				0.00	-14,996.18	-14,996.18	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 BRL / USD EX.RATE 3.128 WITH CITIBANK N.A.	-222,566.330	23 Mar 17				0.00	-222,566.33	-222,566.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 MAR 2017 GBP / USD EX.RATE 0.7992327 WITH CITIBANK N.A.	-3,775.260	23 Mar 17				0.00	-3,775.26	-3,775.26	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 JPY / USD EX.RATE 111.117 WITH CITIBANK N.A.	-51,470.480	23 Mar 17				0.00	-51,470.48	-51,470.48	0.00
FX DEAL TRANSACTED ON 23 MAR 2017 USD / NZD EX.RATE 0.70448 WITH CITIBANK N.A.	3,746.720	23 Mar 17				0.00	3,746.72	3,746.72	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 ARS / USD EX.RATE 16.47 WITH CITIBANK N.A.	-221,788.610	23 May 17				0.00	-221,788.61	-221,788.61	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8937189 WITH CITIBANK N.A.	-24,956.680	23 May 17				0.00	-24,956.68	-24,956.68	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8937189 WITH CITIBANK N.A.	-21,852.250	23 May 17				0.00	-21,852.25	-21,852.25	0.00
FX DEAL TRANSACTED ON 23 MAY 2017 EUR / USD EX.RATE 0.8942144 WITH CITIBANK N.A.	-21,775.500	23 May 17				0.00	-21,775.50	-21,775.50	0.00
FX DEAL TRANSACTED ON 23 OCT 2017 USD / GBP EX.RATE 1.31956 WITH CITIBANK N.A.	56,309.170	23 Oct 17				0.00	56,309.17	56,309.17	0.00
FX DEAL TRANSACTED ON 24 APR 2017 COP / USD EX.RATE 2871.5 WITH CITIBANK N.A.	-237,093.670	24 Apr 17				0.00	-237,093.67	-237,093.67	0.00
FX DEAL TRANSACTED ON 24 APR 2017 RUB / USD EX.RATE 55.895625 WITH CITIBANK N.A.	-611,451.270	24 Apr 17				0.00	-611,451.27	-611,451.27	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.0090778 WITH CITIBANK N.A.	23,036.190	24 Apr 17				0.00	23,036.19	23,036.19	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 DKK / USD EX.RATE 6.30094 WITH CITIBANK N.A.	-67,488.630	24 Aug 17				0.00	-67,488.63	-67,488.63	0.00
FX DEAL TRANSACTED ON 24 AUG 2017 USD / GBP EX.RATE 1.27944 WITH CITIBANK N.A.	46,996.270	24 Aug 17				0.00	46,996.27	46,996.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 AUG 2017 USD / JPY EX.RATE 0.0091551 WITH CITIBANK N.A.	9,402.480	24 Aug 17				0.00	9,402.48	9,402.48	0.00
FX DEAL TRANSACTED ON 24 MAR 2017 USD / NZD EX.RATE 0.70326 WITH CITIBANK N.A.	3,978.180	24 Mar 17				0.00	3,978.18	3,978.18	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 DKK / USD EX.RATE 6.63819 WITH CITIBANK N.A.	-8,887.540	24 May 17				0.00	-8,887.54	-8,887.54	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 JPY / USD EX.RATE 111.974 WITH CITIBANK N.A.	-3,734.930	24 May 17				0.00	-3,734.93	-3,734.93	0.00
FX DEAL TRANSACTED ON 24 MAY 2017 USD / AUD EX.RATE 0.74717 WITH CITIBANK N.A.	20,928.870	24 May 17				0.00	20,928.87	20,928.87	0.00
FX DEAL TRANSACTED ON 24 NOV 2017 USD / HKD EX.RATE 0.1280464 WITH CITIBANK N.A.	6,228.920	24 Nov 17				0.00	6,228.92	6,228.92	0.00
FX DEAL TRANSACTED ON 24 OCT 2017 GBP / USD EX.RATE 0.7621545 WITH CITIBANK N.A.	-18,386.510	24 Oct 17				0.00	-18,386.51	-18,386.51	0.00
FX DEAL TRANSACTED ON 25 APR 2017 BRL / USD EX.RATE 3.1865 WITH CITIBANK N.A.	-242,948.020	25 Apr 17				0.00	-242,948.02	-242,948.02	0.00
FX DEAL TRANSACTED ON 25 AUG 2017 USD / CAD EX.RATE 0.8012769 WITH CITIBANK N.A.	4,066.850	25 Aug 17				0.00	4,066.85	4,066.85	0.00
FX DEAL TRANSACTED ON 25 JAN 2017 JPY / USD EX.RATE 113.5462 WITH CITIBANK N.A.	-21,198.480	25 Jan 17				0.00	-21,198.48	-21,198.48	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 MXN / USD EX.RATE 17.79085 WITH CITIBANK N.A.	-18,156.610	25 Jul 17				0.00	-18,156.61	-18,156.61	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.0524765 WITH CITIBANK N.A.	35,106.150	25 Jul 17				0.00	35,106.15	35,106.15	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / EUR EX.RATE 1.16579 WITH CITIBANK N.A.	769.060	25 Jul 17				0.00	769.06	769.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8914587 WITH CITIBANK N.A.	-59,919.740	25 May 17				0.00	-59,919.74	-59,919.74	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 EUR / USD EX.RATE 0.8920543 WITH CITIBANK N.A.	-8,317.030	25 May 17				0.00	-8,317.03	-8,317.03	0.00
FX DEAL TRANSACTED ON 25 MAY 2017 USD / AUD EX.RATE 0.74638 WITH CITIBANK N.A.	26,497.590	25 May 17				0.00	26,497.59	26,497.59	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / SEK EX.RATE 0.1216335 WITH CITIBANK N.A.	96,476.040	25 Oct 17				0.00	96,476.04	96,476.04	0.00
FX DEAL TRANSACTED ON 25 SEP 2017 USD / AUD EX.RATE 0.79502 WITH CITIBANK N.A.	10,216.110	25 Sep 17				0.00	10,216.11	10,216.11	0.00
FX DEAL TRANSACTED ON 26 APR 2017 BRL / USD EX.RATE 3.22 WITH CITIBANK N.A.	-137,038.040	26 Apr 17				0.00	-137,038.04	-137,038.04	0.00
FX DEAL TRANSACTED ON 26 APR 2017 CHF / USD EX.RATE 0.99573 WITH CITIBANK N.A.	-34,859.470	26 Apr 17				0.00	-34,859.47	-34,859.47	0.00
FX DEAL TRANSACTED ON 26 APR 2017 COP / USD EX.RATE 2928.07 WITH CITIBANK N.A.	-232,513.040	26 Apr 17				0.00	-232,513.04	-232,513.04	0.00
FX DEAL TRANSACTED ON 26 APR 2017 COP / USD EX.RATE 2928.07 WITH CITIBANK N.A.	-288,712.380	26 Apr 17				0.00	-288,712.38	-288,712.38	0.00
FX DEAL TRANSACTED ON 26 APR 2017 GBP / USD EX.RATE 0.7795994 WITH CITIBANK N.A.	-2,210.390	26 Apr 17				0.00	-2,210.39	-2,210.39	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH CITIBANK N.A.	112,341.840	26 Apr 17				0.00	112,341.84	112,341.84	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH CITIBANK N.A.	232,513.040	26 Apr 17				0.00	232,513.04	232,513.04	0.00
FX DEAL TRANSACTED ON 26 JAN 2017 USD / EUR EX.RATE 1.06767 WITH CITIBANK N.A.	30,834.440	26 Jan 17				0.00	30,834.44	30,834.44	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUL 2017 JPY / USD EX.RATE 111.74396 WITH CITIBANK N.A.	-9,609.500	26 Jul 17				0.00	-9,609.50	-9,609.50	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 DKK / USD EX.RATE 6.64618 WITH CITIBANK N.A.	-92,177.510	26 Jun 17				0.00	-92,177.51	-92,177.51	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 EUR / USD EX.RATE 0.895167 WITH CITIBANK N.A.	-4,553.780	26 May 17				0.00	-4,553.78	-4,553.78	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / AUD EX.RATE 0.74456 WITH CITIBANK N.A.	26,366.100	26 May 17				0.00	26,366.10	26,366.10	0.00
FX DEAL TRANSACTED ON 26 MAY 2017 USD / JPY EX.RATE 0.0089946 WITH CITIBANK N.A.	28,893.700	26 May 17				0.00	28,893.70	28,893.70	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / EUR EX.RATE 1.16804 WITH CITIBANK N.A.	12,799.230	26 Oct 17				0.00	12,799.23	12,799.23	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 EUR / USD EX.RATE 0.8473643 WITH CITIBANK N.A.	-81,550.680	26 Sep 17				0.00	-81,550.68	-81,550.68	0.00
FX DEAL TRANSACTED ON 26 SEP 2017 USD / AUD EX.RATE 0.78905 WITH CITIBANK N.A.	13,356.830	26 Sep 17				0.00	13,356.83	13,356.83	0.00
FX DEAL TRANSACTED ON 27 APR 2017 RUB / USD EX.RATE 56.8491 WITH CITIBANK N.A.	-236,713.840	27 Apr 17				0.00	-236,713.84	-236,713.84	0.00
FX DEAL TRANSACTED ON 27 APR 2017 RUB / USD EX.RATE 56.8491 WITH CITIBANK N.A.	-478,926.680	27 Apr 17				0.00	-478,926.68	-478,926.68	0.00
FX DEAL TRANSACTED ON 27 APR 2017 USD / RUB EX.RATE 0.0175904 WITH CITIBANK N.A.	601,195.990	27 Apr 17				0.00	601,195.99	601,195.99	0.00
FX DEAL TRANSACTED ON 27 DEC 2016 BRL / USD EX.RATE 3.2852 WITH CITIBANK N.A.	-1,773,435.330	27 Dec 16				0.00	-1,773,435.33	-1,773,435.33	0.00
FX DEAL TRANSACTED ON 27 DEC 2016 USD / BRL EX.RATE 0.3017365 WITH CITIBANK N.A.	1,757,943.890	27 Dec 16				0.00	1,757,943.89	1,757,943.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 DEC 2016 USD / CAD EX.RATE 0.7382994 WITH CITIBANK N.A.	7,591.960	27 Dec 16				0.00	7,591.96	7,591.96	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 EUR / USD EX.RATE 0.9431026 WITH CITIBANK N.A.	-21,099.850	27 Feb 17				0.00	-21,099.85	-21,099.85	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 GBP / USD EX.RATE 0.8031483 WITH CITIBANK N.A.	-20,429.170	27 Feb 17				0.00	-20,429.17	-20,429.17	0.00
FX DEAL TRANSACTED ON 27 FEB 2017 USD / NOK EX.RATE 0.1196363 WITH CITIBANK N.A.	5,029.120	27 Feb 17				0.00	5,029.12	5,029.12	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / JPY EX.RATE 0.0086834 WITH CITIBANK N.A.	28,776.640	27 Jan 17				0.00	28,776.64	28,776.64	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / CHF EX.RATE 1.0376566 WITH CITIBANK N.A.	19,068.660	27 Jul 17				0.00	19,068.66	19,068.66	0.00
FX DEAL TRANSACTED ON 27 JUL 2017 USD / EUR EX.RATE 1.16721 WITH CITIBANK N.A.	11,493.770	27 Jul 17				0.00	11,493.77	11,493.77	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 CHF / USD EX.RATE 0.96279 WITH CITIBANK N.A.	-4,334.760	27 Jun 17				0.00	-4,334.76	-4,334.76	0.00
FX DEAL TRANSACTED ON 27 JUN 2017 USD / EUR EX.RATE 1.13105 WITH CITIBANK N.A.	269,481.220	27 Jun 17				0.00	269,481.22	269,481.22	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / AUD EX.RATE 0.76124 WITH CITIBANK N.A.	14,319.210	27 Mar 17				0.00	14,319.21	14,319.21	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / CAD EX.RATE 0.7465082 WITH CITIBANK N.A.	224,873.850	27 Mar 17				0.00	224,873.85	224,873.85	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / GBP EX.RATE 1.2569 WITH CITIBANK N.A.	38,024.370	27 Mar 17				0.00	38,024.37	38,024.37	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 EUR / USD EX.RATE 0.8629691 WITH CITIBANK N.A.	-12,768.390	27 Oct 17				0.00	-12,768.39	-12,768.39	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 SEP 2017 ARS / USD EX.RATE 17.7 WITH CITIBANK N.A.	-72,248.610	27 Sep 17				0.00	-72,248.61	-72,248.61	0.00
FX DEAL TRANSACTED ON 27 SEP 2017 USD / AUD EX.RATE 0.78536 WITH CITIBANK N.A.	9,487.540	27 Sep 17				0.00	9,487.54	9,487.54	0.00
FX DEAL TRANSACTED ON 28 APR 2017 BRL / USD EX.RATE 3.1984 WITH CITIBANK N.A.	-214,974.130	28 Apr 17				0.00	-214,974.13	-214,974.13	0.00
FX DEAL TRANSACTED ON 28 AUG 2017 CAD / USD EX.RATE 1.2454567 WITH CITIBANK N.A.	-17,282.910	28 Aug 17				0.00	-17,282.91	-17,282.91	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 USD / AUD EX.RATE 0.71664 WITH CITIBANK N.A.	20,969.350	28 Dec 16				0.00	20,969.35	20,969.35	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.0405 WITH CITIBANK N.A.	9,006.620	28 Dec 16				0.00	9,006.62	9,006.62	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 USD / JPY EX.RATE 0.0085031 WITH CITIBANK N.A.	1,547.170	28 Dec 16				0.00	1,547.17	1,547.17	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 USD / EUR EX.RATE 1.06034 WITH CITIBANK N.A.	17,113.560	28 Feb 17				0.00	17,113.56	17,113.56	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 CHF / USD EX.RATE 0.96865 WITH CITIBANK N.A.	-482.340	28 Jul 17				0.00	-482.34	-482.34	0.00
FX DEAL TRANSACTED ON 28 JUL 2017 EUR / USD EX.RATE 0.8516582 WITH CITIBANK N.A.	-69,077.740	28 Jul 17				0.00	-69,077.74	-69,077.74	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / EUR EX.RATE 1.13768 WITH CITIBANK N.A.	221,193.510	28 Jun 17				0.00	221,193.51	221,193.51	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 EUR / USD EX.RATE 0.9209969 WITH CITIBANK N.A.	-95,548.640	28 Mar 17				0.00	-95,548.64	-95,548.64	0.00
FX DEAL TRANSACTED ON 28 MAR 2017 USD / EUR EX.RATE 1.0862114 WITH CITIBANK N.A.	95,586.600	28 Mar 17				0.00	95,586.60	95,586.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / NZD EX.RATE 0.70359 WITH CITIBANK N.A.	9,324.380	28 Mar 17				0.00	9,324.38	9,324.38	0.00
FX DEAL TRANSACTED ON 28 NOV 2017 USD / MXN EX.RATE 0.0537766 WITH CITIBANK N.A.	1,675.540	28 Nov 17				0.00	1,675.54	1,675.54	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 EUR / USD EX.RATE 0.8487739 WITH CITIBANK N.A.	-41,222.080	28 Sep 17				0.00	-41,222.08	-41,222.08	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 GBP / USD EX.RATE 0.7441141 WITH CITIBANK N.A.	-5,560.590	28 Sep 17				0.00	-5,560.59	-5,560.59	0.00
FX DEAL TRANSACTED ON 28 SEP 2017 JPY / USD EX.RATE 112.585 WITH CITIBANK N.A.	-8,403.970	28 Sep 17				0.00	-8,403.97	-8,403.97	0.00
FX DEAL TRANSACTED ON 29 DEC 2016 USD / AUD EX.RATE 0.71972 WITH CITIBANK N.A.	25,049.370	29 Dec 16				0.00	25,049.37	25,049.37	0.00
FX DEAL TRANSACTED ON 29 DEC 2016 USD / CAD EX.RATE 0.7390044 WITH CITIBANK N.A.	4,310.980	29 Dec 16				0.00	4,310.98	4,310.98	0.00
FX DEAL TRANSACTED ON 29 DEC 2016 USD / JPY EX.RATE 0.0085738 WITH CITIBANK N.A.	4,013.320	29 Dec 16				0.00	4,013.32	4,013.32	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / AUD EX.RATE 0.76615 WITH CITIBANK N.A.	26,120.810	29 Mar 17				0.00	26,120.81	26,120.81	0.00
FX DEAL TRANSACTED ON 29 MAR 2017 USD / EUR EX.RATE 1.07537 WITH CITIBANK N.A.	14,569.080	29 Mar 17				0.00	14,569.08	14,569.08	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 EUR / USD EX.RATE 0.8432912 WITH CITIBANK N.A.	-79,723.300	29 Nov 17				0.00	-79,723.30	-79,723.30	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.1280345 WITH CITIBANK N.A.	3,503.900	29 Nov 17				0.00	3,503.90	3,503.90	0.00
FX DEAL TRANSACTED ON 29 NOV 2017 USD / HKD EX.RATE 0.128059 WITH CITIBANK N.A.	190,568.030	29 Nov 17				0.00	190,568.03	190,568.03	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 SEP 2017 EUR / USD EX.RATE 0.8473715 WITH CITIBANK N.A.	-120,003.320	29 Sep 17				0.00	-120,003.32	-120,003.32	0.00
FX DEAL TRANSACTED ON 29 SEP 2017 GBP / USD EX.RATE 0.7467089 WITH CITIBANK N.A.	-5,892.190	29 Sep 17				0.00	-5,892.19	-5,892.19	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 EUR / USD EX.RATE 0.8409722 WITH CITIBANK N.A.	-3,029.910	30 Aug 17				0.00	-3,029.91	-3,029.91	0.00
FX DEAL TRANSACTED ON 30 AUG 2017 HKD / USD EX.RATE 7.8245 WITH CITIBANK N.A.	-2,528.060	30 Aug 17				0.00	-2,528.06	-2,528.06	0.00
FX DEAL TRANSACTED ON 30 DEC 2016 USD / AUD EX.RATE 0.72244 WITH CITIBANK N.A.	15,601.270	30 Dec 16				0.00	15,601.27	15,601.27	0.00
FX DEAL TRANSACTED ON 30 DEC 2016 USD / BRL EX.RATE 0.3068332 WITH CITIBANK N.A.	1,787,637.610	30 Dec 16				0.00	1,787,637.61	1,787,637.61	0.00
FX DEAL TRANSACTED ON 30 DEC 2016 USD / EUR EX.RATE 1.05457 WITH CITIBANK N.A.	3,320.390	30 Dec 16				0.00	3,320.39	3,320.39	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 GBP / USD EX.RATE 0.8010125 WITH CITIBANK N.A.	-791.450	30 Jan 17				0.00	-791.45	-791.45	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 JPY / USD EX.RATE 112.332 WITH CITIBANK N.A.	-16,924.510	30 Jun 17				0.00	-16,924.51	-16,924.51	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 MXN / USD EX.RATE 18.068292 WITH CITIBANK N.A.	-22,557.040	30 Jun 17				0.00	-22,557.04	-22,557.04	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / BRL EX.RATE 0.3022792 WITH CITIBANK N.A.	292,909.880	30 Jun 17				0.00	292,909.88	292,909.88	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / EUR EX.RATE 1.14125 WITH CITIBANK N.A.	16,606.600	30 Jun 17				0.00	16,606.60	16,606.60	0.00
FX DEAL TRANSACTED ON 30 JUN 2017 USD / GBP EX.RATE 1.30054 WITH CITIBANK N.A.	66,153.060	30 Jun 17				0.00	66,153.06	66,153.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 MAY 2017 DKK / USD EX.RATE 6.647546 WITH CITIBANK N.A.	-17,822.080	30 May 17				0.00	-17,822.08	-17,822.08	0.00
FX DEAL TRANSACTED ON 30 MAY 2017 EUR / USD EX.RATE 0.8936583 WITH CITIBANK N.A.	-8,137.550	30 May 17				0.00	-8,137.55	-8,137.55	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 CAD / USD EX.RATE 1.28603 WITH CITIBANK N.A.	-110,601.320	30 Nov 17				0.00	-110,601.32	-110,601.32	0.00
FX DEAL TRANSACTED ON 30 NOV 2017 EUR / USD EX.RATE 0.8410217 WITH CITIBANK N.A.	-57,609.400	30 Nov 17				0.00	-57,609.40	-57,609.40	0.00
FX DEAL TRANSACTED ON 30 OCT 2017 USD / SEK EX.RATE 0.1195665 WITH CITIBANK N.A.	22,522.380	30 Oct 17				0.00	22,522.38	22,522.38	0.00
FX DEAL TRANSACTED ON 31 JAN 2017 BRL / USD EX.RATE 3.127 WITH CITIBANK N.A.	-1,863,156.300	31 Jan 17				0.00	-1,863,156.30	-1,863,156.30	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 BRL / USD EX.RATE 3.1307 WITH CITIBANK N.A.	-309,516.870	31 Jul 17				0.00	-309,516.87	-309,516.87	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 EUR / USD EX.RATE 0.8461311 WITH CITIBANK N.A.	-37,792.450	31 Jul 17				0.00	-37,792.45	-37,792.45	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / CHF EX.RATE 1.0336879 WITH CITIBANK N.A.	42,311.020	31 Jul 17				0.00	42,311.02	42,311.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	219,728.410	31 Mar 17				0.00	219,728.41	219,728.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	108,764.770	31 Mar 17				0.00	108,764.77	108,764.77	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH CITIBANK N.A.	108,805.730	31 Mar 17				0.00	108,805.73	108,805.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / ZAR EX.RATE 0.0738203 WITH CITIBANK N.A.	172,726.260	31 Mar 17				0.00	172,726.26	172,726.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAY 2017 USD / BRL EX.RATE 0.3082899 WITH CITIBANK N.A.	238,663.830	31 May 17				0.00	238,663.83	238,663.83	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / BRL EX.RATE 0.3082899 WITH CITIBANK N.A.	136,036.780	31 May 17				0.00	136,036.78	136,036.78	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / JPY EX.RATE 0.0090225 WITH CITIBANK N.A.	13,868.590	31 May 17				0.00	13,868.59	13,868.59	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 JPY / USD EX.RATE 113.40805 WITH CITIBANK N.A.	-48,618.630	31 Oct 17				0.00	-48,618.63	-48,618.63	0.00
FX DEAL TRANSACTED ON 31 OCT 2017 USD / SEK EX.RATE 0.119392 WITH CITIBANK N.A.	25,892.020	31 Oct 17				0.00	25,892.02	25,892.02	0.00
Total CITIBANK N.A.							0.00	-154,062.42	-154,062.42

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.760591 WITH JPMORGAN CHASE	-11,628.540	4 Jul 17				0.00	-8,844.56	-8,846.99	-2.43
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.760591 WITH JPMORGAN CHASE	-14,212.660	4 Jul 17				0.00	-10,810.02	-10,812.99	-2.97
FX DEAL TRANSACTED ON 13 MAR 2017 USD / AUD EX.RATE 0.757838 WITH JPMORGAN CHASE	-2,550.960	13 Mar 17				0.00	-1,933.21	-1,934.01	-0.80
Brazilian real - BRL									
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.18 WITH JPMORGAN CHASE	390,576.670	10 Mar 17				0.00	122,822.85	125,347.54	2,524.69
FX DEAL TRANSACTED ON 17 JUL 2017 BRL / USD EX.RATE 3.19 WITH JPMORGAN CHASE	321,097.070	17 Jul 17				0.00	100,657.39	103,163.72	2,506.33
FX DEAL TRANSACTED ON 26 APR 2017 BRL / USD EX.RATE 3.1875 WITH JPMORGAN CHASE	3,273,530.600	26 Apr 17				0.00	1,026,989.99	1,034,601.41	7,611.42
FX DEAL TRANSACTED ON 26 APR 2017 USD / BRL EX.RATE 0.3112211 WITH JPMORGAN	-3,273,530.600	26 Apr 17				0.00	-1,018,791.72	-1,013,524.03	5,267.69
FX DEAL TRANSACTED ON 28 APR 2017 USD / BRL EX.RATE 0.3126563 WITH JPMORGAN	-3,273,530.600	28 Apr 17				0.00	-1,023,490.06	-1,034,601.41	-11,111.35
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3194174 WITH JPMORGAN	-321,097.070	31 Jul 17				0.00	-102,563.99	-103,163.72	-599.73
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH JPMORGAN	-390,576.670	31 Mar 17				0.00	-123,272.53	-125,347.54	-2,075.01
FX DEAL TRANSACTED ON 31 MAY 2017 BRL / USD EX.RATE 3.2437 WITH JPMORGAN CHASE	3,273,530.600	31 May 17				0.00	1,009,196.47	1,013,524.03	4,327.56

British pound sterling - GBP

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 DEC 2016 GBP / USD EX.RATE 0.7903964 WITH JPMORGAN	967,000.000	1 Dec 16				0.00	1,223,436.80	1,220,450.77	-2,986.03
FX DEAL TRANSACTED ON 01 DEC 2016 USD / GBP EX.RATE 1.2666249 WITH JPMORGAN	-967,000.000	1 Dec 16				0.00	-1,224,826.28	-1,200,917.32	23,908.96
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	-5,024.720	4 Jul 17				0.00	-6,490.97	-6,495.46	-4.49
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	-1,123.500	4 Jul 17				0.00	-1,451.35	-1,452.35	-1.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	-1,816.560	4 Jul 17				0.00	-2,346.65	-2,348.27	-1.62
FX DEAL TRANSACTED ON 05 JAN 2017 USD / GBP EX.RATE 1.241255 WITH JPMORGAN CHASE	-1,306.320	5 Jan 17				0.00	-1,621.48	-1,622.32	-0.84
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.292328 WITH JPMORGAN CHASE	-890.530	5 Jun 17				0.00	-1,150.86	-1,151.68	-0.82
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.295727 WITH JPMORGAN CHASE	-9,024.020	5 May 17				0.00	-11,692.67	-11,695.13	-2.46
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.295727 WITH JPMORGAN CHASE	-1,145.090	5 May 17				0.00	-1,483.72	-1,484.04	-0.32
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.252586 WITH JPMORGAN CHASE	-248.650	9 Feb 17				0.00	-311.46	-311.43	0.03
FX DEAL TRANSACTED ON 10 JUL 2017 USD / GBP EX.RATE 1.287387 WITH JPMORGAN CHASE	-1,282.630	10 Jul 17				0.00	-1,651.24	-1,649.85	1.39
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.31918 WITH JPMORGAN CHASE	-89.670	11 Sep 17				0.00	-118.29	-118.23	0.06
FX DEAL TRANSACTED ON 14 DEC 2016 GBP / USD EX.RATE 0.7896837 WITH JPMORGAN	737,000.000	14 Dec 16				0.00	933,285.06	915,280.31	-18,004.75

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 14 DEC 2016 USD / GBP EX.RATE 1.2650709 WITH JPMORGAN	-737,000.000	14 Dec 16				0.00	-932,357.25	-936,211.12	-3,853.87
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.335901 WITH JPMORGAN CHASE	-890.150	14 Sep 17				0.00	-1,189.15	-1,188.35	0.80
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.236375 WITH JPMORGAN CHASE	-2,000.990	16 Mar 17				0.00	-2,473.97	-2,475.13	-1.16
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.327186 WITH JPMORGAN CHASE	-644.140	16 Oct 17				0.00	-854.89	-855.32	-0.43
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.283859 WITH JPMORGAN CHASE	-1,221.270	26 Apr 17				0.00	-1,567.94	-1,570.00	-2.06
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.283859 WITH JPMORGAN CHASE	-543.600	26 Apr 17				0.00	-697.91	-698.83	-0.92
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.27291 WITH JPMORGAN CHASE	-2,748.400	26 Jun 17				0.00	-3,498.47	-3,501.19	-2.72
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.253333 WITH JPMORGAN CHASE	-1,073.560	30 Jan 17				0.00	-1,345.53	-1,343.40	2.13
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.288013 WITH JPMORGAN CHASE	-898.280	31 Aug 17				0.00	-1,157.00	-1,157.48	-0.48
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.767796 WITH JPMORGAN CHASE	-244.710	2 Feb 17				0.00	-187.89	-188.09	-0.20
Colombian peso - COP									
FX DEAL TRANSACTED ON 12 JUN 2017 COP / USD EX.RATE 2929.2 WITH JPMORGAN CHASE	614,900,000.000	12 Jun 17				0.00	209,920.80	209,592.37	-328.43

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Colombian peso - COP									
FX DEAL TRANSACTED ON 12 JUN 2017 USD / COP EX.RATE 0.0003414 WITH JPMORGAN	-614,900,000.000	12 Jun 17				0.00	-209,920.80	-209,592.37	328.43
FX DEAL TRANSACTED ON 15 MAY 2017 COP / USD EX.RATE 2893.0 WITH JPMORGAN CHASE	614,900,000.000	15 May 17				0.00	212,547.53	209,592.37	-2,955.16
FX DEAL TRANSACTED ON 16 MAY 2017 USD / COP EX.RATE 0.0003469 WITH JPMORGAN	-614,900,000.000	16 May 17				0.00	-213,284.77	-209,592.37	3,692.40
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH JPMORGAN	-186,332,320.240	26 Apr 17				0.00	-63,636.57	-63,180.63	455.94
FX DEAL TRANSACTED ON 28 FEB 2017 COP / USD EX.RATE 2952.0 WITH JPMORGAN CHASE	186,332,320.240	28 Feb 17				0.00	63,120.70	63,180.63	59.93
Euro - EUR									
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.134713 WITH JPMORGAN CHASE	-379.100	4 Jul 17				0.00	-430.17	-430.34	-0.17
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.838531 WITH JPMORGAN CHASE	61,000.000	6 Sep 17				0.00	72,746.26	72,821.80	75.54
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.158975 WITH JPMORGAN CHASE	-0.820	8 Nov 17				0.00	-0.95	-0.95	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.119493 WITH JPMORGAN CHASE	-209.300	9 Jun 17				0.00	-234.31	-234.08	0.23
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.119493 WITH JPMORGAN CHASE	-8.760	9 Jun 17				0.00	-9.81	-9.80	0.01
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.089902 WITH JPMORGAN CHASE	-1,322.930	9 May 17				0.00	-1,441.86	-1,440.80	1.06
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.173208 WITH JPMORGAN CHASE	-165.970	9 Oct 17				0.00	-194.72	-194.81	-0.09

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059501 WITH JPMORGAN CHASE	-6,806.740	10 Apr 17				0.00	-7,211.75	-7,214.46	-2.71
FX DEAL TRANSACTED ON 10 NOV 2017 EUR / USD EX.RATE 0.8582713 WITH JPMORGAN	1,511,000.000	10 Nov 17				0.00	1,760,515.51	1,801,640.89	41,125.38
FX DEAL TRANSACTED ON 10 NOV 2017 USD / EUR EX.RATE 1.1639138 WITH JPMORGAN	-1,511,000.000	10 Nov 17				0.00	-1,758,673.75	-1,762,203.73	-3,529.98
FX DEAL TRANSACTED ON 10 NOV 2017 USD / EUR EX.RATE 1.164694 WITH JPMORGAN CHASE	-3,069.740	10 Nov 17				0.00	-3,575.31	-3,580.08	-4.77
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-97.760	11 Sep 17				0.00	-117.11	-117.15	-0.04
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-373.700	11 Sep 17				0.00	-447.66	-447.82	-0.16
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-111.450	11 Sep 17				0.00	-133.51	-133.56	-0.05
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-400.950	11 Sep 17				0.00	-480.30	-480.48	-0.18
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-100.320	11 Sep 17				0.00	-120.17	-120.22	-0.05
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-470.330	11 Sep 17				0.00	-563.41	-563.62	-0.21
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	-115.540	11 Sep 17				0.00	-138.41	-138.46	-0.05
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.119633 WITH JPMORGAN CHASE	-502.420	13 Jun 17				0.00	-562.53	-563.04	-0.51
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18173 WITH JPMORGAN CHASE	-12.050	13 Oct 17				0.00	-14.24	-14.26	-0.02

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18173 WITH JPMORGAN CHASE	-24.840	13 Oct 17				0.00	-29.35	-29.40	-0.05
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.09759 WITH JPMORGAN CHASE	-906.780	15 May 17				0.00	-995.27	-995.51	-0.24
FX DEAL TRANSACTED ON 17 OCT 2017 USD / EUR EX.RATE 1.174941 WITH JPMORGAN CHASE	-161.520	17 Oct 17				0.00	-189.78	-189.82	-0.04
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.066934 WITH JPMORGAN CHASE	-8.780	18 Jan 17				0.00	-9.37	-9.39	-0.02
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.066934 WITH JPMORGAN CHASE	-9.600	18 Jan 17				0.00	-10.24	-10.27	-0.03
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-1,122.260	18 May 17				0.00	-1,248.29	-1,248.68	-0.39
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-169.390	18 May 17				0.00	-188.41	-188.47	-0.06
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-9,272.330	18 May 17				0.00	-10,313.58	-10,316.86	-3.28
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-749.770	18 May 17				0.00	-833.97	-834.23	-0.26
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-145.500	18 May 17				0.00	-161.84	-161.89	-0.05
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-642.110	18 May 17				0.00	-714.22	-714.44	-0.22
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	-1,648.770	18 May 17				0.00	-1,833.92	-1,834.50	-0.58
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8520195 WITH JPMORGAN	54,000.000	18 Oct 17				0.00	63,378.83	63,593.10	214.27

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1745177 WITH JPMORGAN	-54,000.000	18 Oct 17				0.00	-63,423.96	-62,729.10	694.86
FX DEAL TRANSACTED ON 19 SEP 2017 EUR / USD EX.RATE 0.8335912 WITH JPMORGAN	76,000.000	19 Sep 17				0.00	91,171.79	89,193.60	-1,978.19
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.198749 WITH JPMORGAN CHASE	-76,000.000	19 Sep 17				0.00	-91,104.92	-91,040.40	64.52
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.08524 WITH JPMORGAN CHASE	-1,249.500	24 Apr 17				0.00	-1,356.01	-1,357.21	-1.20
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9350164 WITH JPMORGAN	6,500,557.000	27 Jan 17				0.00	6,952,345.71	6,993,949.35	41,603.64
FX DEAL TRANSACTED ON 27 JAN 2017 USD / EUR EX.RATE 1.070728 WITH JPMORGAN CHASE	-6,500,557.000	27 Jan 17				0.00	-6,960,328.40	-6,861,988.21	98,340.19
FX DEAL TRANSACTED ON 27 OCT 2017 USD / EUR EX.RATE 1.160522 WITH JPMORGAN CHASE	-43.400	27 Oct 17				0.00	-50.37	-50.27	0.10
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8291545 WITH JPMORGAN	2,720,557.000	29 Aug 17				0.00	3,281,122.06	3,240,727.46	-40,394.60
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.2079359 WITH JPMORGAN	-2,720,557.000	29 Aug 17				0.00	-3,286,258.47	-3,192,845.59	93,412.88
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.142473 WITH JPMORGAN CHASE	-986.800	29 Jun 17				0.00	-1,127.39	-1,127.57	-0.18
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.123558 WITH JPMORGAN CHASE	-2,546.880	31 May 17				0.00	-2,861.57	-2,863.97	-2.40
Indian rupee - INR									
FX DEAL TRANSACTED ON 14 JUN 2017 USD / INR EX.RATE 0.0155044 WITH JPMORGAN	-15,364,402.600	14 Jun 17				0.00	-238,215.18	-239,628.85	-1,413.67

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 15 SEP 2017 INR / USD EX.RATE 64.57 WITH JPMORGAN CHASE	16,427,481.940	15 Sep 17				0.00	254,413.53	254,976.24	562.71
FX DEAL TRANSACTED ON 18 AUG 2017 INR / USD EX.RATE 64.1048 WITH JPMORGAN CHASE	15,364,402.600	18 Aug 17				0.00	239,676.32	239,628.85	-47.47
FX DEAL TRANSACTED ON 27 NOV 2017 USD / INR EX.RATE 0.0154572 WITH JPMORGAN	-16,427,481.940	27 Nov 17				0.00	-253,922.76	-254,976.24	-1,053.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.009054 WITH JPMORGAN CHASE	-95,000.000	5 Jun 17				0.00	-860.18	-860.16	0.02
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.009054 WITH JPMORGAN CHASE	-378,000.000	5 Jun 17				0.00	-3,422.60	-3,422.52	0.08
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.009111 WITH JPMORGAN CHASE	-306,000.000	5 Sep 17				0.00	-2,788.08	-2,793.88	-5.80
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.009111 WITH JPMORGAN CHASE	-469,800.000	5 Sep 17				0.00	-4,280.53	-4,289.43	-8.90
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.008832 WITH JPMORGAN CHASE	-13,878.000	16 Feb 17				0.00	-122.57	-122.49	0.08
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.008832 WITH JPMORGAN CHASE	-99,387.000	16 Feb 17				0.00	-877.80	-877.24	0.56
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.008973 WITH JPMORGAN CHASE	-99,200.000	20 Jun 17				0.00	-890.08	-888.25	1.83
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.009107 WITH JPMORGAN CHASE	-75,200.000	24 Apr 17				0.00	-684.84	-684.23	0.61
FX DEAL TRANSACTED ON 25 OCT 2017 USD / JPY EX.RATE 0.008776 WITH JPMORGAN CHASE	-72,000.000	25 Oct 17				0.00	-631.88	-633.41	-1.53

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090476 WITH JPMORGAN	-1,105,270.000	27 Mar 17				0.00	-10,000.00	-10,024.67	-24.67
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.008911 WITH JPMORGAN CHASE	-870,000.000	28 Jun 17				0.00	-7,752.86	-7,758.51	-5.65
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.008916 WITH JPMORGAN CHASE	-57,600.000	29 Jun 17				0.00	-513.56	-511.59	1.97
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.008916 WITH JPMORGAN CHASE	-27,900.000	29 Jun 17				0.00	-248.75	-247.80	0.95
Mexican peso - MXN									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / MXN EX.RATE 0.053245 WITH JPMORGAN CHASE	-36,722.000	12 May 17				0.00	-1,955.27	-1,955.64	-0.37
FX DEAL TRANSACTED ON 31 MAY 2017 USD / MXN EX.RATE 0.053647 WITH JPMORGAN CHASE	-20,650.930	31 May 17				0.00	-1,107.85	-1,104.34	3.51
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	-244.670	11 Apr 17				0.00	-170.26	-169.91	0.35
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	-422.190	11 Apr 17				0.00	-293.80	-293.19	0.61
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	-43.170	11 Apr 17				0.00	-30.04	-29.98	0.06
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	-2,392.380	11 Apr 17				0.00	-1,664.82	-1,661.39	3.43
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	-81.560	11 Apr 17				0.00	-56.76	-56.64	0.12

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 22 DEC 2016 USD / NZD EX.RATE 0.689992 WITH JPMORGAN CHASE	-76.360	22 Dec 16				0.00	-52.69	-52.77	-0.08
FX DEAL TRANSACTED ON 22 DEC 2016 USD / NZD EX.RATE 0.689992 WITH JPMORGAN CHASE	-13.480	22 Dec 16				0.00	-9.30	-9.32	-0.02
Nigerian naira - NGN									
FX DEAL TRANSACTED ON 17 AUG 2017 NGN / USD EX.RATE 327.8999 WITH JPMORGAN CHASE	10,715,370.610	17 Aug 17				0.00	32,678.79	29,559.64	-3,119.15
FX DEAL TRANSACTED ON 17 AUG 2017 NGN / USD EX.RATE 327.8999 WITH JPMORGAN CHASE	18,007,629.390	17 Aug 17				0.00	54,918.07	49,676.22	-5,241.85
FX DEAL TRANSACTED ON 17 FEB 2017 USD / NGN EX.RATE 0.0025641 WITH JPMORGAN	-18,007,629.390	17 Feb 17				0.00	-46,173.41	-49,676.22	-3,502.81
FX DEAL TRANSACTED ON 23 FEB 2017 USD / NGN EX.RATE 0.0025641 WITH JPMORGAN	-10,715,370.610	23 Feb 17				0.00	-27,475.31	-29,559.64	-2,084.33
Russian ruble - RUB									
FX DEAL TRANSACTED ON 11 OCT 2017 USD / RUB EX.RATE 0.0171577 WITH JPMORGAN	-14,363,905.520	11 Oct 17				0.00	-246,451.03	-242,756.56	3,694.47
FX DEAL TRANSACTED ON 21 NOV 2017 RUB / USD EX.RATE 59.4216 WITH JPMORGAN CHASE	14,363,905.520	21 Nov 17				0.00	241,728.69	242,756.56	1,027.87
South African rand - ZAR									
FX DEAL TRANSACTED ON 09 AUG 2017 ZAR / USD EX.RATE 13.5495736 WITH JPMORGAN	2,362,993.690	9 Aug 17				0.00	174,396.17	177,251.56	2,855.39
FX DEAL TRANSACTED ON 10 OCT 2017 USD / ZAR EX.RATE 0.073317 WITH JPMORGAN CHASE	-21,779.750	10 Oct 17				0.00	-1,596.82	-1,598.22	-1.40
FX DEAL TRANSACTED ON 25 OCT 2017 USD / ZAR EX.RATE 0.0712338 WITH JPMORGAN	-5,440,223.730	25 Oct 17				0.00	-387,527.88	-398,575.64	-11,047.76

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
South African rand - ZAR									
FX DEAL TRANSACTED ON 26 OCT 2017 USD / ZAR EX.RATE 0.0701043 WITH JPMORGAN	-1,581,228.070	26 Oct 17				0.00	-110,850.89	-115,847.99	-4,997.10
FX DEAL TRANSACTED ON 26 OCT 2017 USD / ZAR EX.RATE 0.0701586 WITH JPMORGAN	-1,581,228.080	26 Oct 17				0.00	-110,936.75	-115,847.99	-4,911.24
FX DEAL TRANSACTED ON 28 MAR 2017 USD / ZAR EX.RATE 0.077505 WITH JPMORGAN CHASE	-7,036.000	28 Mar 17				0.00	-545.32	-544.90	0.42
Swiss franc - CHF									
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.056492 WITH JPMORGAN CHASE	-2,810.700	25 Jul 17				0.00	-2,969.48	-2,962.22	7.26
Turkish lira - TRY									
FX DEAL TRANSACTED ON 03 NOV 2017 USD / TRY EX.RATE 0.255229 WITH JPMORGAN CHASE	-2,098,107.800	3 Nov 17				0.00	-535,497.96	-535,463.58	34.38
FX DEAL TRANSACTED ON 05 JUN 2017 USD / TRY EX.RATE 0.2837701 WITH JPMORGAN	-884,931.330	5 Jun 17				0.00	-251,117.01	-251,744.23	-627.22
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TRY EX.RATE 0.2788335 WITH JPMORGAN	-836,998.870	21 Jun 17				0.00	-233,383.34	-238,000.13	-4,616.79
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 11 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	-68,873.950	11 Jul 17				0.00	-18,750.39	-18,751.42	-1.03
FX DEAL TRANSACTED ON 12 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	-18,616.710	12 Jul 17				0.00	-5,068.25	-5,068.53	-0.28
FX DEAL TRANSACTED ON 16 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	-388,614.330	16 Jul 17				0.00	-105,797.21	-105,804.42	-7.21
FX DEAL TRANSACTED ON 19 MAR 2017 USD / AED EX.RATE 0.27225 WITH JPMORGAN CHASE	-40,243.500	19 Mar 17				0.00	-10,956.28	-10,956.72	-0.44

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2016 GBP / USD EX.RATE 0.7903964 WITH JPMORGAN	-1,223,436.800	1 Dec 16				0.00	-1,223,436.80	-1,223,436.80	0.00
FX DEAL TRANSACTED ON 01 DEC 2016 USD / GBP EX.RATE 1.2666249 WITH JPMORGAN	1,224,826.280	1 Dec 16				0.00	1,224,826.28	1,224,826.28	0.00
FX DEAL TRANSACTED ON 02 FEB 2017 USD / CAD EX.RATE 0.767796 WITH JPMORGAN CHASE	187.890	2 Feb 17				0.00	187.89	187.89	0.00
FX DEAL TRANSACTED ON 03 NOV 2017 USD / TRY EX.RATE 0.255229 WITH JPMORGAN CHASE	535,497.960	3 Nov 17				0.00	535,497.96	535,497.96	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.760591 WITH JPMORGAN CHASE	10,810.020	4 Jul 17				0.00	10,810.02	10,810.02	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / AUD EX.RATE 0.760591 WITH JPMORGAN CHASE	8,844.560	4 Jul 17				0.00	8,844.56	8,844.56	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / EUR EX.RATE 1.134713 WITH JPMORGAN CHASE	430.170	4 Jul 17				0.00	430.17	430.17	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	2,346.650	4 Jul 17				0.00	2,346.65	2,346.65	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	1,451.350	4 Jul 17				0.00	1,451.35	1,451.35	0.00
FX DEAL TRANSACTED ON 04 JUL 2017 USD / GBP EX.RATE 1.291807 WITH JPMORGAN CHASE	6,490.970	4 Jul 17				0.00	6,490.97	6,490.97	0.00
FX DEAL TRANSACTED ON 05 JAN 2017 USD / GBP EX.RATE 1.241255 WITH JPMORGAN CHASE	1,621.480	5 Jan 17				0.00	1,621.48	1,621.48	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / GBP EX.RATE 1.292328 WITH JPMORGAN CHASE	1,150.860	5 Jun 17				0.00	1,150.86	1,150.86	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.009054 WITH JPMORGAN CHASE	860.180	5 Jun 17				0.00	860.18	860.18	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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JUN 2017 USD / JPY EX.RATE 0.009054 WITH JPMORGAN CHASE	3,422.600	5 Jun 17				0.00	3,422.60	3,422.60	0.00
FX DEAL TRANSACTED ON 05 JUN 2017 USD / TRY EX.RATE 0.2837701 WITH JPMORGAN	251,117.010	5 Jun 17				0.00	251,117.01	251,117.01	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.295727 WITH JPMORGAN CHASE	1,483.720	5 May 17				0.00	1,483.72	1,483.72	0.00
FX DEAL TRANSACTED ON 05 MAY 2017 USD / GBP EX.RATE 1.295727 WITH JPMORGAN CHASE	11,692.670	5 May 17				0.00	11,692.67	11,692.67	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.009111 WITH JPMORGAN CHASE	4,280.530	5 Sep 17				0.00	4,280.53	4,280.53	0.00
FX DEAL TRANSACTED ON 05 SEP 2017 USD / JPY EX.RATE 0.009111 WITH JPMORGAN CHASE	2,788.080	5 Sep 17				0.00	2,788.08	2,788.08	0.00
FX DEAL TRANSACTED ON 06 SEP 2017 EUR / USD EX.RATE 0.838531 WITH JPMORGAN CHASE	-72,746.260	6 Sep 17				0.00	-72,746.26	-72,746.26	0.00
FX DEAL TRANSACTED ON 08 NOV 2017 USD / EUR EX.RATE 1.158975 WITH JPMORGAN CHASE	0.950	8 Nov 17				0.00	0.95	0.95	0.00
FX DEAL TRANSACTED ON 09 AUG 2017 ZAR / USD EX.RATE 13.5495736 WITH JPMORGAN	-174,396.170	9 Aug 17				0.00	-174,396.17	-174,396.17	0.00
FX DEAL TRANSACTED ON 09 FEB 2017 USD / GBP EX.RATE 1.252586 WITH JPMORGAN CHASE	311.460	9 Feb 17				0.00	311.46	311.46	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.119493 WITH JPMORGAN CHASE	234.310	9 Jun 17				0.00	234.31	234.31	0.00
FX DEAL TRANSACTED ON 09 JUN 2017 USD / EUR EX.RATE 1.119493 WITH JPMORGAN CHASE	9.810	9 Jun 17				0.00	9.81	9.81	0.00
FX DEAL TRANSACTED ON 09 MAY 2017 USD / EUR EX.RATE 1.089902 WITH JPMORGAN CHASE	1,441.860	9 May 17				0.00	1,441.86	1,441.86	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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 OCT 2017 USD / EUR EX.RATE 1.173208 WITH JPMORGAN CHASE	194.720	9 Oct 17				0.00	194.72	194.72	0.00
FX DEAL TRANSACTED ON 10 APR 2017 USD / EUR EX.RATE 1.059501 WITH JPMORGAN CHASE	7,211.750	10 Apr 17				0.00	7,211.75	7,211.75	0.00
FX DEAL TRANSACTED ON 10 JUL 2017 USD / GBP EX.RATE 1.287387 WITH JPMORGAN CHASE	1,651.240	10 Jul 17				0.00	1,651.24	1,651.24	0.00
FX DEAL TRANSACTED ON 10 MAR 2017 BRL / USD EX.RATE 3.18 WITH JPMORGAN CHASE	-122,822.850	10 Mar 17				0.00	-122,822.85	-122,822.85	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 EUR / USD EX.RATE 0.8582713 WITH JPMORGAN	-1,760,515.510	10 Nov 17				0.00	-1,760,515.51	-1,760,515.51	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / EUR EX.RATE 1.1639138 WITH JPMORGAN	1,758,673.750	10 Nov 17				0.00	1,758,673.75	1,758,673.75	0.00
FX DEAL TRANSACTED ON 10 NOV 2017 USD / EUR EX.RATE 1.164694 WITH JPMORGAN CHASE	3,575.310	10 Nov 17				0.00	3,575.31	3,575.31	0.00
FX DEAL TRANSACTED ON 10 OCT 2017 USD / ZAR EX.RATE 0.073317 WITH JPMORGAN CHASE	1,596.820	10 Oct 17				0.00	1,596.82	1,596.82	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	170.260	11 Apr 17				0.00	170.26	170.26	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	30.040	11 Apr 17				0.00	30.04	30.04	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	293.800	11 Apr 17				0.00	293.80	293.80	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	56.760	11 Apr 17				0.00	56.76	56.76	0.00
FX DEAL TRANSACTED ON 11 APR 2017 USD / NZD EX.RATE 0.695886 WITH JPMORGAN CHASE	1,664.820	11 Apr 17				0.00	1,664.82	1,664.82	0.00

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	18,750.390	11 Jul 17				0.00	18,750.39	18,750.39	0.00
FX DEAL TRANSACTED ON 11 OCT 2017 USD / RUB EX.RATE 0.0171577 WITH JPMORGAN	246,451.030	11 Oct 17				0.00	246,451.03	246,451.03	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	133.510	11 Sep 17				0.00	133.51	133.51	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	120.170	11 Sep 17				0.00	120.17	120.17	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	480.300	11 Sep 17				0.00	480.30	480.30	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	138.410	11 Sep 17				0.00	138.41	138.41	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	447.660	11 Sep 17				0.00	447.66	447.66	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	563.410	11 Sep 17				0.00	563.41	563.41	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / EUR EX.RATE 1.1979 WITH JPMORGAN CHASE	117.110	11 Sep 17				0.00	117.11	117.11	0.00
FX DEAL TRANSACTED ON 11 SEP 2017 USD / GBP EX.RATE 1.31918 WITH JPMORGAN CHASE	118.290	11 Sep 17				0.00	118.29	118.29	0.00
FX DEAL TRANSACTED ON 12 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	5,068.250	12 Jul 17				0.00	5,068.25	5,068.25	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 COP / USD EX.RATE 2929.2 WITH JPMORGAN CHASE	-209,920.800	12 Jun 17				0.00	-209,920.80	-209,920.80	0.00
FX DEAL TRANSACTED ON 12 JUN 2017 USD / COP EX.RATE 0.0003414 WITH JPMORGAN	209,920.800	12 Jun 17				0.00	209,920.80	209,920.80	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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 MAY 2017 USD / MXN EX.RATE 0.053245 WITH JPMORGAN CHASE	1,955.270	12 May 17				0.00	1,955.27	1,955.27	0.00
FX DEAL TRANSACTED ON 13 JUN 2017 USD / EUR EX.RATE 1.119633 WITH JPMORGAN CHASE	562.530	13 Jun 17				0.00	562.53	562.53	0.00
FX DEAL TRANSACTED ON 13 MAR 2017 USD / AUD EX.RATE 0.757838 WITH JPMORGAN CHASE	1,933.210	13 Mar 17				0.00	1,933.21	1,933.21	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18173 WITH JPMORGAN CHASE	29.350	13 Oct 17				0.00	29.35	29.35	0.00
FX DEAL TRANSACTED ON 13 OCT 2017 USD / EUR EX.RATE 1.18173 WITH JPMORGAN CHASE	14.240	13 Oct 17				0.00	14.24	14.24	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 GBP / USD EX.RATE 0.7896837 WITH JPMORGAN	-933,285.060	14 Dec 16				0.00	-933,285.06	-933,285.06	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 USD / GBP EX.RATE 1.2650709 WITH JPMORGAN	932,357.250	14 Dec 16				0.00	932,357.25	932,357.25	0.00
FX DEAL TRANSACTED ON 14 JUN 2017 USD / INR EX.RATE 0.0155044 WITH JPMORGAN	238,215.180	14 Jun 17				0.00	238,215.18	238,215.18	0.00
FX DEAL TRANSACTED ON 14 SEP 2017 USD / GBP EX.RATE 1.335901 WITH JPMORGAN CHASE	1,189.150	14 Sep 17				0.00	1,189.15	1,189.15	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 COP / USD EX.RATE 2893.0 WITH JPMORGAN CHASE	-212,547.530	15 May 17				0.00	-212,547.53	-212,547.53	0.00
FX DEAL TRANSACTED ON 15 MAY 2017 USD / EUR EX.RATE 1.09759 WITH JPMORGAN CHASE	995.270	15 May 17				0.00	995.27	995.27	0.00
FX DEAL TRANSACTED ON 15 SEP 2017 INR / USD EX.RATE 64.57 WITH JPMORGAN CHASE	-254,413.530	15 Sep 17				0.00	-254,413.53	-254,413.53	0.00
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.008832 WITH JPMORGAN CHASE	877.800	16 Feb 17				0.00	877.80	877.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 FEB 2017 USD / JPY EX.RATE 0.008832 WITH JPMORGAN CHASE	122.570	16 Feb 17				0.00	122.57	122.57	0.00
FX DEAL TRANSACTED ON 16 JUL 2017 USD / AED EX.RATE 0.272242 WITH JPMORGAN CHASE	105,797.210	16 Jul 17				0.00	105,797.21	105,797.21	0.00
FX DEAL TRANSACTED ON 16 MAR 2017 USD / GBP EX.RATE 1.236375 WITH JPMORGAN CHASE	2,473.970	16 Mar 17				0.00	2,473.97	2,473.97	0.00
FX DEAL TRANSACTED ON 16 MAY 2017 USD / COP EX.RATE 0.0003469 WITH JPMORGAN	213,284.770	16 May 17				0.00	213,284.77	213,284.77	0.00
FX DEAL TRANSACTED ON 16 OCT 2017 USD / GBP EX.RATE 1.327186 WITH JPMORGAN CHASE	854.890	16 Oct 17				0.00	854.89	854.89	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 NGN / USD EX.RATE 327.8999 WITH JPMORGAN CHASE	-54,918.070	17 Aug 17				0.00	-54,918.07	-54,918.07	0.00
FX DEAL TRANSACTED ON 17 AUG 2017 NGN / USD EX.RATE 327.8999 WITH JPMORGAN CHASE	-32,678.790	17 Aug 17				0.00	-32,678.79	-32,678.79	0.00
FX DEAL TRANSACTED ON 17 FEB 2017 USD / NGN EX.RATE 0.0025641 WITH JPMORGAN	46,173.410	17 Feb 17				0.00	46,173.41	46,173.41	0.00
FX DEAL TRANSACTED ON 17 JUL 2017 BRL / USD EX.RATE 3.19 WITH JPMORGAN CHASE	-100,657.390	17 Jul 17				0.00	-100,657.39	-100,657.39	0.00
FX DEAL TRANSACTED ON 17 OCT 2017 USD / EUR EX.RATE 1.174941 WITH JPMORGAN CHASE	189.780	17 Oct 17				0.00	189.78	189.78	0.00
FX DEAL TRANSACTED ON 18 AUG 2017 INR / USD EX.RATE 64.1048 WITH JPMORGAN CHASE	-239,676.320	18 Aug 17				0.00	-239,676.32	-239,676.32	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.066934 WITH JPMORGAN CHASE	9.370	18 Jan 17				0.00	9.37	9.37	0.00
FX DEAL TRANSACTED ON 18 JAN 2017 USD / EUR EX.RATE 1.066934 WITH JPMORGAN CHASE	10.240	18 Jan 17				0.00	10.24	10.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	10,313.580	18 May 17				0.00	10,313.58	10,313.58	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	188.410	18 May 17				0.00	188.41	188.41	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	1,833.920	18 May 17				0.00	1,833.92	1,833.92	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	714.220	18 May 17				0.00	714.22	714.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	1,248.290	18 May 17				0.00	1,248.29	1,248.29	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	833.970	18 May 17				0.00	833.97	833.97	0.00
FX DEAL TRANSACTED ON 18 MAY 2017 USD / EUR EX.RATE 1.112297 WITH JPMORGAN CHASE	161.840	18 May 17				0.00	161.84	161.84	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 EUR / USD EX.RATE 0.8520195 WITH JPMORGAN	-63,378.830	18 Oct 17				0.00	-63,378.83	-63,378.83	0.00
FX DEAL TRANSACTED ON 18 OCT 2017 USD / EUR EX.RATE 1.1745177 WITH JPMORGAN	63,423.960	18 Oct 17				0.00	63,423.96	63,423.96	0.00
FX DEAL TRANSACTED ON 19 MAR 2017 USD / AED EX.RATE 0.27225 WITH JPMORGAN CHASE	10,956.280	19 Mar 17				0.00	10,956.28	10,956.28	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 EUR / USD EX.RATE 0.8335912 WITH JPMORGAN	-91,171.790	19 Sep 17				0.00	-91,171.79	-91,171.79	0.00
FX DEAL TRANSACTED ON 19 SEP 2017 USD / EUR EX.RATE 1.198749 WITH JPMORGAN CHASE	91,104.920	19 Sep 17				0.00	91,104.92	91,104.92	0.00
FX DEAL TRANSACTED ON 20 JUN 2017 USD / JPY EX.RATE 0.008973 WITH JPMORGAN CHASE	890.080	20 Jun 17				0.00	890.08	890.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JUN 2017 USD / TRY EX.RATE 0.2788335 WITH JPMORGAN	233,383.340	21 Jun 17				0.00	233,383.34	233,383.34	0.00
FX DEAL TRANSACTED ON 21 NOV 2017 RUB / USD EX.RATE 59.4216 WITH JPMORGAN CHASE	-241,728.690	21 Nov 17				0.00	-241,728.69	-241,728.69	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / NZD EX.RATE 0.689992 WITH JPMORGAN CHASE	52.690	22 Dec 16				0.00	52.69	52.69	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 USD / NZD EX.RATE 0.689992 WITH JPMORGAN CHASE	9.300	22 Dec 16				0.00	9.30	9.30	0.00
FX DEAL TRANSACTED ON 23 FEB 2017 USD / NGN EX.RATE 0.0025641 WITH JPMORGAN	27,475.310	23 Feb 17				0.00	27,475.31	27,475.31	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / EUR EX.RATE 1.08524 WITH JPMORGAN CHASE	1,356.010	24 Apr 17				0.00	1,356.01	1,356.01	0.00
FX DEAL TRANSACTED ON 24 APR 2017 USD / JPY EX.RATE 0.009107 WITH JPMORGAN CHASE	684.840	24 Apr 17				0.00	684.84	684.84	0.00
FX DEAL TRANSACTED ON 25 JUL 2017 USD / CHF EX.RATE 1.056492 WITH JPMORGAN CHASE	2,969.480	25 Jul 17				0.00	2,969.48	2,969.48	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / JPY EX.RATE 0.008776 WITH JPMORGAN CHASE	631.880	25 Oct 17				0.00	631.88	631.88	0.00
FX DEAL TRANSACTED ON 25 OCT 2017 USD / ZAR EX.RATE 0.0712338 WITH JPMORGAN	387,527.880	25 Oct 17				0.00	387,527.88	387,527.88	0.00
FX DEAL TRANSACTED ON 26 APR 2017 BRL / USD EX.RATE 3.1875 WITH JPMORGAN CHASE	-1,026,989.990	26 Apr 17				0.00	-1,026,989.99	-1,026,989.99	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / BRL EX.RATE 0.3112211 WITH JPMORGAN	1,018,791.720	26 Apr 17				0.00	1,018,791.72	1,018,791.72	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / COP EX.RATE 0.0003415 WITH JPMORGAN	63,636.570	26 Apr 17				0.00	63,636.57	63,636.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.283859 WITH JPMORGAN CHASE	1,567.940	26 Apr 17				0.00	1,567.94	1,567.94	0.00
FX DEAL TRANSACTED ON 26 APR 2017 USD / GBP EX.RATE 1.283859 WITH JPMORGAN CHASE	697.910	26 Apr 17				0.00	697.91	697.91	0.00
FX DEAL TRANSACTED ON 26 JUN 2017 USD / GBP EX.RATE 1.27291 WITH JPMORGAN CHASE	3,498.470	26 Jun 17				0.00	3,498.47	3,498.47	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / ZAR EX.RATE 0.0701043 WITH JPMORGAN	110,850.890	26 Oct 17				0.00	110,850.89	110,850.89	0.00
FX DEAL TRANSACTED ON 26 OCT 2017 USD / ZAR EX.RATE 0.0701586 WITH JPMORGAN	110,936.750	26 Oct 17				0.00	110,936.75	110,936.75	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 EUR / USD EX.RATE 0.9350164 WITH JPMORGAN	-6,952,345.710	27 Jan 17				0.00	-6,952,345.71	-6,952,345.71	0.00
FX DEAL TRANSACTED ON 27 JAN 2017 USD / EUR EX.RATE 1.070728 WITH JPMORGAN CHASE	6,960,328.400	27 Jan 17				0.00	6,960,328.40	6,960,328.40	0.00
FX DEAL TRANSACTED ON 27 MAR 2017 USD / JPY EX.RATE 0.0090476 WITH JPMORGAN	10,000.000	27 Mar 17				0.00	10,000.00	10,000.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2017 USD / INR EX.RATE 0.0154572 WITH JPMORGAN	253,922.760	27 Nov 17				0.00	253,922.76	253,922.76	0.00
FX DEAL TRANSACTED ON 27 OCT 2017 USD / EUR EX.RATE 1.160522 WITH JPMORGAN CHASE	50.370	27 Oct 17				0.00	50.37	50.37	0.00
FX DEAL TRANSACTED ON 28 APR 2017 USD / BRL EX.RATE 0.3126563 WITH JPMORGAN	1,023,490.060	28 Apr 17				0.00	1,023,490.06	1,023,490.06	0.00
FX DEAL TRANSACTED ON 28 FEB 2017 COP / USD EX.RATE 2952.0 WITH JPMORGAN CHASE	-63,120.700	28 Feb 17				0.00	-63,120.70	-63,120.70	0.00
FX DEAL TRANSACTED ON 28 JUN 2017 USD / JPY EX.RATE 0.008911 WITH JPMORGAN CHASE	7,752.860	28 Jun 17				0.00	7,752.86	7,752.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 MAR 2017 USD / ZAR EX.RATE 0.077505 WITH JPMORGAN CHASE	545.320	28 Mar 17				0.00	545.32	545.32	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 EUR / USD EX.RATE 0.8291545 WITH JPMORGAN	-3,281,122.060	29 Aug 17				0.00	-3,281,122.06	-3,281,122.06	0.00
FX DEAL TRANSACTED ON 29 AUG 2017 USD / EUR EX.RATE 1.2079359 WITH JPMORGAN	3,286,258.470	29 Aug 17				0.00	3,286,258.47	3,286,258.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / EUR EX.RATE 1.142473 WITH JPMORGAN CHASE	1,127.390	29 Jun 17				0.00	1,127.39	1,127.39	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.008916 WITH JPMORGAN CHASE	513.560	29 Jun 17				0.00	513.56	513.56	0.00
FX DEAL TRANSACTED ON 29 JUN 2017 USD / JPY EX.RATE 0.008916 WITH JPMORGAN CHASE	248.750	29 Jun 17				0.00	248.75	248.75	0.00
FX DEAL TRANSACTED ON 30 JAN 2017 USD / GBP EX.RATE 1.253333 WITH JPMORGAN CHASE	1,345.530	30 Jan 17				0.00	1,345.53	1,345.53	0.00
FX DEAL TRANSACTED ON 31 AUG 2017 USD / GBP EX.RATE 1.288013 WITH JPMORGAN CHASE	1,157.000	31 Aug 17				0.00	1,157.00	1,157.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2017 USD / BRL EX.RATE 0.3194174 WITH JPMORGAN	102,563.990	31 Jul 17				0.00	102,563.99	102,563.99	0.00
FX DEAL TRANSACTED ON 31 MAR 2017 USD / BRL EX.RATE 0.3156167 WITH JPMORGAN	123,272.530	31 Mar 17				0.00	123,272.53	123,272.53	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 BRL / USD EX.RATE 3.2437 WITH JPMORGAN CHASE	-1,009,196.470	31 May 17				0.00	-1,009,196.47	-1,009,196.47	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / EUR EX.RATE 1.123558 WITH JPMORGAN CHASE	2,861.570	31 May 17				0.00	2,861.57	2,861.57	0.00
FX DEAL TRANSACTED ON 31 MAY 2017 USD / MXN EX.RATE 0.053647 WITH JPMORGAN CHASE	1,107.850	31 May 17				0.00	1,107.85	1,107.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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01 DEC 16 - 30 NOV 17

Account ID SPRINT

Account Name SPRINT STYLE MIX

◆ 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
Total JPMORGAN CHASE BANK, N.A.							-0.00	203,836.04	203,836.04

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0700

◆ 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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

**Generated by Northern Trust from periodic data on 07 Mar 18 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
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG SEDOL: BYYRSN3	Total acquisitions	28	48,328,260.14			0.00	48,328,260.14	48,328,260.14
	Total dispositions	30		55,499,646.30		0.00	55,644,238.84	55,499,646.30
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,388	407,185,086.23			0.00	407,185,086.23	407,185,086.23
	Total dispositions	917		389,056,252.87		0.00	389,056,252.87	389,056,252.87
BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 10-31-2017 TO 11-01-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/BARCLAYS .82% FROM 05-16-2017 TO 05-17-2017 CUSIP: 77799MAY0	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/BARCLAYS .85% FROM 05-15-2017 TO 05-16-2017 CUSIP: 77799MAY0	Total acquisitions	1	34,800,000.00			0.00	34,800,000.00	34,800,000.00
	Total dispositions	1		34,800,000.00		0.00	34,800,000.00	34,800,000.00
BUY TO OPEN REPO W/BARCLAYS 1.13% FROM 07-05-2017 TO 07-06-2017 CUSIP: 77799JUL3	Total acquisitions	1	32,800,000.00			0.00	32,800,000.00	32,800,000.00
	Total dispositions	1		32,800,000.00		0.00	32,800,000.00	32,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0073

◆ 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/BNP PARIB .45% FROM 12-21-2016 TO 12-22-2016 CUSIP: 77799DEC4	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/BNP PARIB .45% FROM 12-22-2016 TO 12-23-2016 CUSIP: 77799DEC4	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 .49% FROM 02-22-2017 TO 02-23-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-23-2017 TO 02-24-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 01-03-2017 TO 01-04-2017 CUSIP: 77799JAN1	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/BNP PARIB .5% FROM 02-21-2017 TO 02-22-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017 CUSIP: 77799JAN1	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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .51% FROM 01-10-2017 TO 01-11-2017 CUSIP: 77799JAN1	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/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017 CUSIP: 77799JAN1	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/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017 CUSIP: 77799JAN1	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/BNP PARIB .52% FROM 02-17-2017 TO 02-21-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,000,000.00			0.00	39,000,000.00	39,000,000.00
	Total dispositions	1		39,000,000.00		0.00	39,000,000.00	39,000,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-27-2017 TO 02-28-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-01-2017 TO 03-02-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 03-07-2017 TO 03-08-2017 CUSIP: 77799MAR5	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-08-2017 TO 03-09-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-09-2017 TO 03-10-2017 CUSIP: 77799MAR5	Total acquisitions	1	51,500,000.00			0.00	51,500,000.00	51,500,000.00
	Total dispositions	1		51,500,000.00		0.00	51,500,000.00	51,500,000.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-13-2017 TO 03-14-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-11-2017 TO 01-12-2017 CUSIP: 77799JAN1	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/BNP PARIB .53% FROM 01-20-2017 TO 01-23-2017 CUSIP: 77799JAN1	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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/BNP PARIB .53% FROM 03-10-2017 TO 03-13-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/BNP PARIB .55% FROM 03-03-2017 TO 03-06-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/BNP PARIB .57% FROM 02-07-2017 TO 02-08-2017 CUSIP: 77799FEB1	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/BNP PARIB .58% FROM 01-19-2017 TO 01-20-2017 CUSIP: 77799JAN1	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/BNP PARIB .59% FROM 01-24-2017 TO 01-25-2017 CUSIP: 77799JAN1	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/BNP PARIB .59% FROM 01-25-2017 TO 01-26-2017 CUSIP: 77799JAN1	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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .59% FROM 02-16-2017 TO 02-17-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-27-2017 TO 01-30-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-02-2017 TO 02-03-2017 CUSIP: 77799FEB1	Total acquisitions	1	37,800,000.00			0.00	37,800,000.00	37,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/BNP PARIB .6% FROM 02-02-2017 TO 02-03-2017 CUSIP: 77799FEB1	Total dispositions	1		37,800,000.00		0.00	37,800,000.00	37,800,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017 CUSIP: 77799FEB1	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/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017 CUSIP: 77799FEB1	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/BNP PARIB .6% FROM 02-06-2017 TO 02-07-2017 CUSIP: 77799FEB1	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 .6% FROM 02-13-2017 TO 02-14-2017 CUSIP: 77799FEB1	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 .6% FROM 02-28-2017 TO 03-01-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 03-15-2017 TO 03-16-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .61% FROM 01-06-2017 TO 01-09-2017 CUSIP: 77799JAN1	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/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017 CUSIP: 77799JAN1	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/BNP PARIB .63% FROM 02-10-2017 TO 02-13-2017 CUSIP: 77799FEB1	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/BNP PARIB .64% FROM 01-04-2017 TO 01-05-2017 CUSIP: 77799JAN1	Total acquisitions	1	32,900,000.00			0.00	32,900,000.00	32,900,000.00
	Total dispositions	1		32,900,000.00		0.00	32,900,000.00	32,900,000.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017 CUSIP: 77799FEB1	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 .66% FROM 02-15-2017 TO 02-16-2017 CUSIP: 77799FEB1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/BNP PARIB .66% FROM 12-28-2016 TO 12-29-2016 CUSIP: 77799DEC4	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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .68% FROM 01-17-2017 TO 01-18-2017 CUSIP: 77799JAN1	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/BNP PARIB .75% FROM 01-18-2017 TO 01-19-2017 CUSIP: 77799JAN1	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/BNP PARIB .75% FROM 03-20-2017 TO 03-21-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-21-2017 TO 03-22-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-22-2017 TO 03-23-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .79% FROM 05-23-2017 TO 05-24-2017 CUSIP: 77799MAY0	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 03-29-2017 TO 03-30-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-20-2017 TO 04-21-2017 CUSIP: 77799APR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-21-2017 TO 04-24-2017 CUSIP: 77799APR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-22-2017 TO 05-23-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/BNP PARIB .81% FROM 05-12-2017 TO 05-15-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-09-2017 TO 05-10-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-17-2017 TO 05-18-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,200,000.00			0.00	40,200,000.00	40,200,000.00
	Total dispositions	1		40,200,000.00		0.00	40,200,000.00	40,200,000.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-19-2017 TO 05-22-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/BNP PARIB .83% FROM 04-05-2017 TO 04-06-2017 CUSIP: 77799APR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .84% FROM 04-25-2017 TO 04-26-2017 CUSIP: 77799APR5	Total acquisitions	1	39,700,000.00			0.00	39,700,000.00	39,700,000.00
	Total dispositions	1		39,700,000.00		0.00	39,700,000.00	39,700,000.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-18-2017 TO 05-19-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-12-2017 TO 04-13-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-19-2017 TO 04-20-2017 CUSIP: 77799APR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-26-2017 TO 04-27-2017 CUSIP: 77799APR5	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-02-2017 TO 05-03-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,000,000.00			0.00	40,000,000.00	40,000,000.00
	Total dispositions	1		40,000,000.00		0.00	40,000,000.00	40,000,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-03-2017 TO 05-04-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,000,000.00			0.00	40,000,000.00	40,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .85% FROM 05-03-2017 TO 05-04-2017 CUSIP: 77799MAY0	Total dispositions	1		40,000,000.00		0.00	40,000,000.00	40,000,000.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 04-24-2017 TO 04-25-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-04-2017 TO 05-05-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,200,000.00			0.00	40,200,000.00	40,200,000.00
	Total dispositions	1		40,200,000.00		0.00	40,200,000.00	40,200,000.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 04-06-2017 TO 04-07-2017 CUSIP: 77799APR5	Total acquisitions	1	39,200,000.00			0.00	39,200,000.00	39,200,000.00
	Total dispositions	1		39,200,000.00		0.00	39,200,000.00	39,200,000.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 05-05-2017 TO 05-08-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,000,000.00			0.00	40,000,000.00	40,000,000.00
	Total dispositions	1		40,000,000.00		0.00	40,000,000.00	40,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB .89% FROM 04-27-2017 TO 04-28-2017 CUSIP: 77799APR5	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,300,000.00			0.00	40,300,000.00	40,300,000.00
	Total dispositions	1		40,300,000.00		0.00	40,300,000.00	40,300,000.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-30-2017 TO 05-31-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 05-01-2017 TO 05-02-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-02-2017 TO 06-05-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-06-2017 TO 06-07-2017 CUSIP: 77799JUN9	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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB .94% FROM 04-13-2017 TO 04-17-2017 CUSIP: 77799APR5	Total acquisitions	1	39,200,000.00			0.00	39,200,000.00	39,200,000.00
	Total dispositions	1		39,200,000.00		0.00	39,200,000.00	39,200,000.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-18-2017 TO 04-19-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 06-01-2017 TO 06-02-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-13-2017 TO 04-17-2017 CUSIP: 77799APR5	Total acquisitions	1	39,200,000.00			0.00	39,200,000.00	39,200,000.00
	Total dispositions	1		39,200,000.00		0.00	39,200,000.00	39,200,000.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 05-26-2017 TO 05-30-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 03-31-2017 TO 04-03-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017 CUSIP: 77799MAY0	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1% FROM 06-12-2017 TO 06-13-2017 CUSIP: 77799JUN9	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/BNP PARIB 1.01% FROM 04-28-2017 TO 05-01-2017 CUSIP: 77799APR5	Total acquisitions	1	40,000,000.00			0.00	40,000,000.00	40,000,000.00
	Total dispositions	1		40,000,000.00		0.00	40,000,000.00	40,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.02% FROM 09-27-2017 TO 09-28-2017 CUSIP: 77799SEP2	Total acquisitions	1	34,200,000.00			0.00	34,200,000.00	34,200,000.00
	Total dispositions	1		34,200,000.00		0.00	34,200,000.00	34,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-04-2017 TO 08-07-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-08-2017 TO 08-09-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,800,000.00			0.00	41,800,000.00	41,800,000.00
	Total dispositions	1		41,800,000.00		0.00	41,800,000.00	41,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 11-29-2017 TO 11-30-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,600,000.00			0.00	44,600,000.00	44,600,000.00
	Total dispositions	1		44,600,000.00		0.00	44,600,000.00	44,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 06-14-2017 TO 06-15-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-07-2017 TO 08-08-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-09-2017 TO 08-10-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.05% FROM 09-21-2017 TO 09-22-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-28-2017 TO 09-29-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,800,000.00			0.00	41,800,000.00	41,800,000.00
	Total dispositions	1		41,800,000.00		0.00	41,800,000.00	41,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-19-2017 TO 07-20-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,400,000.00			0.00	41,400,000.00	41,400,000.00
	Total dispositions	1		41,400,000.00		0.00	41,400,000.00	41,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 09-25-2017 TO 09-26-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.06% FROM 09-25-2017 TO 09-26-2017 CUSIP: 77799SEP2	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-14-2017 TO 07-17-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-04-2017 TO 10-05-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,900,000.00			0.00	42,900,000.00	42,900,000.00
	Total dispositions	1		42,900,000.00		0.00	42,900,000.00	42,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-13-2017 TO 10-16-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,200,000.00			0.00	43,200,000.00	43,200,000.00
	Total dispositions	1		43,200,000.00		0.00	43,200,000.00	43,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-02-2017 TO 10-03-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,600,000.00			0.00	42,600,000.00	42,600,000.00
	Total dispositions	1		42,600,000.00		0.00	42,600,000.00	42,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 07-18-2017 TO 07-19-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,400,000.00			0.00	41,400,000.00	41,400,000.00
	Total dispositions	1		41,400,000.00		0.00	41,400,000.00	41,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.1% FROM 08-01-2017 TO 08-02-2017 CUSIP: 77799AUG3	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/BNP PARIB 1.1% FROM 08-10-2017 TO 08-11-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-08-2017 TO 09-11-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017 CUSIP: 77799OCT5	Total acquisitions	1	74,300,000.00			0.00	74,300,000.00	74,300,000.00
	Total dispositions	1		74,300,000.00		0.00	74,300,000.00	74,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-11-2017 TO 10-12-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,200,000.00			0.00	43,200,000.00	43,200,000.00
	Total dispositions	1		43,200,000.00		0.00	43,200,000.00	43,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,300,000.00			0.00	43,300,000.00	43,300,000.00
	Total dispositions	1		43,300,000.00		0.00	43,300,000.00	43,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-27-2017 TO 06-28-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.11% FROM 06-28-2017 TO 06-29-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-29-2017 TO 08-30-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,300,000.00			0.00	41,300,000.00	41,300,000.00
	Total dispositions	1		41,300,000.00		0.00	41,300,000.00	41,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-30-2017 TO 08-31-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,300,000.00			0.00	41,300,000.00	41,300,000.00
	Total dispositions	1		41,300,000.00		0.00	41,300,000.00	41,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-26-2017 TO 06-27-2017 CUSIP: 77799JUN9	Total acquisitions	1	39,700,000.00			0.00	39,700,000.00	39,700,000.00
	Total dispositions	1		39,700,000.00		0.00	39,700,000.00	39,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,300,000.00			0.00	41,300,000.00	41,300,000.00
	Total dispositions	1		41,300,000.00		0.00	41,300,000.00	41,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,300,000.00			0.00	41,300,000.00	41,300,000.00
	Total dispositions	1		41,300,000.00		0.00	41,300,000.00	41,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017 CUSIP: 77799JUL3	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-26-2017 TO 07-27-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-07-2017 TO 09-08-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-18-2017 TO 09-19-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-26-2017 TO 06-27-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.13% FROM 09-05-2017 TO 09-06-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,800,000.00			0.00	41,800,000.00	41,800,000.00
	Total dispositions	1		41,800,000.00		0.00	41,800,000.00	41,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-28-2017 TO 11-29-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,200,000.00			0.00	44,200,000.00	44,200,000.00
	Total dispositions	1		44,200,000.00		0.00	44,200,000.00	44,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,200,000.00			0.00	41,200,000.00	41,200,000.00
	Total dispositions	1		41,200,000.00		0.00	41,200,000.00	41,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 09-13-2017 TO 09-14-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,300,000.00			0.00	43,300,000.00	43,300,000.00
	Total dispositions	1		43,300,000.00		0.00	43,300,000.00	43,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,300,000.00			0.00	43,300,000.00	43,300,000.00
	Total dispositions	1		43,300,000.00		0.00	43,300,000.00	43,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-01-2017 TO 11-02-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,600,000.00			0.00	43,600,000.00	43,600,000.00
	Total dispositions	1		43,600,000.00		0.00	43,600,000.00	43,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.14% FROM 11-21-2017 TO 11-22-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-22-2017 TO 11-24-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,000,000.00			0.00	44,000,000.00	44,000,000.00
	Total dispositions	1		44,000,000.00		0.00	44,000,000.00	44,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-11-2017 TO 08-14-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,200,000.00			0.00	41,200,000.00	41,200,000.00
	Total dispositions	1		41,200,000.00		0.00	41,200,000.00	41,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,400,000.00			0.00	43,400,000.00	43,400,000.00
	Total dispositions	1		43,400,000.00		0.00	43,400,000.00	43,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 06-23-2017 TO 06-26-2017 CUSIP: 77799JUN9	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/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.16% FROM 08-14-2017 TO 08-15-2017 CUSIP: 77799AUG3	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 11-08-2017 TO 11-09-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 10-26-2017 TO 10-27-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,400,000.00			0.00	43,400,000.00	43,400,000.00
	Total dispositions	1		43,400,000.00		0.00	43,400,000.00	43,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 06-29-2017 TO 06-30-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,400,000.00			0.00	40,400,000.00	40,400,000.00
	Total dispositions	1		40,400,000.00		0.00	40,400,000.00	40,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-24-2017 TO 08-25-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,200,000.00			0.00	41,200,000.00	41,200,000.00
	Total dispositions	1		41,200,000.00		0.00	41,200,000.00	41,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,400,000.00			0.00	43,400,000.00	43,400,000.00
	Total dispositions	1		43,400,000.00		0.00	43,400,000.00	43,400,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/BNP PARIB 1.18% FROM 11-09-2017 TO 11-10-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 06-29-2017 TO 06-30-2017 CUSIP: 77799JUN9	Total acquisitions	1	41,000,000.00			0.00	41,000,000.00	41,000,000.00
	Total dispositions	1		41,000,000.00		0.00	41,000,000.00	41,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-02-2017 TO 11-03-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,000,000.00			0.00	44,000,000.00	44,000,000.00
	Total dispositions	1		44,000,000.00		0.00	44,000,000.00	44,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-15-2017 TO 09-18-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.21% FROM 08-15-2017 TO 08-16-2017 CUSIP: 77799AUG3	Total acquisitions	1	46,100,000.00			0.00	46,100,000.00	46,100,000.00
	Total dispositions	1		46,100,000.00		0.00	46,100,000.00	46,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 07-03-2017 TO 07-05-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 08-31-2017 TO 09-01-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,500,000.00			0.00	41,500,000.00	41,500,000.00
	Total dispositions	1		41,500,000.00		0.00	41,500,000.00	41,500,000.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-15-2017 TO 06-16-2017 CUSIP: 77799JUN9	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 1.28% FROM 06-16-2017 TO 06-19-2017 CUSIP: 77799JUN9	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/BNP PARIB 1.28% FROM 11-16-2017 TO 11-17-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,500,000.00			0.00	43,500,000.00	43,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.28% FROM 11-16-2017 TO 11-17-2017 CUSIP: 77799NOV9	Total dispositions	1		43,500,000.00		0.00	43,500,000.00	43,500,000.00
BUY TO OPEN REPO W/CHASE SEC .9% FROM 05-25-2017 TO 05-26-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,300,000.00			0.00	40,300,000.00	40,300,000.00
	Total dispositions	1		40,300,000.00		0.00	40,300,000.00	40,300,000.00
BUY TO OPEN REPO W/CHASE SEC .95% FROM 06-01-2017 TO 06-02-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/CHASE SEC 1% FROM 06-09-2017 TO 06-12-2017 CUSIP: 77799JUN9	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/CHASE SEC 1.04% FROM 09-19-2017 TO 09-20-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/CHASE SEC 1.06% FROM 08-22-2017 TO 08-23-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,000,000.00			0.00	41,000,000.00	41,000,000.00
	Total dispositions	1		41,000,000.00		0.00	41,000,000.00	41,000,000.00
BUY TO OPEN REPO W/CHASE SEC 1.07% FROM 10-03-2017 TO 10-04-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,800,000.00			0.00	42,800,000.00	42,800,000.00
	Total dispositions	1		42,800,000.00		0.00	42,800,000.00	42,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CHASE SEC 1.08% FROM 07-20-2017 TO 07-21-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CHASE SEC 1.08% FROM 08-23-2017 TO 08-24-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,400,000.00			0.00	41,400,000.00	41,400,000.00
	Total dispositions	1		41,400,000.00		0.00	41,400,000.00	41,400,000.00
BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 08-30-2017 TO 08-31-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,300,000.00			0.00	41,300,000.00	41,300,000.00
	Total dispositions	1		41,300,000.00		0.00	41,300,000.00	41,300,000.00
BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 09-22-2017 TO 09-25-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 10-05-2017 TO 10-06-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,000,000.00			0.00	43,000,000.00	43,000,000.00
	Total dispositions	1		43,000,000.00		0.00	43,000,000.00	43,000,000.00
BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 10-11-2017 TO 10-12-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,200,000.00			0.00	43,200,000.00	43,200,000.00
	Total dispositions	1		43,200,000.00		0.00	43,200,000.00	43,200,000.00
BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 08-01-2017 TO 08-02-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CHASE SEC 1.11% FROM 08-21-2017 TO 08-22-2017 CUSIP: 77799AUG3	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 09-08-2017 TO 09-11-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 09-12-2017 TO 09-13-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,000,000.00			0.00	42,000,000.00	42,000,000.00
	Total dispositions	1		42,000,000.00		0.00	42,000,000.00	42,000,000.00
BUY TO OPEN REPO W/CHASE SEC 1.14% FROM 11-07-2017 TO 11-08-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00
BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 08-16-2017 TO 08-17-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,500,000.00			0.00	41,500,000.00	41,500,000.00
	Total dispositions	1		41,500,000.00		0.00	41,500,000.00	41,500,000.00
BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 10-24-2017 TO 10-25-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,500,000.00			0.00	43,500,000.00	43,500,000.00
	Total dispositions	1		43,500,000.00		0.00	43,500,000.00	43,500,000.00
BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 11-06-2017 TO 11-07-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/CHASE SEC 1.16% FROM 11-06-2017 TO 11-07-2017 CUSIP: 77799NOV9	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 11-08-2017 TO 11-09-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00
BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-10-2017 TO 11-13-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-14-2017 TO 11-15-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-27-2017 TO 11-28-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,100,000.00			0.00	44,100,000.00	44,100,000.00
	Total dispositions	1		44,100,000.00		0.00	44,100,000.00	44,100,000.00
BUY TO OPEN REPO W/CHASE SEC 1.18% FROM 08-17-2017 TO 08-18-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CHASE SEC 1.18% FROM 11-09-2017 TO 11-10-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/CHASE SEC 1.19% FROM 11-02-2017 TO 11-03-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/CHASE SEC 1.19% FROM 11-03-2017 TO 11-06-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/CHASE SEC 1.23% FROM 09-29-2017 TO 10-02-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,500,000.00			0.00	42,500,000.00	42,500,000.00
	Total dispositions	1		42,500,000.00		0.00	42,500,000.00	42,500,000.00
BUY TO OPEN REPO W/CHASE SEC 1.23% FROM 11-15-2017 TO 11-16-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/CITIGROUP .27% FROM 12-06-2016 TO 12-07-2016 CUSIP: 77799DEC4	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 12-05-2016 TO 12-06-2016 CUSIP: 77799DEC4	Total acquisitions	1	32,500,000.00			0.00	32,500,000.00	32,500,000.00
	Total dispositions	1		32,500,000.00		0.00	32,500,000.00	32,500,000.00
BUY TO OPEN REPO W/CITIGROUP .28% FROM 12-07-2016 TO 12-08-2016 CUSIP: 77799DEC4	Total acquisitions	1	32,900,000.00			0.00	32,900,000.00	32,900,000.00
	Total dispositions	1		32,900,000.00		0.00	32,900,000.00	32,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 12-08-2016 TO 12-09-2016 CUSIP: 77799DEC4	Total acquisitions	1	34,300,000.00			0.00	34,300,000.00	34,300,000.00
	Total dispositions	1		34,300,000.00		0.00	34,300,000.00	34,300,000.00
BUY TO OPEN REPO W/CITIGROUP .35% FROM 12-13-2016 TO 12-14-2016 CUSIP: 77799DEC4	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 .39% FROM 12-09-2016 TO 12-12-2016 CUSIP: 77799DEC4	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 .41% FROM 12-12-2016 TO 12-13-2016 CUSIP: 77799DEC4	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 .48% FROM 12-20-2016 TO 12-21-2016 CUSIP: 77799DEC4	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 .49% FROM 02-23-2017 TO 02-24-2017 CUSIP: 77799FEB1	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 .51% FROM 03-02-2017 TO 03-03-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,800,000.00			0.00	39,800,000.00	39,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .51% FROM 03-02-2017 TO 03-03-2017 CUSIP: 77799MAR5	Total dispositions	1		39,800,000.00		0.00	39,800,000.00	39,800,000.00
BUY TO OPEN REPO W/CITIGROUP .51% FROM 12-15-2016 TO 12-16-2016 CUSIP: 77799DEC4	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 03-13-2017 TO 03-14-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/CITIGROUP .52% FROM 12-19-2016 TO 12-20-2016 CUSIP: 77799DEC4	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 .53% FROM 03-09-2017 TO 03-10-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-10-2017 TO 03-13-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/CITIGROUP .54% FROM 12-29-2016 TO 12-30-2016 CUSIP: 77799DEC4	Total acquisitions	1	34,600,000.00			0.00	34,600,000.00	34,600,000.00
	Total dispositions	1		34,600,000.00		0.00	34,600,000.00	34,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 12-23-2016 TO 12-27-2016 CUSIP: 77799DEC4	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 .56% FROM 12-16-2016 TO 12-19-2016 CUSIP: 77799DEC4	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 .6% FROM 02-28-2017 TO 03-01-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/CITIGROUP .61% FROM 12-30-2016 TO 01-03-2017 CUSIP: 77799DEC4	Total acquisitions	1	34,500,000.00			0.00	34,500,000.00	34,500,000.00
	Total dispositions	1		34,500,000.00		0.00	34,500,000.00	34,500,000.00
BUY TO OPEN REPO W/CITIGROUP .64% FROM 01-04-2017 TO 01-05-2017 CUSIP: 77799JAN1	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 .69% FROM 01-31-2017 TO 02-01-2017 CUSIP: 77799JAN1	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 .8% FROM 04-21-2017 TO 04-24-2017 CUSIP: 77799APR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 .82% FROM 05-09-2017 TO 05-10-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/CITIGROUP .93% FROM 06-07-2017 TO 06-08-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/CITIGROUP .96% FROM 05-31-2017 TO 06-01-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.01% FROM 09-27-2017 TO 09-28-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.05% FROM 09-26-2017 TO 09-27-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/CITIGROUP 1.05% FROM 09-28-2017 TO 09-29-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/CITIGROUP 1.06% FROM 09-21-2017 TO 09-22-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.06% FROM 09-21-2017 TO 09-22-2017 CUSIP: 77799SEP2	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/CITIGROUP 1.07% FROM 10-03-2017 TO 10-04-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,800,000.00			0.00	42,800,000.00	42,800,000.00
	Total dispositions	1		42,800,000.00		0.00	42,800,000.00	42,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.07% FROM 10-13-2017 TO 10-16-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,200,000.00			0.00	43,200,000.00	43,200,000.00
	Total dispositions	1		43,200,000.00		0.00	43,200,000.00	43,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.08% FROM 09-22-2017 TO 09-25-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 10-02-2017 TO 10-03-2017 CUSIP: 77799OCT5	Total acquisitions	1	42,600,000.00			0.00	42,600,000.00	42,600,000.00
	Total dispositions	1		42,600,000.00		0.00	42,600,000.00	42,600,000.00
BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-07-2017 TO 11-08-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,900,000.00			0.00	43,900,000.00	43,900,000.00
	Total dispositions	1		43,900,000.00		0.00	43,900,000.00	43,900,000.00
BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-21-2017 TO 11-22-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 1.15% FROM 11-01-2017 TO 11-02-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,600,000.00			0.00	43,600,000.00	43,600,000.00
	Total dispositions	1		43,600,000.00		0.00	43,600,000.00	43,600,000.00
BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 08-11-2017 TO 08-14-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 11-06-2017 TO 11-07-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 08-14-2017 TO 08-15-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 11-14-2017 TO 11-15-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.18% FROM 08-24-2017 TO 08-25-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,200,000.00			0.00	41,200,000.00	41,200,000.00
	Total dispositions	1		41,200,000.00		0.00	41,200,000.00	41,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.2% FROM 11-20-2017 TO 11-21-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 1.22% FROM 08-15-2017 TO 08-16-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,500,000.00			0.00	41,500,000.00	41,500,000.00
	Total dispositions	1		41,500,000.00		0.00	41,500,000.00	41,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.22% FROM 09-29-2017 TO 10-02-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,500,000.00			0.00	42,500,000.00	42,500,000.00
	Total dispositions	1		42,500,000.00		0.00	42,500,000.00	42,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.25% FROM 11-15-2017 TO 11-16-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/CITIGROUP 1.28% FROM 11-16-2017 TO 11-17-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,500,000.00			0.00	43,500,000.00	43,500,000.00
	Total dispositions	1		43,500,000.00		0.00	43,500,000.00	43,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.29% FROM 06-15-2017 TO 06-16-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-17-2017 TO 02-21-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,000,000.00			0.00	39,000,000.00	39,000,000.00
	Total dispositions	1		39,000,000.00		0.00	39,000,000.00	39,000,000.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 03-02-2017 TO 03-03-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,800,000.00			0.00	39,800,000.00	39,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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/CREDIT SU .51% FROM 03-02-2017 TO 03-03-2017 CUSIP: 77799MAR5	Total dispositions	1		39,800,000.00		0.00	39,800,000.00	39,800,000.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 01-20-2017 TO 01-23-2017 CUSIP: 77799JAN1	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/CREDIT SU .53% FROM 01-11-2017 TO 01-12-2017 CUSIP: 77799JAN1	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/CREDIT SU .55% FROM 02-08-2017 TO 02-09-2017 CUSIP: 77799FEB1	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/CREDIT SU .57% FROM 01-12-2017 TO 01-13-2017 CUSIP: 77799JAN1	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/CREDIT SU .57% FROM 01-19-2017 TO 01-20-2017 CUSIP: 77799JAN1	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/CREDIT SU .57% FROM 02-14-2017 TO 02-15-2017 CUSIP: 77799FEB1	Total acquisitions	1	38,700,000.00			0.00	38,700,000.00	38,700,000.00
	Total dispositions	1		38,700,000.00		0.00	38,700,000.00	38,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0073

◆ 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/CREDIT SU .57% FROM 02-24-2017 TO 02-27-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/CREDIT SU .58% FROM 01-09-2017 TO 01-10-2017 CUSIP: 77799JAN1	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/CREDIT SU .59% FROM 01-24-2017 TO 01-25-2017 CUSIP: 77799JAN1	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/CREDIT SU .59% FROM 02-16-2017 TO 02-17-2017 CUSIP: 77799FEB1	Total acquisitions	1	53,100,000.00			0.00	53,100,000.00	53,100,000.00
	Total dispositions	1		53,100,000.00		0.00	53,100,000.00	53,100,000.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-05-2017 TO 01-06-2017 CUSIP: 77799JAN1	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
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-25-2017 TO 01-26-2017 CUSIP: 77799JAN1	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/CREDIT SU .6% FROM 02-13-2017 TO 02-14-2017 CUSIP: 77799FEB1	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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU .63% FROM 02-10-2017 TO 02-13-2017 CUSIP: 77799FEB1	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/CREDIT SU .65% FROM 02-09-2017 TO 02-10-2017 CUSIP: 77799FEB1	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/CREDIT SU .66% FROM 01-13-2017 TO 01-17-2017 CUSIP: 77799JAN1	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/CREDIT SU .7% FROM 01-17-2017 TO 01-18-2017 CUSIP: 77799JAN1	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/CREDIT SU .75% FROM 03-17-2017 TO 03-20-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,700,000.00			0.00	39,700,000.00	39,700,000.00
	Total dispositions	1		39,700,000.00		0.00	39,700,000.00	39,700,000.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-20-2017 TO 03-21-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-21-2017 TO 03-22-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU .75% FROM 03-21-2017 TO 03-22-2017 CUSIP: 77799MAR5	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-22-2017 TO 03-23-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/CREDIT SU .82% FROM 03-27-2017 TO 03-28-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,200,000.00			0.00	39,200,000.00	39,200,000.00
	Total dispositions	1		39,200,000.00		0.00	39,200,000.00	39,200,000.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 03-24-2017 TO 03-27-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-19-2017 TO 04-20-2017 CUSIP: 77799APR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/CREDIT SU .93% FROM 06-07-2017 TO 06-08-2017 CUSIP: 77799JUN9	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/CREDIT SU .94% FROM 04-18-2017 TO 04-19-2017 CUSIP: 77799APR5	Total acquisitions	1	42,600,000.00			0.00	42,600,000.00	42,600,000.00
	Total dispositions	1		42,600,000.00		0.00	42,600,000.00	42,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU .95% FROM 05-26-2017 TO 05-30-2017 CUSIP: 77799MAY0	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/CREDIT SU 1.01% FROM 07-11-2017 TO 07-12-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-20-2017 TO 09-21-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 07-12-2017 TO 07-13-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 06-21-2017 TO 06-22-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-07-2017 TO 07-10-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-19-2017 TO 07-20-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,400,000.00			0.00	41,400,000.00	41,400,000.00
	Total dispositions	1		41,400,000.00		0.00	41,400,000.00	41,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU 1.05% FROM 08-03-2017 TO 08-04-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-26-2017 TO 09-27-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.07% FROM 07-14-2017 TO 07-17-2017 CUSIP: 77799JUL3	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/CREDIT SU 1.08% FROM 07-20-2017 TO 07-21-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 07-28-2017 TO 07-31-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 09-06-2017 TO 09-07-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 06-27-2017 TO 06-28-2017 CUSIP: 77799JUN9	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU 1.1% FROM 06-27-2017 TO 06-28-2017 CUSIP: 77799JUN9	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 07-18-2017 TO 07-19-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,400,000.00			0.00	41,400,000.00	41,400,000.00
	Total dispositions	1		41,400,000.00		0.00	41,400,000.00	41,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-05-2017 TO 10-06-2017 CUSIP: 77799OCT5	Total acquisitions	1	34,600,000.00			0.00	34,600,000.00	34,600,000.00
	Total dispositions	1		34,600,000.00		0.00	34,600,000.00	34,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017 CUSIP: 77799OCT5	Total acquisitions	1	79,300,000.00			0.00	79,300,000.00	79,300,000.00
	Total dispositions	1		79,300,000.00		0.00	79,300,000.00	79,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-06-2017 TO 07-07-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-26-2017 TO 07-27-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-11-2017 TO 09-12-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU 1.11% FROM 10-30-2017 TO 10-31-2017 CUSIP: 77799OCT5	Total acquisitions	1	49,400,000.00			0.00	49,400,000.00	49,400,000.00
	Total dispositions	1		49,400,000.00		0.00	49,400,000.00	49,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 07-27-2017 TO 07-28-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-05-2017 TO 09-06-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,800,000.00			0.00	41,800,000.00	41,800,000.00
	Total dispositions	1		41,800,000.00		0.00	41,800,000.00	41,800,000.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 06-20-2017 TO 06-21-2017 CUSIP: 77799JUN9	Total acquisitions	1	41,100,000.00			0.00	41,100,000.00	41,100,000.00
	Total dispositions	1		41,100,000.00		0.00	41,100,000.00	41,100,000.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 07-25-2017 TO 07-26-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 07-24-2017 TO 07-25-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-25-2017 TO 10-26-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,500,000.00			0.00	43,500,000.00	43,500,000.00
	Total dispositions	1		43,500,000.00		0.00	43,500,000.00	43,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/CREDIT SU 1.14% FROM 10-27-2017 TO 10-30-2017 CUSIP: 77799OCT5	Total acquisitions	1	48,700,000.00			0.00	48,700,000.00	48,700,000.00
	Total dispositions	1		48,700,000.00		0.00	48,700,000.00	48,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 10-17-2017 TO 10-18-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,300,000.00			0.00	43,300,000.00	43,300,000.00
	Total dispositions	1		43,300,000.00		0.00	43,300,000.00	43,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 07-31-2017 TO 08-01-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 08-18-2017 TO 08-21-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,000,000.00			0.00	41,000,000.00	41,000,000.00
	Total dispositions	1		41,000,000.00		0.00	41,000,000.00	41,000,000.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 10-24-2017 TO 10-25-2017 CUSIP: 77799OCT5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,400,000.00			0.00	43,400,000.00	43,400,000.00
	Total dispositions	1		43,400,000.00		0.00	43,400,000.00	43,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 11-10-2017 TO 11-13-2017 CUSIP: 77799NOV9	Total acquisitions	1	35,800,000.00			0.00	35,800,000.00	35,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 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/CREDIT SU 1.17% FROM 11-10-2017 TO 11-13-2017 CUSIP: 77799NOV9	Total dispositions	1		35,800,000.00		0.00	35,800,000.00	35,800,000.00
BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-14-2017 TO 09-15-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 09-01-2017 TO 09-05-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-23-2017 TO 10-24-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,600,000.00			0.00	43,600,000.00	43,600,000.00
	Total dispositions	1		43,600,000.00		0.00	43,600,000.00	43,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-31-2017 TO 11-01-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,600,000.00			0.00	43,600,000.00	43,600,000.00
	Total dispositions	1		43,600,000.00		0.00	43,600,000.00	43,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.28% FROM 06-16-2017 TO 06-19-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-22-2017 TO 02-23-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .51% FROM 02-21-2017 TO 02-22-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .52% FROM 03-08-2017 TO 03-09-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/DEUTSCHE .54% FROM 03-06-2017 TO 03-07-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,600,000.00			0.00	39,600,000.00	39,600,000.00
	Total dispositions	1		39,600,000.00		0.00	39,600,000.00	39,600,000.00
BUY TO OPEN REPO W/DEUTSCHE .56% FROM 02-07-2017 TO 02-08-2017 CUSIP: 77799FEB1	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/DEUTSCHE .58% FROM 01-09-2017 TO 01-10-2017 CUSIP: 77799JAN1	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/DEUTSCHE .58% FROM 01-12-2017 TO 01-13-2017 CUSIP: 77799JAN1	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/DEUTSCHE .6% FROM 01-27-2017 TO 01-30-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 .6% FROM 01-30-2017 TO 01-31-2017 CUSIP: 77799JAN1	Total acquisitions	1	38,800,000.00			0.00	38,800,000.00	38,800,000.00
	Total dispositions	1		38,800,000.00		0.00	38,800,000.00	38,800,000.00
BUY TO OPEN REPO W/DEUTSCHE .6% FROM 02-02-2017 TO 02-03-2017 CUSIP: 77799FEB1	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/DEUTSCHE .6% FROM 02-06-2017 TO 02-07-2017 CUSIP: 77799FEB1	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/DEUTSCHE .64% FROM 02-01-2017 TO 02-02-2017 CUSIP: 77799FEB1	Total acquisitions	1	34,200,000.00			0.00	34,200,000.00	34,200,000.00
	Total dispositions	1		34,200,000.00		0.00	34,200,000.00	34,200,000.00
BUY TO OPEN REPO W/DEUTSCHE .65% FROM 01-13-2017 TO 01-17-2017 CUSIP: 77799JAN1	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/DEUTSCHE .65% FROM 02-09-2017 TO 02-10-2017 CUSIP: 77799FEB1	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/DEUTSCHE .75% FROM 03-17-2017 TO 03-20-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,700,000.00			0.00	39,700,000.00	39,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .75% FROM 03-17-2017 TO 03-20-2017 CUSIP: 77799MAR5	Total dispositions	1		39,700,000.00		0.00	39,700,000.00	39,700,000.00
BUY TO OPEN REPO W/DEUTSCHE .79% FROM 05-22-2017 TO 05-23-2017 CUSIP: 77799MAY0	Total acquisitions	1	39,900,000.00			0.00	39,900,000.00	39,900,000.00
	Total dispositions	1		39,900,000.00		0.00	39,900,000.00	39,900,000.00
BUY TO OPEN REPO W/DEUTSCHE .79% FROM 05-23-2017 TO 05-24-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .81% FROM 05-12-2017 TO 05-15-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,100,000.00			0.00	40,100,000.00	40,100,000.00
	Total dispositions	1		40,100,000.00		0.00	40,100,000.00	40,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .82% FROM 04-03-2017 TO 04-04-2017 CUSIP: 77799APR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/DEUTSCHE .83% FROM 05-17-2017 TO 05-18-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,200,000.00			0.00	40,200,000.00	40,200,000.00
	Total dispositions	1		40,200,000.00		0.00	40,200,000.00	40,200,000.00
BUY TO OPEN REPO W/DEUTSCHE .84% FROM 03-30-2017 TO 03-31-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .85% FROM 03-24-2017 TO 03-27-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/DEUTSCHE .86% FROM 05-24-2017 TO 05-25-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,200,000.00			0.00	40,200,000.00	40,200,000.00
	Total dispositions	1		40,200,000.00		0.00	40,200,000.00	40,200,000.00
BUY TO OPEN REPO W/DEUTSCHE .88% FROM 04-10-2017 TO 04-11-2017 CUSIP: 77799APR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/DEUTSCHE .89% FROM 04-07-2017 TO 04-10-2017 CUSIP: 77799APR5	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/DEUTSCHE .9% FROM 05-30-2017 TO 05-31-2017 CUSIP: 77799MAY0	Total acquisitions	1	40,500,000.00			0.00	40,500,000.00	40,500,000.00
	Total dispositions	1		40,500,000.00		0.00	40,500,000.00	40,500,000.00
BUY TO OPEN REPO W/DEUTSCHE .93% FROM 06-06-2017 TO 06-07-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/DEUTSCHE .95% FROM 04-17-2017 TO 04-18-2017 CUSIP: 77799APR5	Total acquisitions	1	39,000,000.00			0.00	39,000,000.00	39,000,000.00
	Total dispositions	1		39,000,000.00		0.00	39,000,000.00	39,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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 .97% FROM 04-17-2017 TO 04-18-2017 CUSIP: 77799APR5	Total acquisitions	1	39,000,000.00			0.00	39,000,000.00	39,000,000.00
	Total dispositions	1		39,000,000.00		0.00	39,000,000.00	39,000,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.03% FROM 09-19-2017 TO 09-20-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,300,000.00			0.00	42,300,000.00	42,300,000.00
	Total dispositions	1		42,300,000.00		0.00	42,300,000.00	42,300,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.03% FROM 11-29-2017 TO 11-30-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.04% FROM 08-02-2017 TO 08-03-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.04% FROM 08-08-2017 TO 08-09-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,800,000.00			0.00	41,800,000.00	41,800,000.00
	Total dispositions	1		41,800,000.00		0.00	41,800,000.00	41,800,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-03-2017 TO 08-04-2017 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/DEUTSCHE 1.05% FROM 08-04-2017 TO 08-07-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 1.05% FROM 08-04-2017 TO 08-07-2017 CUSIP: 77799AUG3	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-07-2017 TO 08-08-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-09-2017 TO 08-10-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.1% FROM 09-11-2017 TO 09-12-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.1% FROM 10-12-2017 TO 10-13-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,300,000.00			0.00	43,300,000.00	43,300,000.00
	Total dispositions	1		43,300,000.00		0.00	43,300,000.00	43,300,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.11% FROM 07-06-2017 TO 07-07-2017 CUSIP: 77799JUL3	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.11% FROM 08-10-2017 TO 08-11-2017 CUSIP: 77799AUG3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 1.12% FROM 07-27-2017 TO 07-28-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 09-07-2017 TO 09-08-2017 CUSIP: 77799SEP2	Total acquisitions	1	41,700,000.00			0.00	41,700,000.00	41,700,000.00
	Total dispositions	1		41,700,000.00		0.00	41,700,000.00	41,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 09-18-2017 TO 09-19-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 10-30-2017 TO 10-31-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00
	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 11-28-2017 TO 11-29-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,200,000.00			0.00	44,200,000.00	44,200,000.00
	Total dispositions	1		44,200,000.00		0.00	44,200,000.00	44,200,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.13% FROM 09-12-2017 TO 09-13-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,000,000.00			0.00	42,000,000.00	42,000,000.00
	Total dispositions	1		42,000,000.00		0.00	42,000,000.00	42,000,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.14% FROM 09-13-2017 TO 09-14-2017 CUSIP: 77799SEP2	Total acquisitions	1	42,200,000.00			0.00	42,200,000.00	42,200,000.00
	Total dispositions	1		42,200,000.00		0.00	42,200,000.00	42,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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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 1.14% FROM 10-27-2017 TO 10-30-2017 CUSIP: 77799OCT5	Total acquisitions	1	43,400,000.00			0.00	43,400,000.00	43,400,000.00
	Total dispositions	1		43,400,000.00		0.00	43,400,000.00	43,400,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.16% FROM 06-23-2017 TO 06-26-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.16% FROM 07-31-2017 TO 08-01-2017 CUSIP: 77799JUL3	Total acquisitions	1	41,600,000.00			0.00	41,600,000.00	41,600,000.00
	Total dispositions	1		41,600,000.00		0.00	41,600,000.00	41,600,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 11-24-2017 TO 11-27-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,000,000.00			0.00	44,000,000.00	44,000,000.00
	Total dispositions	1		44,000,000.00		0.00	44,000,000.00	44,000,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 06-30-2017 TO 07-03-2017 CUSIP: 77799JUN9	Total acquisitions	1	39,800,000.00			0.00	39,800,000.00	39,800,000.00
	Total dispositions	1		39,800,000.00		0.00	39,800,000.00	39,800,000.00
BUY TO OPEN REPO W/GOLDMAN, 1.13% FROM 11-22-2017 TO 11-24-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,000,000.00			0.00	44,000,000.00	44,000,000.00
	Total dispositions	1		44,000,000.00		0.00	44,000,000.00	44,000,000.00
BUY TO OPEN REPO W/GOLDMAN, 1.19% FROM 11-13-2017 TO 11-14-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,700,000.00			0.00	43,700,000.00	43,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 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/GOLDMAN, 1.19% FROM 11-13-2017 TO 11-14-2017 CUSIP: 77799NOV9	Total dispositions	1		43,700,000.00		0.00	43,700,000.00	43,700,000.00
BUY TO OPEN REPO W/GOLDMAN, 1.23% FROM 11-17-2017 TO 11-20-2017 CUSIP: 77799NOV9	Total acquisitions	1	43,800,000.00			0.00	43,800,000.00	43,800,000.00
	Total dispositions	1		43,800,000.00		0.00	43,800,000.00	43,800,000.00
BUY TO OPEN REPO W/MERRILL L 1.39% FROM 06-30-2017 TO 07-03-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,700,000.00			0.00	40,700,000.00	40,700,000.00
	Total dispositions	1		40,700,000.00		0.00	40,700,000.00	40,700,000.00
BUY TO OPEN REPO W/MLPFS INC .52% FROM 02-27-2017 TO 02-28-2017 CUSIP: 77799FEB1	Total acquisitions	1	39,400,000.00			0.00	39,400,000.00	39,400,000.00
	Total dispositions	1		39,400,000.00		0.00	39,400,000.00	39,400,000.00
BUY TO OPEN REPO W/MLPFS INC .54% FROM 12-27-2016 TO 12-28-2016 CUSIP: 77799DEC4	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/MLPFS INC .58% FROM 02-14-2017 TO 02-15-2017 CUSIP: 77799FEB1	Total acquisitions	1	46,600,000.00			0.00	46,600,000.00	46,600,000.00
	Total dispositions	1		46,600,000.00		0.00	46,600,000.00	46,600,000.00
BUY TO OPEN REPO W/MLPFS INC .59% FROM 01-05-2017 TO 01-06-2017 CUSIP: 77799JAN1	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

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/MLPFS INC .6% FROM 03-14-2017 TO 03-15-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,500,000.00			0.00	39,500,000.00	39,500,000.00
	Total dispositions	1		39,500,000.00		0.00	39,500,000.00	39,500,000.00
BUY TO OPEN REPO W/MLPFS INC .61% FROM 03-15-2017 TO 03-16-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,300,000.00			0.00	39,300,000.00	39,300,000.00
	Total dispositions	1		39,300,000.00		0.00	39,300,000.00	39,300,000.00
BUY TO OPEN REPO W/MLPFS INC .69% FROM 01-31-2017 TO 02-01-2017 CUSIP: 77799JAN1	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/MLPFS INC .73% FROM 12-20-2016 TO 01-03-2017 CUSIP: 77799DEC4	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/MLPFS INC .79% FROM 03-23-2017 TO 03-24-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,100,000.00			0.00	39,100,000.00	39,100,000.00
	Total dispositions	1		39,100,000.00		0.00	39,100,000.00	39,100,000.00
BUY TO OPEN REPO W/MLPFS INC .82% FROM 03-16-2017 TO 03-17-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,700,000.00			0.00	39,700,000.00	39,700,000.00
	Total dispositions	1		39,700,000.00		0.00	39,700,000.00	39,700,000.00
BUY TO OPEN REPO W/MLPFS INC .82% FROM 03-27-2017 TO 03-28-2017 CUSIP: 77799MAR5	Total acquisitions	1	39,200,000.00			0.00	39,200,000.00	39,200,000.00
	Total dispositions	1		39,200,000.00		0.00	39,200,000.00	39,200,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/MLPFS INC .83% FROM 03-28-2017 TO 04-11-2017 CUSIP: 77799MAR5	Total acquisitions	1	49,100,000.00			0.00	49,100,000.00	49,100,000.00
	Total dispositions	1		49,100,000.00		0.00	49,100,000.00	49,100,000.00
BUY TO OPEN REPO W/MLPFS INC .86% FROM 04-25-2017 TO 05-09-2017 CUSIP: 77799APR5	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
BUY TO OPEN REPO W/MLPFS INC 1% FROM 06-09-2017 TO 06-12-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/MLPFS INC 1% FROM 06-12-2017 TO 06-13-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00
BUY TO OPEN REPO W/SCOTIA MC .86% FROM 05-15-2017 TO 05-16-2017 CUSIP: 77799MAY0	Total acquisitions	1	47,900,000.00			0.00	47,900,000.00	47,900,000.00
	Total dispositions	1		47,900,000.00		0.00	47,900,000.00	47,900,000.00
BUY TO OPEN REPO W/THE BANK 1.03% FROM 08-02-2017 TO 08-03-2017 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/THE BANK 1.06% FROM 06-21-2017 TO 06-22-2017 CUSIP: 77799JUN9	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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/THE BANK 1.06% FROM 06-21-2017 TO 06-22-2017 CUSIP: 77799JUN9	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-22-2017 TO 06-23-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,900,000.00			0.00	40,900,000.00	40,900,000.00
	Total dispositions	1		40,900,000.00		0.00	40,900,000.00	40,900,000.00
BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-27-2017 TO 11-28-2017 CUSIP: 77799NOV9	Total acquisitions	1	44,100,000.00			0.00	44,100,000.00	44,100,000.00
	Total dispositions	1		44,100,000.00		0.00	44,100,000.00	44,100,000.00
BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017 CUSIP: 77799JUN9	Total acquisitions	1	78,700,000.00			0.00	78,700,000.00	78,700,000.00
	Total dispositions	1		78,700,000.00		0.00	78,700,000.00	78,700,000.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 03-01-2017 TO 03-02-2017 CUSIP: 77799MAR5	Total acquisitions	1	56,700,000.00			0.00	56,700,000.00	56,700,000.00
	Total dispositions	1		56,700,000.00		0.00	56,700,000.00	56,700,000.00
BUY TO OPEN REPO W/TORONTO D .55% FROM 02-08-2017 TO 02-09-2017 CUSIP: 77799FEB1	Total acquisitions	1	46,100,000.00			0.00	46,100,000.00	46,100,000.00
	Total dispositions	1		46,100,000.00		0.00	46,100,000.00	46,100,000.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 03-03-2017 TO 03-06-2017 CUSIP: 77799MAR5	Total acquisitions	1	57,800,000.00			0.00	57,800,000.00	57,800,000.00
	Total dispositions	1		57,800,000.00		0.00	57,800,000.00	57,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0073

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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/TORONTO D .75% FROM 01-18-2017 TO 01-19-2017 CUSIP: 77799JAN1	Total acquisitions	1	49,300,000.00			0.00	49,300,000.00	49,300,000.00
	Total dispositions	1		49,300,000.00		0.00	49,300,000.00	49,300,000.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 03-28-2017 TO 03-29-2017 CUSIP: 77799MAR5	Total acquisitions	1	49,200,000.00			0.00	49,200,000.00	49,200,000.00
	Total dispositions	1		49,200,000.00		0.00	49,200,000.00	49,200,000.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 04-20-2017 TO 04-21-2017 CUSIP: 77799APR5	Total acquisitions	1	42,400,000.00			0.00	42,400,000.00	42,400,000.00
	Total dispositions	1		42,400,000.00		0.00	42,400,000.00	42,400,000.00
BUY TO OPEN REPO W/TORONTO D .82% FROM 03-16-2017 TO 03-17-2017 CUSIP: 77799MAR5	Total acquisitions	1	57,200,000.00			0.00	57,200,000.00	57,200,000.00
	Total dispositions	1		57,200,000.00		0.00	57,200,000.00	57,200,000.00
BUY TO OPEN REPO W/TORONTO D .83% FROM 05-16-2017 TO 05-17-2017 CUSIP: 77799MAY0	Total acquisitions	1	51,200,000.00			0.00	51,200,000.00	51,200,000.00
	Total dispositions	1		51,200,000.00		0.00	51,200,000.00	51,200,000.00
BUY TO OPEN REPO W/TORONTO D .93% FROM 06-02-2017 TO 06-05-2017 CUSIP: 77799JUN9	Total acquisitions	1	40,800,000.00			0.00	40,800,000.00	40,800,000.00
	Total dispositions	1		40,800,000.00		0.00	40,800,000.00	40,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

*Generated by Northern Trust from periodic data on 07 Mar 18 C0073

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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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

**Generated by Northern Trust from periodic data on 07 Mar 18 C0073*

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
U.S. Government Securities									
United States - USD									
UTD STATES TREAS 3% DUE 05-15-2047	200,000.000	16 Aug 17	102.9688			0.00	206,281.25	205,937.50	343.75
UTD STATES TREAS 3% DUE 05-15-2047	-200,000.000	16 Aug 17		102.9637		0.00	206,164.06	205,927.30	-236.76
Other									
France - USD									
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 08-22-2017 TO 08-23-2017	20,400,000.000	22 Aug 17	100.0000			0.00	20,400,000.00	20,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 08-22-2017 TO 08-23-2017	-20,400,000.000	23 Aug 17		100.0000		0.00	20,400,000.00	20,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-11-2017 TO 10-12-2017	6,200,000.000	11 Oct 17	100.0000			0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-11-2017 TO 10-12-2017	-6,200,000.000	12 Oct 17		100.0000		0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-07-2017 TO 11-08-2017	3,900,000.000	7 Nov 17	100.0000			0.00	3,900,000.00	3,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-07-2017 TO 11-08-2017	-3,900,000.000	8 Nov 17		100.0000		0.00	3,900,000.00	3,900,000.00	0.00
BUY TO OPEN REPO W/REPO WITH BNP PARIB 1.17% FROM 11-14-2017 TO 11-15-2017	4,100,000.000	14 Nov 17	100.0000			0.00	4,100,000.00	4,100,000.00	0.00
BUY TO OPEN REPO W/REPO WITH BNP PARIB 1.17% FROM 11-14-2017 TO 11-15-2017	-4,100,000.000	15 Nov 17		100.0000		0.00	4,100,000.00	4,100,000.00	0.00
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .27% FROM 12-14-2016 TO 12-15-2016	18,600,000.000	14 Dec 16	100.0000			0.00	18,600,000.00	18,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .27% FROM 12-14-2016 TO 12-15-2016	-18,600,000.000	15 Dec 16		100.0000		0.00	18,600,000.00	18,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-21-2016 TO 12-22-2016	36,000,000.000	21 Dec 16	100.0000			0.00	36,000,000.00	36,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-21-2016 TO 12-22-2016	-36,000,000.000	22 Dec 16		100.0000		0.00	36,000,000.00	36,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-22-2016 TO 12-23-2016	35,400,000.000	22 Dec 16	100.0000			0.00	35,400,000.00	35,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-22-2016 TO 12-23-2016	-35,400,000.000	23 Dec 16		100.0000		0.00	35,400,000.00	35,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-22-2017 TO 02-23-2017	39,300,000.000	22 Feb 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-22-2017 TO 02-23-2017	-39,300,000.000	23 Feb 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-23-2017 TO 02-24-2017	39,300,000.000	23 Feb 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-23-2017 TO 02-24-2017	-39,300,000.000	24 Feb 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 01-03-2017 TO 01-04-2017	37,800,000.000	3 Jan 17	100.0000			0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 01-03-2017 TO 01-04-2017	-37,800,000.000	4 Jan 17		100.0000		0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-21-2017 TO 02-22-2017	39,100,000.000	21 Feb 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-21-2017 TO 02-22-2017	-39,100,000.000	22 Feb 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017	38,300,000.000	10 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017	-38,300,000.000	11 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017	38,300,000.000	10 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017	-38,300,000.000	11 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	38,300,000.000	23 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	-38,300,000.000	24 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	38,300,000.000	23 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	-38,300,000.000	24 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-17-2017 TO 02-21-2017	39,000,000.000	17 Feb 17	100.0000			0.00	39,000,000.00	39,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-17-2017 TO 02-21-2017	-39,000,000.000	21 Feb 17		100.0000		0.00	39,000,000.00	39,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-27-2017 TO 02-28-2017	39,400,000.000	27 Feb 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-27-2017 TO 02-28-2017	-39,400,000.000	28 Feb 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-01-2017 TO 03-02-2017	39,300,000.000	1 Mar 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-01-2017 TO 03-02-2017	-39,300,000.000	2 Mar 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	39,500,000.000	7 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	-39,500,000.000	8 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	39,500,000.000	7 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	-39,500,000.000	8 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-08-2017 TO 03-09-2017	39,400,000.000	8 Mar 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-08-2017 TO 03-09-2017	-39,400,000.000	9 Mar 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-09-2017 TO 03-10-2017	51,500,000.000	9 Mar 17	100.0000			0.00	51,500,000.00	51,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-09-2017 TO 03-10-2017	-51,500,000.000	10 Mar 17		100.0000		0.00	51,500,000.00	51,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-13-2017 TO 03-14-2017	39,400,000.000	13 Mar 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-13-2017 TO 03-14-2017	-39,400,000.000	14 Mar 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-11-2017 TO 01-12-2017	38,300,000.000	11 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-11-2017 TO 01-12-2017	-38,300,000.000	12 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-20-2017 TO 01-23-2017	38,300,000.000	20 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-20-2017 TO 01-23-2017	-38,300,000.000	23 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 03-10-2017 TO 03-13-2017	39,300,000.000	10 Mar 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .53% FROM 03-10-2017 TO 03-13-2017	-39,300,000.000	13 Mar 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017	18,200,000.000	6 Mar 17	100.0000			0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017	-18,200,000.000	7 Mar 17		100.0000		0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017	39,600,000.000	6 Mar 17	100.0000			0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017	-39,600,000.000	7 Mar 17		100.0000		0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .55% FROM 03-03-2017 TO 03-06-2017	39,600,000.000	3 Mar 17	100.0000			0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .55% FROM 03-03-2017 TO 03-06-2017	-39,600,000.000	6 Mar 17		100.0000		0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .57% FROM 02-07-2017 TO 02-08-2017	38,000,000.000	7 Feb 17	100.0000			0.00	38,000,000.00	38,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .57% FROM 02-07-2017 TO 02-08-2017	-38,000,000.000	8 Feb 17		100.0000		0.00	38,000,000.00	38,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .58% FROM 01-19-2017 TO 01-20-2017	38,300,000.000	19 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .58% FROM 01-19-2017 TO 01-20-2017	-38,300,000.000	20 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-24-2017 TO 01-25-2017	38,300,000.000	24 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-24-2017 TO 01-25-2017	-38,300,000.000	25 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-25-2017 TO 01-26-2017	38,500,000.000	25 Jan 17	100.0000			0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-25-2017 TO 01-26-2017	-38,500,000.000	26 Jan 17		100.0000		0.00	38,500,000.00	38,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .59% FROM 02-16-2017 TO 02-17-2017	39,100,000.000	16 Feb 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 02-16-2017 TO 02-17-2017	-39,100,000.000	17 Feb 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017	12,600,000.000	14 Mar 17	100.0000			0.00	12,600,000.00	12,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017	-12,600,000.000	15 Mar 17		100.0000		0.00	12,600,000.00	12,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017	39,500,000.000	14 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017	-39,500,000.000	15 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	38,800,000.000	26 Jan 17	100.0000			0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	-38,800,000.000	27 Jan 17		100.0000		0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	38,800,000.000	26 Jan 17	100.0000			0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	-38,800,000.000	27 Jan 17		100.0000		0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-27-2017 TO 01-30-2017	38,800,000.000	27 Jan 17	100.0000			0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-27-2017 TO 01-30-2017	-38,800,000.000	30 Jan 17		100.0000		0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	38,800,000.000	30 Jan 17	100.0000			0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	-38,800,000.000	31 Jan 17		100.0000		0.00	38,800,000.00	38,800,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	12,800,000.000	30 Jan 17	100.0000			0.00	12,800,000.00	12,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	-12,800,000.000	31 Jan 17		100.0000		0.00	12,800,000.00	12,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-02-2017 TO 02-03-2017	37,800,000.000	2 Feb 17	100.0000			0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-02-2017 TO 02-03-2017	-37,800,000.000	3 Feb 17		100.0000		0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	37,800,000.000	3 Feb 17	100.0000			0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	-37,800,000.000	6 Feb 17		100.0000		0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	37,800,000.000	3 Feb 17	100.0000			0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	-37,800,000.000	6 Feb 17		100.0000		0.00	37,800,000.00	37,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-06-2017 TO 02-07-2017	38,100,000.000	6 Feb 17	100.0000			0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-06-2017 TO 02-07-2017	-38,100,000.000	7 Feb 17		100.0000		0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-13-2017 TO 02-14-2017	38,500,000.000	13 Feb 17	100.0000			0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-13-2017 TO 02-14-2017	-38,500,000.000	14 Feb 17		100.0000		0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-28-2017 TO 03-01-2017	39,500,000.000	28 Feb 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-28-2017 TO 03-01-2017	-39,500,000.000	1 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .6% FROM 03-15-2017 TO 03-16-2017	39,300,000.000	15 Mar 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .6% FROM 03-15-2017 TO 03-16-2017	-39,300,000.000	16 Mar 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017	38,300,000.000	6 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017	-38,300,000.000	9 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017	38,300,000.000	6 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017	-38,300,000.000	9 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .63% FROM 02-10-2017 TO 02-13-2017	38,300,000.000	10 Feb 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .63% FROM 02-10-2017 TO 02-13-2017	-38,300,000.000	13 Feb 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 01-04-2017 TO 01-05-2017	32,900,000.000	4 Jan 17	100.0000			0.00	32,900,000.00	32,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 01-04-2017 TO 01-05-2017	-32,900,000.000	5 Jan 17		100.0000		0.00	32,900,000.00	32,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017	16,700,000.000	1 Feb 17	100.0000			0.00	16,700,000.00	16,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017	-16,700,000.000	2 Feb 17		100.0000		0.00	16,700,000.00	16,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017	38,500,000.000	1 Feb 17	100.0000			0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017	-38,500,000.000	2 Feb 17		100.0000		0.00	38,500,000.00	38,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .66% FROM 02-15-2017 TO 02-16-2017	38,800,000.000	15 Feb 17	100.0000			0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .66% FROM 02-15-2017 TO 02-16-2017	-38,800,000.000	16 Feb 17		100.0000		0.00	38,800,000.00	38,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .66% FROM 12-28-2016 TO 12-29-2016	35,600,000.000	28 Dec 16	100.0000			0.00	35,600,000.00	35,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .66% FROM 12-28-2016 TO 12-29-2016	-35,600,000.000	29 Dec 16		100.0000		0.00	35,600,000.00	35,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .68% FROM 01-17-2017 TO 01-18-2017	38,400,000.000	17 Jan 17	100.0000			0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .68% FROM 01-17-2017 TO 01-18-2017	-38,400,000.000	18 Jan 17		100.0000		0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 01-18-2017 TO 01-19-2017	38,300,000.000	18 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 01-18-2017 TO 01-19-2017	-38,300,000.000	19 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-20-2017 TO 03-21-2017	39,600,000.000	20 Mar 17	100.0000			0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-20-2017 TO 03-21-2017	-39,600,000.000	21 Mar 17		100.0000		0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-21-2017 TO 03-22-2017	39,500,000.000	21 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-21-2017 TO 03-22-2017	-39,500,000.000	22 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-22-2017 TO 03-23-2017	39,100,000.000	22 Mar 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-22-2017 TO 03-23-2017	-39,100,000.000	23 Mar 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	39,100,000.000	23 Mar 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	-39,100,000.000	24 Mar 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	15,500,000.000	23 Mar 17	100.0000			0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	-15,500,000.000	24 Mar 17		100.0000		0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	9,600,000.000	23 May 17	100.0000			0.00	9,600,000.00	9,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	-9,600,000.000	24 May 17		100.0000		0.00	9,600,000.00	9,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	40,100,000.000	23 May 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	-40,100,000.000	24 May 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 03-29-2017 TO 03-30-2017	39,300,000.000	29 Mar 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 03-29-2017 TO 03-30-2017	-39,300,000.000	30 Mar 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-03-2017 TO 04-04-2017	7,400,000.000	3 Apr 17	100.0000			0.00	7,400,000.00	7,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-03-2017 TO 04-04-2017	-7,400,000.000	4 Apr 17		100.0000		0.00	7,400,000.00	7,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-20-2017 TO 04-21-2017	39,100,000.000	20 Apr 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-20-2017 TO 04-21-2017	-39,100,000.000	21 Apr 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-21-2017 TO 04-24-2017	39,400,000.000	21 Apr 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-21-2017 TO 04-24-2017	-39,400,000.000	24 Apr 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017	40,100,000.000	10 May 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017	-40,100,000.000	11 May 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017	40,100,000.000	10 May 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017	-40,100,000.000	11 May 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-22-2017 TO 05-23-2017	39,900,000.000	22 May 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-22-2017 TO 05-23-2017	-39,900,000.000	23 May 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .81% FROM 04-04-2017 TO 04-05-2017	18,200,000.000	4 Apr 17	100.0000			0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .81% FROM 04-04-2017 TO 04-05-2017	-18,200,000.000	5 Apr 17		100.0000		0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .81% FROM 05-12-2017 TO 05-15-2017	39,100,000.000	12 May 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .81% FROM 05-12-2017 TO 05-15-2017	-39,100,000.000	15 May 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-09-2017 TO 05-10-2017	40,100,000.000	9 May 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-09-2017 TO 05-10-2017	-40,100,000.000	10 May 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-17-2017 TO 05-18-2017	40,200,000.000	17 May 17	100.0000			0.00	40,200,000.00	40,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-17-2017 TO 05-18-2017	-40,200,000.000	18 May 17		100.0000		0.00	40,200,000.00	40,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-19-2017 TO 05-22-2017	39,600,000.000	19 May 17	100.0000			0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-19-2017 TO 05-22-2017	-39,600,000.000	22 May 17		100.0000		0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .83% FROM 04-05-2017 TO 04-06-2017	39,400,000.000	5 Apr 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .83% FROM 04-05-2017 TO 04-06-2017	-39,400,000.000	6 Apr 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .83% FROM 05-19-2017 TO 05-22-2017	17,500,000.000	19 May 17	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .83% FROM 05-19-2017 TO 05-22-2017	-17,500,000.000	22 May 17		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017	39,300,000.000	11 Apr 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017	-39,300,000.000	12 Apr 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017	39,300,000.000	11 Apr 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017	-39,300,000.000	12 Apr 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-25-2017 TO 04-26-2017	39,700,000.000	25 Apr 17	100.0000			0.00	39,700,000.00	39,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-25-2017 TO 04-26-2017	-39,700,000.000	26 Apr 17		100.0000		0.00	39,700,000.00	39,700,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-03-2017 TO 05-04-2017	6,200,000.000	3 May 17	100.0000			0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-03-2017 TO 05-04-2017	-6,200,000.000	4 May 17		100.0000		0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-18-2017 TO 05-19-2017	39,500,000.000	18 May 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-18-2017 TO 05-19-2017	-39,500,000.000	19 May 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-12-2017 TO 04-13-2017	39,300,000.000	12 Apr 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-12-2017 TO 04-13-2017	-39,300,000.000	13 Apr 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-19-2017 TO 04-20-2017	39,100,000.000	19 Apr 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-19-2017 TO 04-20-2017	-39,100,000.000	20 Apr 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-26-2017 TO 04-27-2017	39,900,000.000	26 Apr 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-26-2017 TO 04-27-2017	-39,900,000.000	27 Apr 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-02-2017 TO 05-03-2017	40,000,000.000	2 May 17	100.0000			0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-02-2017 TO 05-03-2017	-40,000,000.000	3 May 17		100.0000		0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-03-2017 TO 05-04-2017	40,000,000.000	3 May 17	100.0000			0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-03-2017 TO 05-04-2017	-40,000,000.000	4 May 17		100.0000		0.00	40,000,000.00	40,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-04-2017 TO 05-05-2017	6,600,000.000	4 May 17	100.0000			0.00	6,600,000.00	6,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-04-2017 TO 05-05-2017	-6,600,000.000	5 May 17		100.0000		0.00	6,600,000.00	6,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-08-2017 TO 05-09-2017	25,000,000.000	8 May 17	100.0000			0.00	25,000,000.00	25,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-08-2017 TO 05-09-2017	-25,000,000.000	9 May 17		100.0000		0.00	25,000,000.00	25,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	13,600,000.000	11 May 17	100.0000			0.00	13,600,000.00	13,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	-13,600,000.000	12 May 17		100.0000		0.00	13,600,000.00	13,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	40,100,000.000	11 May 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	-40,100,000.000	12 May 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-18-2017 TO 05-19-2017	17,400,000.000	18 May 17	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-18-2017 TO 05-19-2017	-17,400,000.000	19 May 17		100.0000		0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 04-24-2017 TO 04-25-2017	39,300,000.000	24 Apr 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 04-24-2017 TO 04-25-2017	-39,300,000.000	25 Apr 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-04-2017 TO 05-05-2017	39,900,000.000	4 May 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-04-2017 TO 05-05-2017	-39,900,000.000	5 May 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017	9,800,000.000	24 May 17	100.0000			0.00	9,800,000.00	9,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017	-9,800,000.000	25 May 17		100.0000		0.00	9,800,000.00	9,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017	40,200,000.000	24 May 17	100.0000			0.00	40,200,000.00	40,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017	-40,200,000.000	25 May 17		100.0000		0.00	40,200,000.00	40,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 04-06-2017 TO 04-07-2017	39,200,000.000	6 Apr 17	100.0000			0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 04-06-2017 TO 04-07-2017	-39,200,000.000	7 Apr 17		100.0000		0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 05-05-2017 TO 05-08-2017	40,000,000.000	5 May 17	100.0000			0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .88% FROM 05-05-2017 TO 05-08-2017	-40,000,000.000	8 May 17		100.0000		0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 04-27-2017 TO 04-28-2017	39,900,000.000	27 Apr 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 04-27-2017 TO 04-28-2017	-39,900,000.000	28 Apr 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017	9,800,000.000	25 May 17	100.0000			0.00	9,800,000.00	9,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017	-9,800,000.000	26 May 17		100.0000		0.00	9,800,000.00	9,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017	40,300,000.000	25 May 17	100.0000			0.00	40,300,000.00	40,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017	-40,300,000.000	26 May 17		100.0000		0.00	40,300,000.00	40,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-30-2017 TO 05-31-2017	40,500,000.000	30 May 17	100.0000			0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-30-2017 TO 05-31-2017	-40,500,000.000	31 May 17		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 05-01-2017 TO 05-02-2017	39,900,000.000	1 May 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 05-01-2017 TO 05-02-2017	-39,900,000.000	2 May 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	16,200,000.000	5 Jun 17	100.0000			0.00	16,200,000.00	16,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	-16,200,000.000	6 Jun 17		100.0000		0.00	16,200,000.00	16,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	21,900,000.000	5 Jun 17	100.0000			0.00	21,900,000.00	21,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	-21,900,000.000	6 Jun 17		100.0000		0.00	21,900,000.00	21,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	40,900,000.000	5 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	-40,900,000.000	6 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-02-2017 TO 06-05-2017	40,800,000.000	2 Jun 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-02-2017 TO 06-05-2017	-40,800,000.000	5 Jun 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-06-2017 TO 06-07-2017	37,900,000.000	6 Jun 17	100.0000			0.00	37,900,000.00	37,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-06-2017 TO 06-07-2017	-37,900,000.000	7 Jun 17		100.0000		0.00	37,900,000.00	37,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-13-2017 TO 04-17-2017	39,200,000.000	13 Apr 17	100.0000			0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-13-2017 TO 04-17-2017	-39,200,000.000	17 Apr 17		100.0000		0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-18-2017 TO 04-19-2017	39,300,000.000	18 Apr 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-18-2017 TO 04-19-2017	-39,300,000.000	19 Apr 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 06-01-2017 TO 06-02-2017	40,100,000.000	1 Jun 17	100.0000			0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .94% FROM 06-01-2017 TO 06-02-2017	-40,100,000.000	2 Jun 17		100.0000		0.00	40,100,000.00	40,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-13-2017 TO 04-17-2017	39,200,000.000	13 Apr 17	100.0000			0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-13-2017 TO 04-17-2017	-39,200,000.000	17 Apr 17		100.0000		0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-17-2017 TO 04-18-2017	2,200,000.000	17 Apr 17	100.0000			0.00	2,200,000.00	2,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-17-2017 TO 04-18-2017	-2,200,000.000	18 Apr 17		100.0000		0.00	2,200,000.00	2,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 05-26-2017 TO 05-30-2017	40,500,000.000	26 May 17	100.0000			0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .95% FROM 05-26-2017 TO 05-30-2017	-40,500,000.000	30 May 17		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 03-31-2017 TO 04-03-2017	39,500,000.000	31 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 03-31-2017 TO 04-03-2017	-39,500,000.000	3 Apr 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-26-2017 TO 05-30-2017	16,600,000.000	26 May 17	100.0000			0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-26-2017 TO 05-30-2017	-16,600,000.000	30 May 17		100.0000		0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017	40,500,000.000	31 May 17	100.0000			0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017	-40,500,000.000	1 Jun 17		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017	9,000,000.000	31 May 17	100.0000			0.00	9,000,000.00	9,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017	-9,000,000.000	1 Jun 17		100.0000		0.00	9,000,000.00	9,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017	40,800,000.000	8 Jun 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017	-40,800,000.000	9 Jun 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017	20,300,000.000	8 Jun 17	100.0000			0.00	20,300,000.00	20,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017	-20,300,000.000	9 Jun 17		100.0000		0.00	20,300,000.00	20,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .98% FROM 06-08-2017 TO 06-09-2017	17,000,000.000	8 Jun 17	100.0000			0.00	17,000,000.00	17,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB .98% FROM 06-08-2017 TO 06-09-2017	-17,000,000.000	9 Jun 17		100.0000		0.00	17,000,000.00	17,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1% FROM 06-12-2017 TO 06-13-2017	37,700,000.000	12 Jun 17	100.0000			0.00	37,700,000.00	37,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1% FROM 06-12-2017 TO 06-13-2017	-37,700,000.000	13 Jun 17		100.0000		0.00	37,700,000.00	37,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 04-28-2017 TO 05-01-2017	40,000,000.000	28 Apr 17	100.0000			0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 04-28-2017 TO 05-01-2017	-40,000,000.000	1 May 17		100.0000		0.00	40,000,000.00	40,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	3,100,000.000	13 Jun 17	100.0000			0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	-3,100,000.000	14 Jun 17		100.0000		0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	40,700,000.000	13 Jun 17	100.0000			0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	-40,700,000.000	14 Jun 17		100.0000		0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	13,700,000.000	13 Jun 17	100.0000			0.00	13,700,000.00	13,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017	-13,700,000.000	14 Jun 17		100.0000		0.00	13,700,000.00	13,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 07-11-2017 TO 07-12-2017	16,400,000.000	11 Jul 17	100.0000			0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 07-11-2017 TO 07-12-2017	-16,400,000.000	12 Jul 17		100.0000		0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 07-11-2017 TO 07-12-2017	24,200,000.000	11 Jul 17	100.0000			0.00	24,200,000.00	24,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 07-11-2017 TO 07-12-2017	-24,200,000.000	12 Jul 17		100.0000		0.00	24,200,000.00	24,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	40,700,000.000	10 Jul 17	100.0000			0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	-40,700,000.000	11 Jul 17		100.0000		0.00	40,700,000.00	40,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	24,100,000.000	10 Jul 17	100.0000			0.00	24,100,000.00	24,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	-24,100,000.000	11 Jul 17		100.0000		0.00	24,100,000.00	24,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	16,400,000.000	10 Jul 17	100.0000			0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	-16,400,000.000	11 Jul 17		100.0000		0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	40,800,000.000	12 Jul 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	-40,800,000.000	13 Jul 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	500,000.000	12 Jul 17	100.0000			0.00	500,000.00	500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	-500,000.000	13 Jul 17		100.0000		0.00	500,000.00	500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-20-2017 TO 09-21-2017	28,900,000.000	20 Sep 17	100.0000			0.00	28,900,000.00	28,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-20-2017 TO 09-21-2017	-28,900,000.000	21 Sep 17		100.0000		0.00	28,900,000.00	28,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-27-2017 TO 09-28-2017	34,200,000.000	27 Sep 17	100.0000			0.00	34,200,000.00	34,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-27-2017 TO 09-28-2017	-34,200,000.000	28 Sep 17		100.0000		0.00	34,200,000.00	34,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 06-14-2017 TO 06-15-2017	24,700,000.000	14 Jun 17	100.0000			0.00	24,700,000.00	24,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 06-14-2017 TO 06-15-2017	-24,700,000.000	15 Jun 17		100.0000		0.00	24,700,000.00	24,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-04-2017 TO 08-07-2017	41,700,000.000	4 Aug 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-04-2017 TO 08-07-2017	-41,700,000.000	7 Aug 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-08-2017 TO 08-09-2017	41,800,000.000	8 Aug 17	100.0000			0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-08-2017 TO 08-09-2017	-41,800,000.000	9 Aug 17		100.0000		0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-19-2017 TO 09-20-2017	5,300,000.000	19 Sep 17	100.0000			0.00	5,300,000.00	5,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-19-2017 TO 09-20-2017	-5,300,000.000	20 Sep 17		100.0000		0.00	5,300,000.00	5,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-26-2017 TO 09-27-2017	800,000.000	26 Sep 17	100.0000			0.00	800,000.00	800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-26-2017 TO 09-27-2017	-800,000.000	27 Sep 17		100.0000		0.00	800,000.00	800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-28-2017 TO 09-29-2017	1,200,000.000	28 Sep 17	100.0000			0.00	1,200,000.00	1,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-28-2017 TO 09-29-2017	-1,200,000.000	29 Sep 17		100.0000		0.00	1,200,000.00	1,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 11-29-2017 TO 11-30-2017	44,600,000.000	29 Nov 17	100.0000			0.00	44,600,000.00	44,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 11-29-2017 TO 11-30-2017	-44,600,000.000	30 Nov 17		100.0000		0.00	44,600,000.00	44,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 06-14-2017 TO 06-15-2017	40,900,000.000	14 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 06-14-2017 TO 06-15-2017	-40,900,000.000	15 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-19-2017 TO 07-20-2017	3,100,000.000	19 Jul 17	100.0000			0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-19-2017 TO 07-20-2017	-3,100,000.000	20 Jul 17		100.0000		0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-21-2017 TO 07-24-2017	30,100,000.000	21 Jul 17	100.0000			0.00	30,100,000.00	30,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-21-2017 TO 07-24-2017	-30,100,000.000	24 Jul 17		100.0000		0.00	30,100,000.00	30,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-07-2017 TO 08-08-2017	41,700,000.000	7 Aug 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-07-2017 TO 08-08-2017	-41,700,000.000	8 Aug 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-09-2017 TO 08-10-2017	41,700,000.000	9 Aug 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-09-2017 TO 08-10-2017	-41,700,000.000	10 Aug 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-21-2017 TO 09-22-2017	42,400,000.000	21 Sep 17	100.0000			0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-21-2017 TO 09-22-2017	-42,400,000.000	22 Sep 17		100.0000		0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-28-2017 TO 09-29-2017	42,400,000.000	28 Sep 17	100.0000			0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-28-2017 TO 09-29-2017	-42,400,000.000	29 Sep 17		100.0000		0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 06-22-2017 TO 06-23-2017	18,000,000.000	22 Jun 17	100.0000			0.00	18,000,000.00	18,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 06-22-2017 TO 06-23-2017	-18,000,000.000	23 Jun 17		100.0000		0.00	18,000,000.00	18,000,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	41,800,000.000	13 Jul 17	100.0000			0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	-41,800,000.000	14 Jul 17		100.0000		0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	41,100,000.000	13 Jul 17	100.0000			0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	-41,100,000.000	14 Jul 17		100.0000		0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-19-2017 TO 07-20-2017	41,400,000.000	19 Jul 17	100.0000			0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-19-2017 TO 07-20-2017	-41,400,000.000	20 Jul 17		100.0000		0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	41,600,000.000	21 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	-41,600,000.000	24 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	15,200,000.000	21 Jul 17	100.0000			0.00	15,200,000.00	15,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	-15,200,000.000	24 Jul 17		100.0000		0.00	15,200,000.00	15,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 09-25-2017 TO 09-26-2017	42,300,000.000	25 Sep 17	100.0000			0.00	42,300,000.00	42,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 09-25-2017 TO 09-26-2017	-42,300,000.000	26 Sep 17		100.0000		0.00	42,300,000.00	42,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 10-04-2017 TO 10-05-2017	9,000,000.000	4 Oct 17	100.0000			0.00	9,000,000.00	9,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 10-04-2017 TO 10-05-2017	-9,000,000.000	5 Oct 17		100.0000		0.00	9,000,000.00	9,000,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 06-22-2017 TO 06-23-2017	20,000,000.000	22 Jun 17	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 06-22-2017 TO 06-23-2017	-20,000,000.000	23 Jun 17		100.0000		0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-07-2017 TO 07-10-2017	23,000,000.000	7 Jul 17	100.0000			0.00	23,000,000.00	23,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-07-2017 TO 07-10-2017	-23,000,000.000	10 Jul 17		100.0000		0.00	23,000,000.00	23,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-14-2017 TO 07-17-2017	41,100,000.000	14 Jul 17	100.0000			0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-14-2017 TO 07-17-2017	-41,100,000.000	17 Jul 17		100.0000		0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-04-2017 TO 10-05-2017	42,900,000.000	4 Oct 17	100.0000			0.00	42,900,000.00	42,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-04-2017 TO 10-05-2017	-42,900,000.000	5 Oct 17		100.0000		0.00	42,900,000.00	42,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-13-2017 TO 10-16-2017	6,200,000.000	13 Oct 17	100.0000			0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-13-2017 TO 10-16-2017	-6,200,000.000	16 Oct 17		100.0000		0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 07-07-2017 TO 07-10-2017	16,800,000.000	7 Jul 17	100.0000			0.00	16,800,000.00	16,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 07-07-2017 TO 07-10-2017	-16,800,000.000	10 Jul 17		100.0000		0.00	16,800,000.00	16,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 08-23-2017 TO 08-24-2017	22,400,000.000	23 Aug 17	100.0000			0.00	22,400,000.00	22,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 08-23-2017 TO 08-24-2017	-22,400,000.000	24 Aug 17		100.0000		0.00	22,400,000.00	22,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-03-2017 TO 10-04-2017	6,600,000.000	3 Oct 17	100.0000			0.00	6,600,000.00	6,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-03-2017 TO 10-04-2017	-6,600,000.000	4 Oct 17		100.0000		0.00	6,600,000.00	6,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-13-2017 TO 10-16-2017	43,200,000.000	13 Oct 17	100.0000			0.00	43,200,000.00	43,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-13-2017 TO 10-16-2017	-43,200,000.000	16 Oct 17		100.0000		0.00	43,200,000.00	43,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017	4,400,000.000	28 Jul 17	100.0000			0.00	4,400,000.00	4,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017	-4,400,000.000	31 Jul 17		100.0000		0.00	4,400,000.00	4,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017	41,600,000.000	28 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017	-41,600,000.000	31 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 09-06-2017 TO 09-07-2017	27,100,000.000	6 Sep 17	100.0000			0.00	27,100,000.00	27,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 09-06-2017 TO 09-07-2017	-27,100,000.000	7 Sep 17		100.0000		0.00	27,100,000.00	27,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-02-2017 TO 10-03-2017	42,600,000.000	2 Oct 17	100.0000			0.00	42,600,000.00	42,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-02-2017 TO 10-03-2017	-42,600,000.000	3 Oct 17		100.0000		0.00	42,600,000.00	42,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 07-18-2017 TO 07-19-2017	41,400,000.000	18 Jul 17	100.0000			0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 07-18-2017 TO 07-19-2017	-41,400,000.000	19 Jul 17		100.0000		0.00	41,400,000.00	41,400,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-01-2017 TO 08-02-2017	33,100,000.000	1 Aug 17	100.0000			0.00	33,100,000.00	33,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-01-2017 TO 08-02-2017	-33,100,000.000	2 Aug 17		100.0000		0.00	33,100,000.00	33,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-10-2017 TO 08-11-2017	41,700,000.000	10 Aug 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-10-2017 TO 08-11-2017	-41,700,000.000	11 Aug 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-21-2017 TO 08-22-2017	21,700,000.000	21 Aug 17	100.0000			0.00	21,700,000.00	21,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-21-2017 TO 08-22-2017	-21,700,000.000	22 Aug 17		100.0000		0.00	21,700,000.00	21,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-08-2017 TO 09-11-2017	41,700,000.000	8 Sep 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-08-2017 TO 09-11-2017	-41,700,000.000	11 Sep 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-11-2017 TO 09-12-2017	2,100,000.000	11 Sep 17	100.0000			0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-11-2017 TO 09-12-2017	-2,100,000.000	12 Sep 17		100.0000		0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-22-2017 TO 09-25-2017	300,000.000	22 Sep 17	100.0000			0.00	300,000.00	300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-22-2017 TO 09-25-2017	-300,000.000	25 Sep 17		100.0000		0.00	300,000.00	300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	74,300,000.000 *	10 Oct 17	100.0000			0.00	74,300,000.00	74,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	-74,300,000.000 *	11 Oct 17		100.0000		0.00	74,300,000.00	74,300,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	18,000,000.000	10 Oct 17	100.0000			0.00	18,000,000.00	18,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	-18,000,000.000	11 Oct 17		100.0000		0.00	18,000,000.00	18,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-11-2017 TO 10-12-2017	43,200,000.000	11 Oct 17	100.0000			0.00	43,200,000.00	43,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-11-2017 TO 10-12-2017	-43,200,000.000	12 Oct 17		100.0000		0.00	43,200,000.00	43,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017	43,300,000.000	12 Oct 17	100.0000			0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017	-43,300,000.000	13 Oct 17		100.0000		0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017	6,500,000.000	12 Oct 17	100.0000			0.00	6,500,000.00	6,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017	-6,500,000.000	13 Oct 17		100.0000		0.00	6,500,000.00	6,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-27-2017 TO 06-28-2017	40,900,000.000	27 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-27-2017 TO 06-28-2017	-40,900,000.000	28 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-28-2017 TO 06-29-2017	40,700,000.000	28 Jun 17	100.0000			0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-28-2017 TO 06-29-2017	-40,700,000.000	29 Jun 17		100.0000		0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 07-26-2017 TO 07-27-2017	3,800,000.000	26 Jul 17	100.0000			0.00	3,800,000.00	3,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 07-26-2017 TO 07-27-2017	-3,800,000.000	27 Jul 17		100.0000		0.00	3,800,000.00	3,800,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-01-2017 TO 08-02-2017	12,600,000.000	1 Aug 17	100.0000			0.00	12,600,000.00	12,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-01-2017 TO 08-02-2017	-12,600,000.000	2 Aug 17		100.0000		0.00	12,600,000.00	12,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-29-2017 TO 08-30-2017	41,300,000.000	29 Aug 17	100.0000			0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-29-2017 TO 08-30-2017	-41,300,000.000	30 Aug 17		100.0000		0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-30-2017 TO 08-31-2017	41,300,000.000	30 Aug 17	100.0000			0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-30-2017 TO 08-31-2017	-41,300,000.000	31 Aug 17		100.0000		0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 09-12-2017 TO 09-13-2017	3,000,000.000	12 Sep 17	100.0000			0.00	3,000,000.00	3,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 09-12-2017 TO 09-13-2017	-3,000,000.000	13 Sep 17		100.0000		0.00	3,000,000.00	3,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-26-2017 TO 06-27-2017	39,700,000.000	26 Jun 17	100.0000			0.00	39,700,000.00	39,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-26-2017 TO 06-27-2017	-39,700,000.000	27 Jun 17		100.0000		0.00	39,700,000.00	39,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-28-2017 TO 06-29-2017	18,900,000.000	28 Jun 17	100.0000			0.00	18,900,000.00	18,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-28-2017 TO 06-29-2017	-18,900,000.000	29 Jun 17		100.0000		0.00	18,900,000.00	18,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017	41,300,000.000	17 Jul 17	100.0000			0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017	-41,300,000.000	18 Jul 17		100.0000		0.00	41,300,000.00	41,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017	41,300,000.000	17 Jul 17	100.0000			0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017	-41,300,000.000	18 Jul 17		100.0000		0.00	41,300,000.00	41,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	41,600,000.000	25 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	-41,600,000.000	26 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	3,500,000.000	25 Jul 17	100.0000			0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	-3,500,000.000	26 Jul 17		100.0000		0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-26-2017 TO 07-27-2017	41,700,000.000	26 Jul 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-26-2017 TO 07-27-2017	-41,700,000.000	27 Jul 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-27-2017 TO 07-28-2017	4,300,000.000	27 Jul 17	100.0000			0.00	4,300,000.00	4,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-27-2017 TO 07-28-2017	-4,300,000.000	28 Jul 17		100.0000		0.00	4,300,000.00	4,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 08-29-2017 TO 08-30-2017	19,000,000.000	29 Aug 17	100.0000			0.00	19,000,000.00	19,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 08-29-2017 TO 08-30-2017	-19,000,000.000	30 Aug 17		100.0000		0.00	19,000,000.00	19,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-05-2017 TO 09-06-2017	2,200,000.000	5 Sep 17	100.0000			0.00	2,200,000.00	2,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-05-2017 TO 09-06-2017	-2,200,000.000	6 Sep 17		100.0000		0.00	2,200,000.00	2,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-07-2017 TO 09-08-2017	41,700,000.000	7 Sep 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-07-2017 TO 09-08-2017	-41,700,000.000	8 Sep 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-18-2017 TO 09-19-2017	42,200,000.000	18 Sep 17	100.0000			0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-18-2017 TO 09-19-2017	-42,200,000.000	19 Sep 17		100.0000		0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-20-2017 TO 06-21-2017	15,000,000.000	20 Jun 17	100.0000			0.00	15,000,000.00	15,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-20-2017 TO 06-21-2017	-15,000,000.000	21 Jun 17		100.0000		0.00	15,000,000.00	15,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-26-2017 TO 06-27-2017	40,900,000.000	26 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-26-2017 TO 06-27-2017	-40,900,000.000	27 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017	7,700,000.000	5 Jul 17	100.0000			0.00	7,700,000.00	7,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017	-7,700,000.000	6 Jul 17		100.0000		0.00	7,700,000.00	7,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017	40,800,000.000	5 Jul 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017	-40,800,000.000	6 Jul 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017	41,600,000.000	24 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017	-41,600,000.000	25 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017	3,600,000.000	24 Jul 17	100.0000			0.00	3,600,000.00	3,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017	-3,600,000.000	25 Jul 17		100.0000		0.00	3,600,000.00	3,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 09-05-2017 TO 09-06-2017	41,800,000.000	5 Sep 17	100.0000			0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 09-05-2017 TO 09-06-2017	-41,800,000.000	6 Sep 17		100.0000		0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-22-2017 TO 11-24-2017	2,000,000.000	22 Nov 17	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-22-2017 TO 11-24-2017	-2,000,000.000	24 Nov 17		100.0000		0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-28-2017 TO 11-29-2017	44,200,000.000	28 Nov 17	100.0000			0.00	44,200,000.00	44,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-28-2017 TO 11-29-2017	-44,200,000.000	29 Nov 17		100.0000		0.00	44,200,000.00	44,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017	41,200,000.000	28 Aug 17	100.0000			0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017	-41,200,000.000	29 Aug 17		100.0000		0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017	19,200,000.000	28 Aug 17	100.0000			0.00	19,200,000.00	19,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017	-19,200,000.000	29 Aug 17		100.0000		0.00	19,200,000.00	19,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 09-13-2017 TO 09-14-2017	42,200,000.000	13 Sep 17	100.0000			0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 09-13-2017 TO 09-14-2017	-42,200,000.000	14 Sep 17		100.0000		0.00	42,200,000.00	42,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017	28,600,000.000	16 Oct 17	100.0000			0.00	28,600,000.00	28,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017	-28,600,000.000	17 Oct 17		100.0000		0.00	28,600,000.00	28,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017	43,300,000.000	16 Oct 17	100.0000			0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017	-43,300,000.000	17 Oct 17		100.0000		0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-17-2017 TO 10-18-2017	30,600,000.000	17 Oct 17	100.0000			0.00	30,600,000.00	30,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-17-2017 TO 10-18-2017	-30,600,000.000	18 Oct 17		100.0000		0.00	30,600,000.00	30,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	18,500,000.000	18 Oct 17	100.0000			0.00	18,500,000.00	18,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	-18,500,000.000	19 Oct 17		100.0000		0.00	18,500,000.00	18,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	43,300,000.000	18 Oct 17	100.0000			0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	-43,300,000.000	19 Oct 17		100.0000		0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-19-2017 TO 10-20-2017	30,000,000.000	19 Oct 17	100.0000			0.00	30,000,000.00	30,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-19-2017 TO 10-20-2017	-30,000,000.000	20 Oct 17		100.0000		0.00	30,000,000.00	30,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	20,000,000.000	25 Oct 17	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	-20,000,000.000	26 Oct 17		100.0000		0.00	20,000,000.00	20,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	28,700,000.000	25 Oct 17	100.0000			0.00	28,700,000.00	28,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	-28,700,000.000	26 Oct 17		100.0000		0.00	28,700,000.00	28,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-01-2017 TO 11-02-2017	43,600,000.000	1 Nov 17	100.0000			0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-01-2017 TO 11-02-2017	-43,600,000.000	2 Nov 17		100.0000		0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	1,700,000.000	21 Nov 17	100.0000			0.00	1,700,000.00	1,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	-1,700,000.000	22 Nov 17		100.0000		0.00	1,700,000.00	1,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	43,800,000.000	21 Nov 17	100.0000			0.00	43,800,000.00	43,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	-43,800,000.000	22 Nov 17		100.0000		0.00	43,800,000.00	43,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-22-2017 TO 11-24-2017	44,000,000.000	22 Nov 17	100.0000			0.00	44,000,000.00	44,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-22-2017 TO 11-24-2017	-44,000,000.000	24 Nov 17		100.0000		0.00	44,000,000.00	44,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-30-2017 TO 12-01-2017	3,100,000.000	30 Nov 17	100.0000			0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-11-2017 TO 08-14-2017	41,100,000.000	11 Aug 17	100.0000			0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-11-2017 TO 08-14-2017	-41,100,000.000	14 Aug 17		100.0000		0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-18-2017 TO 08-21-2017	23,600,000.000	18 Aug 17	100.0000			0.00	23,600,000.00	23,600,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-18-2017 TO 08-21-2017	-23,600,000.000	21 Aug 17		100.0000		0.00	23,600,000.00	23,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017	19,300,000.000	25 Aug 17	100.0000			0.00	19,300,000.00	19,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017	-19,300,000.000	28 Aug 17		100.0000		0.00	19,300,000.00	19,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017	41,200,000.000	25 Aug 17	100.0000			0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017	-41,200,000.000	28 Aug 17		100.0000		0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-16-2017 TO 10-17-2017	20,000,000.000	16 Oct 17	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-16-2017 TO 10-17-2017	-20,000,000.000	17 Oct 17		100.0000		0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-17-2017 TO 10-18-2017	18,400,000.000	17 Oct 17	100.0000			0.00	18,400,000.00	18,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-17-2017 TO 10-18-2017	-18,400,000.000	18 Oct 17		100.0000		0.00	18,400,000.00	18,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017	43,400,000.000	19 Oct 17	100.0000			0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017	-43,400,000.000	20 Oct 17		100.0000		0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017	19,200,000.000	19 Oct 17	100.0000			0.00	19,200,000.00	19,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017	-19,200,000.000	20 Oct 17		100.0000		0.00	19,200,000.00	19,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 11-30-2017 TO 12-01-2017	44,500,000.000	30 Nov 17	100.0000			0.00	44,500,000.00	44,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 06-23-2017 TO 06-26-2017	37,900,000.000	23 Jun 17	100.0000			0.00	37,900,000.00	37,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 06-23-2017 TO 06-26-2017	-37,900,000.000	26 Jun 17		100.0000		0.00	37,900,000.00	37,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 07-31-2017 TO 08-01-2017	4,300,000.000	31 Jul 17	100.0000			0.00	4,300,000.00	4,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 07-31-2017 TO 08-01-2017	-4,300,000.000	1 Aug 17		100.0000		0.00	4,300,000.00	4,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017	3,400,000.000	14 Aug 17	100.0000			0.00	3,400,000.00	3,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017	-3,400,000.000	15 Aug 17		100.0000		0.00	3,400,000.00	3,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017	41,100,000.000	14 Aug 17	100.0000			0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017	-41,100,000.000	15 Aug 17		100.0000		0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-16-2017 TO 08-17-2017	18,200,000.000	16 Aug 17	100.0000			0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-16-2017 TO 08-17-2017	-18,200,000.000	17 Aug 17		100.0000		0.00	18,200,000.00	18,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-16-2017 TO 08-17-2017	27,800,000.000	16 Aug 17	100.0000			0.00	27,800,000.00	27,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-16-2017 TO 08-17-2017	-27,800,000.000	17 Aug 17		100.0000		0.00	27,800,000.00	27,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 11-08-2017 TO 11-09-2017	43,900,000.000	8 Nov 17	100.0000			0.00	43,900,000.00	43,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 11-08-2017 TO 11-09-2017	-43,900,000.000	9 Nov 17		100.0000		0.00	43,900,000.00	43,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 10-26-2017 TO 10-27-2017	43,400,000.000	26 Oct 17	100.0000			0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 10-26-2017 TO 10-27-2017	-43,400,000.000	27 Oct 17		100.0000		0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 11-10-2017 TO 11-13-2017	10,400,000.000	10 Nov 17	100.0000			0.00	10,400,000.00	10,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 11-10-2017 TO 11-13-2017	-10,400,000.000	13 Nov 17		100.0000		0.00	10,400,000.00	10,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 06-29-2017 TO 06-30-2017	40,400,000.000	29 Jun 17	100.0000			0.00	40,400,000.00	40,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 06-29-2017 TO 06-30-2017	-40,400,000.000	30 Jun 17		100.0000		0.00	40,400,000.00	40,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	27,100,000.000	17 Aug 17	100.0000			0.00	27,100,000.00	27,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	-27,100,000.000	18 Aug 17		100.0000		0.00	27,100,000.00	27,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	19,000,000.000	17 Aug 17	100.0000			0.00	19,000,000.00	19,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	-19,000,000.000	18 Aug 17		100.0000		0.00	19,000,000.00	19,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-24-2017 TO 08-25-2017	41,200,000.000	24 Aug 17	100.0000			0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-24-2017 TO 08-25-2017	-41,200,000.000	25 Aug 17		100.0000		0.00	41,200,000.00	41,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 09-14-2017 TO 09-15-2017	22,200,000.000	14 Sep 17	100.0000			0.00	22,200,000.00	22,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 09-14-2017 TO 09-15-2017	-22,200,000.000	15 Sep 17		100.0000		0.00	22,200,000.00	22,200,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	43,400,000.000	20 Oct 17	100.0000			0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	-43,400,000.000	23 Oct 17		100.0000		0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	11,300,000.000	20 Oct 17	100.0000			0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	-11,300,000.000	23 Oct 17		100.0000		0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-23-2017 TO 10-24-2017	29,000,000.000	23 Oct 17	100.0000			0.00	29,000,000.00	29,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-23-2017 TO 10-24-2017	-29,000,000.000	24 Oct 17		100.0000		0.00	29,000,000.00	29,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-02-2017 TO 11-03-2017	5,000,000.000	2 Nov 17	100.0000			0.00	5,000,000.00	5,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-02-2017 TO 11-03-2017	-5,000,000.000	3 Nov 17		100.0000		0.00	5,000,000.00	5,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017	43,700,000.000	3 Nov 17	100.0000			0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017	-43,700,000.000	6 Nov 17		100.0000		0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017	5,100,000.000	3 Nov 17	100.0000			0.00	5,100,000.00	5,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017	-5,100,000.000	6 Nov 17		100.0000		0.00	5,100,000.00	5,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-09-2017 TO 11-10-2017	43,900,000.000	9 Nov 17	100.0000			0.00	43,900,000.00	43,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-09-2017 TO 11-10-2017	-43,900,000.000	10 Nov 17		100.0000		0.00	43,900,000.00	43,900,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017	43,700,000.000	13 Nov 17	100.0000			0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017	-43,700,000.000	14 Nov 17		100.0000		0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017	4,200,000.000	13 Nov 17	100.0000			0.00	4,200,000.00	4,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017	-4,200,000.000	14 Nov 17		100.0000		0.00	4,200,000.00	4,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 06-29-2017 TO 06-30-2017	41,000,000.000	29 Jun 17	100.0000			0.00	41,000,000.00	41,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 06-29-2017 TO 06-30-2017	-41,000,000.000	30 Jun 17		100.0000		0.00	41,000,000.00	41,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 09-01-2017 TO 09-05-2017	24,600,000.000	1 Sep 17	100.0000			0.00	24,600,000.00	24,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 09-01-2017 TO 09-05-2017	-24,600,000.000	5 Sep 17		100.0000		0.00	24,600,000.00	24,600,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-20-2017 TO 10-23-2017	20,000,000.000	20 Oct 17	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-20-2017 TO 10-23-2017	-20,000,000.000	23 Oct 17		100.0000		0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-23-2017 TO 10-24-2017	20,000,000.000	23 Oct 17	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-23-2017 TO 10-24-2017	-20,000,000.000	24 Oct 17		100.0000		0.00	20,000,000.00	20,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-02-2017 TO 11-03-2017	43,700,000.000	2 Nov 17	100.0000			0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-02-2017 TO 11-03-2017	-43,700,000.000	3 Nov 17		100.0000		0.00	43,700,000.00	43,700,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017	2,100,000.000	20 Nov 17	100.0000			0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017	-2,100,000.000	21 Nov 17		100.0000		0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017	43,700,000.000	20 Nov 17	100.0000			0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017	-43,700,000.000	21 Nov 17		100.0000		0.00	43,700,000.00	43,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	44,000,000.000	24 Nov 17	100.0000			0.00	44,000,000.00	44,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	-44,000,000.000	27 Nov 17		100.0000		0.00	44,000,000.00	44,000,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	1,800,000.000	24 Nov 17	100.0000			0.00	1,800,000.00	1,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	-1,800,000.000	27 Nov 17		100.0000		0.00	1,800,000.00	1,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-01-2017 TO 09-05-2017	19,100,000.000	1 Sep 17	100.0000			0.00	19,100,000.00	19,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-01-2017 TO 09-05-2017	-19,100,000.000	5 Sep 17		100.0000		0.00	19,100,000.00	19,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-15-2017 TO 09-18-2017	42,200,000.000	15 Sep 17	100.0000			0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-15-2017 TO 09-18-2017	-42,200,000.000	18 Sep 17		100.0000		0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 10-31-2017 TO 11-01-2017	5,900,000.000	31 Oct 17	100.0000			0.00	5,900,000.00	5,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 10-31-2017 TO 11-01-2017	-5,900,000.000	1 Nov 17		100.0000		0.00	5,900,000.00	5,900,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.21% FROM 08-15-2017 TO 08-16-2017	46,100,000.000	15 Aug 17	100.0000			0.00	46,100,000.00	46,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.21% FROM 08-15-2017 TO 08-16-2017	-46,100,000.000	16 Aug 17		100.0000		0.00	46,100,000.00	46,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 07-03-2017 TO 07-05-2017	40,700,000.000	3 Jul 17	100.0000			0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 07-03-2017 TO 07-05-2017	-40,700,000.000	5 Jul 17		100.0000		0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 08-31-2017 TO 09-01-2017	41,500,000.000	31 Aug 17	100.0000			0.00	41,500,000.00	41,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 08-31-2017 TO 09-01-2017	-41,500,000.000	1 Sep 17		100.0000		0.00	41,500,000.00	41,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 07-03-2017 TO 07-05-2017	16,800,000.000	3 Jul 17	100.0000			0.00	16,800,000.00	16,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 07-03-2017 TO 07-05-2017	-16,800,000.000	5 Jul 17		100.0000		0.00	16,800,000.00	16,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 08-31-2017 TO 09-01-2017	18,900,000.000	31 Aug 17	100.0000			0.00	18,900,000.00	18,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 08-31-2017 TO 09-01-2017	-18,900,000.000	1 Sep 17		100.0000		0.00	18,900,000.00	18,900,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-15-2017 TO 11-16-2017	4,100,000.000	15 Nov 17	100.0000			0.00	4,100,000.00	4,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-15-2017 TO 11-16-2017	-4,100,000.000	16 Nov 17		100.0000		0.00	4,100,000.00	4,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017	3,300,000.000	17 Nov 17	100.0000			0.00	3,300,000.00	3,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017	-3,300,000.000	20 Nov 17		100.0000		0.00	3,300,000.00	3,300,000.00	0.00

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◆ 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
BNP PARIBAS U.S.A - NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017	43,800,000.000	17 Nov 17	100.0000			0.00	43,800,000.00	43,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017	-43,800,000.000	20 Nov 17		100.0000		0.00	43,800,000.00	43,800,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.27% FROM 11-16-2017 TO 11-17-2017	2,500,000.000	16 Nov 17	100.0000			0.00	2,500,000.00	2,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.27% FROM 11-16-2017 TO 11-17-2017	-2,500,000.000	17 Nov 17		100.0000		0.00	2,500,000.00	2,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-15-2017 TO 06-16-2017	38,100,000.000	15 Jun 17	100.0000			0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-15-2017 TO 06-16-2017	-38,100,000.000	16 Jun 17		100.0000		0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-16-2017 TO 06-19-2017	38,300,000.000	16 Jun 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-16-2017 TO 06-19-2017	-38,300,000.000	19 Jun 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 11-16-2017 TO 11-17-2017	43,500,000.000	16 Nov 17	100.0000			0.00	43,500,000.00	43,500,000.00	0.00
BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 11-16-2017 TO 11-17-2017	-43,500,000.000	17 Nov 17		100.0000		0.00	43,500,000.00	43,500,000.00	0.00
Total BNP PARIBAS U.S.A - NEW YORK BRANCH							17,117,212,445.31	17,117,211,864.80	106.99

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	130,000.000	17 Feb 17	98.5313			0.00	128,090.63	128,090.63	0.00
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	385,000.000	8 Nov 17	99.2813			0.00	382,232.81	382,232.81	0.00
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	200,000.000	21 Jun 17	100.1328			0.00	200,265.63	200,265.63	0.00
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG	-720,000.000	11 Jan 17		100.3438		0.00	719,555.62	722,475.00	2,919.38
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG	-205,000.000	13 Dec 16		95.8750		0.00	198,757.01	196,543.75	-2,213.26
UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG	-305,000.000	4 Jan 17		96.2148		0.00	293,011.17	293,455.27	444.10
UNITED STATES TREAS NTS WI TREASURY NOTE 2.125% DUE 11-30-2023 REG	-585,000.000	5 Dec 16		99.5977		0.00	582,714.84	582,646.29	-68.55
Corporate Debt Instruments - Preferred									
Japan - USD									
TOYOTA MTR CR CORP 1.45% DUE 01-12-2018	-965,000.000	2 May 17		100.1210		0.00	963,677.95	966,167.65	2,489.70
Corporate Debt Instruments - Other									
Canada - USD									
CDN NAT RES LTD 3.85% DUE 06-01-2027	-415,000.000	8 Nov 17		102.4970		0.00	413,738.40	425,362.55	11,624.15
PVTPL SEVEN GENERATIONS ENERGY LTD SR NT 5.375% 09-30-2025	100,000.000	25 Sep 17	100.0000			0.00	100,000.00	100,000.00	0.00
PVTPL SEVEN GENERATIONS ENERGY LTD SR NT 5.375% 09-30-2025	-50,000.000	27 Sep 17		100.7500		0.00	50,000.00	50,375.00	375.00
France - USD									

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Corporate Debt Instruments - Other									
France - USD									
PVTPL SFR GROUP SA BNDS 144A 7.375% 0 5-01-2026	-100,000.000	25 Aug 17		107.0000		0.00	100,000.00	107,000.00	7,000.00
Indonesia - USD									
PVTPL MEDCO STRAIT SVCS PTE LTD 8.5% DUE 08-17-2022 BEO	200,000.000	10 Aug 17	99.0050			0.00	198,010.00	198,010.00	0.00
Netherlands - USD									
SHELL INTL FIN B V 1.375% DUE 05-10-2019	-680,000.000	19 Oct 17		99.5680		0.00	678,490.40	677,062.40	-1,428.00
SHELL INTL FIN B V 2.25% DUE 11-10-2020	350,000.000	19 Oct 17	100.7850			0.00	352,747.50	352,747.50	0.00
Switzerland - USD									
CR SUISSE GROUP 4.55% DUE 04-17-2026	230,000.000	13 Dec 16	102.0400			0.00	234,692.00	234,692.00	0.00
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	305,000.000	4 Jan 17	100.0000			0.00	305,000.00	305,000.00	0.00
United Kingdom - USD									
BP CAP MKTS P L C 3.279% 09-19-2027	340,000.000	14 Sep 17	100.0000			0.00	340,000.00	340,000.00	0.00
PVTPL GLENCORE FDG LLC GTD NT 144A 2.5% DUE 01-15-2019 BEO	150,000.000	5 Jun 17	100.4970			0.00	150,745.50	150,745.50	0.00
United States - USD									
BROADCOM CORP / 3.625% DUE 01-15-2024	760,000.000	11 Jan 17	99.8960			0.00	759,209.60	759,209.60	0.00
COSTCO WHSL CORP 2.75% DUE 05-18-2024	-805,000.000	29 Nov 17		100.0110		0.00	801,747.80	805,088.55	3,340.75
DR PEPPER SNAPPLE 3.13% DUE 12-15-2023	605,000.000	5 Dec 16	99.9620			0.00	604,770.10	604,770.10	0.00
DU PONT E I DE 2.2% DUE 05-01-2020	545,000.000	27 Apr 17	99.8900			0.00	544,400.50	544,400.50	0.00
GEN MTRS FINL CO 3.1% DUE 01-15-2019	-375,000.000	19 Oct 17		101.3950		0.00	374,827.50	380,231.25	5,403.75

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Corporate Debt Instruments - Other									
United States - USD									
GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020	210,000.000	19 Oct 17	102.4120			0.00	215,065.20	215,065.20	0.00
GOLDMAN SACHS 2.35% DUE 11-15-2021	-800,000.000	12 Oct 17		99.2290		0.00	777,967.60	793,832.00	15,864.40
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	30,000.000	12 Oct 17	100.9350			0.00	30,280.50	30,280.50	0.00
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	350,000.000	12 Oct 17	100.8780			0.00	353,073.00	353,073.00	0.00
KRAFT HEINZ FOODS 3% DUE 06-01-2026	-155,000.000	17 Feb 17		93.6670		0.00	154,321.10	145,183.85	-9,137.25
LOWES COS INC 3.375% DUE 09-15-2025	-390,000.000	1 Aug 17		103.7260		0.00	387,741.90	404,531.40	16,789.50
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028	1,000,000.000	28 Jul 17	100.1330			0.00	1,001,330.00	1,001,330.00	0.00
MYLAN N V FIXED 2.5% DUE 06-07-2019	100,000.000	2 May 17	100.5840			0.00	100,584.00	100,584.00	0.00
PHILIP MORRIS INTL 2% DUE 02-21-2020	1,120,000.000	15 Feb 17	99.3880			0.00	1,113,145.60	1,113,145.60	0.00
PVTPL JAMESTOWN CLO VII LTD SER 15-7A CL A-1-R FLTG RATE DUE 07-25-2027	400,000.000	17 Nov 17	100.0000			0.00	400,000.00	400,000.00	0.00
PVTPL OCP CLO 2015-9 LTD SER 15-9A CL A1 R FLTG 07-15-2027	750,000.000	27 Oct 17	100.0000			0.00	750,000.00	750,000.00	0.00
UNITEDHEALTH GROUP 1.4% DUE 12-15-2017	165,000.000	10 Mar 17	100.0420			0.00	165,069.30	165,069.30	0.00
UNITEDHEALTH GROUP FIXED 2.95% DUE 10-15-2027	-1,235,000.000	27 Oct 17		98.6310		0.00	1,224,663.05	1,218,092.85	-6,570.20
Corporate Stock - Common									
Brazil - USD									
ADR AMBEV SA SPONSORED ADR	6,891.000	17 Feb 17	5.7478			0.00	39,745.91	39,745.91	0.00
ADR AMBEV SA SPONSORED ADR	3,944.000	22 Feb 17	5.8762			0.00	23,254.61	23,254.61	0.00

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Corporate Stock - Common									
China - USD									
ADR CTRIP COM INTL LTD ADS	1,273.000	24 Mar 17	49.1859			0.00	62,626.38	62,626.38	0.00
SINA CORPORATION COM STK USD0.133	410.000	14 Feb 17	76.0711			0.00	31,197.35	31,197.35	0.00
SINA CORPORATION COM STK USD0.133	177.000	21 Feb 17	79.1321			0.00	14,009.92	14,009.92	0.00
SINA CORPORATION COM STK USD0.133	252.000	24 Feb 17	72.5979			0.00	18,299.71	18,299.71	0.00
India - USD									
ADR TATA MTRS LTD SPONSORED ADR	-6,200.000	24 Feb 17		34.2437		0.00	222,236.52	212,262.91	-9,973.61
Ireland - USD									
ICON PLC COM	-273.000	22 Mar 17		77.7025		0.00	18,282.35	21,209.58	2,927.23
Japan - USD									
ADR LINE CORP SPONSORED ADR	131.000	30 Mar 17	37.9341			0.00	4,970.68	4,970.68	0.00
United States - USD									
LUXOFT HOLDING INC COM NPV	-62.000	22 Feb 17		56.8341		0.00	3,879.16	3,523.01	-356.15
LUXOFT HOLDING INC COM NPV	-18.000	23 Feb 17		57.3789		0.00	1,126.21	1,032.61	-93.60
Other									
Ukraine - USD									
UKRAINE NT 144A 7.75% DUE 09-01-2020 REG	-163,000.000	19 Dec 16		98.0300		0.00	0.00	159,788.90	159,788.90
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .48% FROM 02-22-2017 TO 02-23-2017	17,000,000.000	22 Feb 17	100.0000			0.00	17,000,000.00	17,000,000.00	0.00

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .48% FROM 02-22-2017 TO 02-23-2017	-17,000,000.000	23 Feb 17		100.0000		0.00	17,000,000.00	17,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .5% FROM 01-03-2017 TO 01-04-2017	200,000.000	3 Jan 17	100.0000			0.00	200,000.00	200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .5% FROM 01-03-2017 TO 01-04-2017	-200,000.000	4 Jan 17		100.0000		0.00	200,000.00	200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-10-2017 TO 01-11-2017	11,400,000.000	10 Jan 17	100.0000			0.00	11,400,000.00	11,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-10-2017 TO 01-11-2017	-11,400,000.000	11 Jan 17		100.0000		0.00	11,400,000.00	11,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-23-2017 TO 01-24-2017	3,500,000.000	23 Jan 17	100.0000			0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-23-2017 TO 01-24-2017	-3,500,000.000	24 Jan 17		100.0000		0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-17-2017 TO 02-21-2017	39,000,000.000	17 Feb 17	100.0000			0.00	39,000,000.00	39,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-17-2017 TO 02-21-2017	-39,000,000.000	21 Feb 17		100.0000		0.00	39,000,000.00	39,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-21-2017 TO 02-22-2017	16,600,000.000	21 Feb 17	100.0000			0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-21-2017 TO 02-22-2017	-16,600,000.000	22 Feb 17		100.0000		0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 03-02-2017 TO 03-03-2017	39,800,000.000	2 Mar 17	100.0000			0.00	39,800,000.00	39,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .51% FROM 03-02-2017 TO 03-03-2017	-39,800,000.000	3 Mar 17		100.0000		0.00	39,800,000.00	39,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 01-20-2017 TO 01-23-2017	38,300,000.000	20 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .52% FROM 01-20-2017 TO 01-23-2017	-38,300,000.000	23 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 02-27-2017 TO 02-28-2017	17,500,000.000	27 Feb 17	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 02-27-2017 TO 02-28-2017	-17,500,000.000	28 Feb 17		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-07-2017 TO 03-08-2017	13,800,000.000	7 Mar 17	100.0000			0.00	13,800,000.00	13,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-07-2017 TO 03-08-2017	-13,800,000.000	8 Mar 17		100.0000		0.00	13,800,000.00	13,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-13-2017 TO 03-14-2017	17,800,000.000	13 Mar 17	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-13-2017 TO 03-14-2017	-17,800,000.000	14 Mar 17		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .53% FROM 01-11-2017 TO 01-12-2017	38,300,000.000	11 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .53% FROM 01-11-2017 TO 01-12-2017	-38,300,000.000	12 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .55% FROM 02-08-2017 TO 02-09-2017	38,100,000.000	8 Feb 17	100.0000			0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .55% FROM 02-08-2017 TO 02-09-2017	-38,100,000.000	9 Feb 17		100.0000		0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-12-2017 TO 01-13-2017	38,400,000.000	12 Jan 17	100.0000			0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-12-2017 TO 01-13-2017	-38,400,000.000	13 Jan 17		100.0000		0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-19-2017 TO 01-20-2017	38,300,000.000	19 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00

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◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-19-2017 TO 01-20-2017	-38,300,000.000	20 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-07-2017 TO 02-08-2017	14,500,000.000	7 Feb 17	100.0000			0.00	14,500,000.00	14,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-07-2017 TO 02-08-2017	-14,500,000.000	8 Feb 17		100.0000		0.00	14,500,000.00	14,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-14-2017 TO 02-15-2017	38,700,000.000	14 Feb 17	100.0000			0.00	38,700,000.00	38,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-14-2017 TO 02-15-2017	-38,700,000.000	15 Feb 17		100.0000		0.00	38,700,000.00	38,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-24-2017 TO 02-27-2017	39,300,000.000	24 Feb 17	100.0000			0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-24-2017 TO 02-27-2017	-39,300,000.000	27 Feb 17		100.0000		0.00	39,300,000.00	39,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .58% FROM 01-09-2017 TO 01-10-2017	38,400,000.000	9 Jan 17	100.0000			0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .58% FROM 01-09-2017 TO 01-10-2017	-38,400,000.000	10 Jan 17		100.0000		0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .59% FROM 01-24-2017 TO 01-25-2017	38,300,000.000	24 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .59% FROM 01-24-2017 TO 01-25-2017	-38,300,000.000	25 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .59% FROM 02-16-2017 TO 02-17-2017	53,100,000.000	16 Feb 17	100.0000			0.00	53,100,000.00	53,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .59% FROM 02-16-2017 TO 02-17-2017	-53,100,000.000	17 Feb 17		100.0000		0.00	53,100,000.00	53,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-05-2017 TO 01-06-2017	35,800,000.000	5 Jan 17	100.0000			0.00	35,800,000.00	35,800,000.00	0.00

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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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-05-2017 TO 01-06-2017	-35,800,000.000	6 Jan 17		100.0000		0.00	35,800,000.00	35,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-25-2017 TO 01-26-2017	38,500,000.000	25 Jan 17	100.0000			0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-25-2017 TO 01-26-2017	-38,500,000.000	26 Jan 17		100.0000		0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-26-2017 TO 01-27-2017	3,600,000.000	26 Jan 17	100.0000			0.00	3,600,000.00	3,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-26-2017 TO 01-27-2017	-3,600,000.000	27 Jan 17		100.0000		0.00	3,600,000.00	3,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-27-2017 TO 01-30-2017	13,100,000.000	27 Jan 17	100.0000			0.00	13,100,000.00	13,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-27-2017 TO 01-30-2017	-13,100,000.000	30 Jan 17		100.0000		0.00	13,100,000.00	13,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-02-2017 TO 02-03-2017	13,400,000.000	2 Feb 17	100.0000			0.00	13,400,000.00	13,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-02-2017 TO 02-03-2017	-13,400,000.000	3 Feb 17		100.0000		0.00	13,400,000.00	13,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-03-2017 TO 02-06-2017	8,000,000.000	3 Feb 17	100.0000			0.00	8,000,000.00	8,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-03-2017 TO 02-06-2017	-8,000,000.000	6 Feb 17		100.0000		0.00	8,000,000.00	8,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-06-2017 TO 02-07-2017	14,400,000.000	6 Feb 17	100.0000			0.00	14,400,000.00	14,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-06-2017 TO 02-07-2017	-14,400,000.000	7 Feb 17		100.0000		0.00	14,400,000.00	14,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-13-2017 TO 02-14-2017	38,500,000.000	13 Feb 17	100.0000			0.00	38,500,000.00	38,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-13-2017 TO 02-14-2017	-38,500,000.000	14 Feb 17		100.0000		0.00	38,500,000.00	38,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .61% FROM 01-06-2017 TO 01-09-2017	11,300,000.000	6 Jan 17	100.0000			0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .61% FROM 01-06-2017 TO 01-09-2017	-11,300,000.000	9 Jan 17		100.0000		0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .63% FROM 02-10-2017 TO 02-13-2017	38,300,000.000	10 Feb 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .63% FROM 02-10-2017 TO 02-13-2017	-38,300,000.000	13 Feb 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .65% FROM 02-09-2017 TO 02-10-2017	38,100,000.000	9 Feb 17	100.0000			0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .65% FROM 02-09-2017 TO 02-10-2017	-38,100,000.000	10 Feb 17		100.0000		0.00	38,100,000.00	38,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .66% FROM 01-13-2017 TO 01-17-2017	38,300,000.000	13 Jan 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .66% FROM 01-13-2017 TO 01-17-2017	-38,300,000.000	17 Jan 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .66% FROM 02-15-2017 TO 02-16-2017	26,300,000.000	15 Feb 17	100.0000			0.00	26,300,000.00	26,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .66% FROM 02-15-2017 TO 02-16-2017	-26,300,000.000	16 Feb 17		100.0000		0.00	26,300,000.00	26,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .69% FROM 01-31-2017 TO 02-01-2017	15,400,000.000	31 Jan 17	100.0000			0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .69% FROM 01-31-2017 TO 02-01-2017	-15,400,000.000	1 Feb 17		100.0000		0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .7% FROM 01-17-2017 TO 01-18-2017	38,400,000.000	17 Jan 17	100.0000			0.00	38,400,000.00	38,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .7% FROM 01-17-2017 TO 01-18-2017	-38,400,000.000	18 Jan 17		100.0000		0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-17-2017 TO 03-20-2017	39,700,000.000	17 Mar 17	100.0000			0.00	39,700,000.00	39,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-17-2017 TO 03-20-2017	-39,700,000.000	20 Mar 17		100.0000		0.00	39,700,000.00	39,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-20-2017 TO 03-21-2017	39,600,000.000	20 Mar 17	100.0000			0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-20-2017 TO 03-21-2017	-39,600,000.000	21 Mar 17		100.0000		0.00	39,600,000.00	39,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-21-2017 TO 03-22-2017	39,500,000.000	21 Mar 17	100.0000			0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-21-2017 TO 03-22-2017	-39,500,000.000	22 Mar 17		100.0000		0.00	39,500,000.00	39,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-22-2017 TO 03-23-2017	39,100,000.000	22 Mar 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-22-2017 TO 03-23-2017	-39,100,000.000	23 Mar 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .79% FROM 04-21-2017 TO 04-24-2017	2,200,000.000	21 Apr 17	100.0000			0.00	2,200,000.00	2,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .79% FROM 04-21-2017 TO 04-24-2017	-2,200,000.000	24 Apr 17		100.0000		0.00	2,200,000.00	2,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .8% FROM 05-22-2017 TO 05-23-2017	9,200,000.000	22 May 17	100.0000			0.00	9,200,000.00	9,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .8% FROM 05-22-2017 TO 05-23-2017	-9,200,000.000	23 May 17		100.0000		0.00	9,200,000.00	9,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .82% FROM 03-27-2017 TO 03-28-2017	39,200,000.000	27 Mar 17	100.0000			0.00	39,200,000.00	39,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .82% FROM 03-27-2017 TO 03-28-2017	-39,200,000.000	28 Mar 17		100.0000		0.00	39,200,000.00	39,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .82% FROM 05-19-2017 TO 05-22-2017	29,000,000.000	19 May 17	100.0000			0.00	29,000,000.00	29,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .82% FROM 05-19-2017 TO 05-22-2017	-29,000,000.000	22 May 17		100.0000		0.00	29,000,000.00	29,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .83% FROM 05-17-2017 TO 05-18-2017	6,300,000.000	17 May 17	100.0000			0.00	6,300,000.00	6,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .83% FROM 05-17-2017 TO 05-18-2017	-6,300,000.000	18 May 17		100.0000		0.00	6,300,000.00	6,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-05-2017 TO 04-06-2017	1,100,000.000	5 Apr 17	100.0000			0.00	1,100,000.00	1,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-05-2017 TO 04-06-2017	-1,100,000.000	6 Apr 17		100.0000		0.00	1,100,000.00	1,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-11-2017 TO 04-12-2017	11,300,000.000	11 Apr 17	100.0000			0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-11-2017 TO 04-12-2017	-11,300,000.000	12 Apr 17		100.0000		0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 03-24-2017 TO 03-27-2017	39,100,000.000	24 Mar 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 03-24-2017 TO 03-27-2017	-39,100,000.000	27 Mar 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-19-2017 TO 04-20-2017	39,100,000.000	19 Apr 17	100.0000			0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-19-2017 TO 04-20-2017	-39,100,000.000	20 Apr 17		100.0000		0.00	39,100,000.00	39,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-25-2017 TO 04-26-2017	7,000,000.000	25 Apr 17	100.0000			0.00	7,000,000.00	7,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-25-2017 TO 04-26-2017	-7,000,000.000	26 Apr 17		100.0000		0.00	7,000,000.00	7,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-26-2017 TO 04-27-2017	500,000.000	26 Apr 17	100.0000			0.00	500,000.00	500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-26-2017 TO 04-27-2017	-500,000.000	27 Apr 17		100.0000		0.00	500,000.00	500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-08-2017 TO 05-09-2017	22,800,000.000	8 May 17	100.0000			0.00	22,800,000.00	22,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-08-2017 TO 05-09-2017	-22,800,000.000	9 May 17		100.0000		0.00	22,800,000.00	22,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-11-2017 TO 05-12-2017	29,100,000.000	11 May 17	100.0000			0.00	29,100,000.00	29,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-11-2017 TO 05-12-2017	-29,100,000.000	12 May 17		100.0000		0.00	29,100,000.00	29,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .86% FROM 04-12-2017 TO 04-13-2017	23,400,000.000	12 Apr 17	100.0000			0.00	23,400,000.00	23,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .86% FROM 04-12-2017 TO 04-13-2017	-23,400,000.000	13 Apr 17		100.0000		0.00	23,400,000.00	23,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .86% FROM 05-02-2017 TO 05-03-2017	6,200,000.000	2 May 17	100.0000			0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .86% FROM 05-02-2017 TO 05-03-2017	-6,200,000.000	3 May 17		100.0000		0.00	6,200,000.00	6,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .87% FROM 04-24-2017 TO 04-25-2017	31,400,000.000	24 Apr 17	100.0000			0.00	31,400,000.00	31,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .87% FROM 04-24-2017 TO 04-25-2017	-31,400,000.000	25 Apr 17		100.0000		0.00	31,400,000.00	31,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-06-2017 TO 04-07-2017	3,200,000.000	6 Apr 17	100.0000			0.00	3,200,000.00	3,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-06-2017 TO 04-07-2017	-3,200,000.000	7 Apr 17		100.0000		0.00	3,200,000.00	3,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-27-2017 TO 04-28-2017	6,900,000.000	27 Apr 17	100.0000			0.00	6,900,000.00	6,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-27-2017 TO 04-28-2017	-6,900,000.000	28 Apr 17		100.0000		0.00	6,900,000.00	6,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .9% FROM 05-30-2017 TO 05-31-2017	10,500,000.000	30 May 17	100.0000			0.00	10,500,000.00	10,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .9% FROM 05-30-2017 TO 05-31-2017	-10,500,000.000	31 May 17		100.0000		0.00	10,500,000.00	10,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .91% FROM 05-01-2017 TO 05-02-2017	1,800,000.000	1 May 17	100.0000			0.00	1,800,000.00	1,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .91% FROM 05-01-2017 TO 05-02-2017	-1,800,000.000	2 May 17		100.0000		0.00	1,800,000.00	1,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .93% FROM 06-07-2017 TO 06-08-2017	37,300,000.000	7 Jun 17	100.0000			0.00	37,300,000.00	37,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .93% FROM 06-07-2017 TO 06-08-2017	-37,300,000.000	8 Jun 17		100.0000		0.00	37,300,000.00	37,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-13-2017 TO 04-17-2017	8,400,000.000	13 Apr 17	100.0000			0.00	8,400,000.00	8,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-13-2017 TO 04-17-2017	-8,400,000.000	17 Apr 17		100.0000		0.00	8,400,000.00	8,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-18-2017 TO 04-19-2017	42,600,000.000	18 Apr 17	100.0000			0.00	42,600,000.00	42,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-18-2017 TO 04-19-2017	-42,600,000.000	19 Apr 17		100.0000		0.00	42,600,000.00	42,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .95% FROM 05-26-2017 TO 05-30-2017	33,900,000.000	26 May 17	100.0000			0.00	33,900,000.00	33,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU .95% FROM 05-26-2017 TO 05-30-2017	-33,900,000.000	30 May 17		100.0000		0.00	33,900,000.00	33,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .99% FROM 04-28-2017 TO 05-01-2017	6,000,000.000	28 Apr 17	100.0000			0.00	6,000,000.00	6,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU .99% FROM 04-28-2017 TO 05-01-2017	-6,000,000.000	1 May 17		100.0000		0.00	6,000,000.00	6,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 07-11-2017 TO 07-12-2017	40,800,000.000	11 Jul 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 07-11-2017 TO 07-12-2017	-40,800,000.000	12 Jul 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-20-2017 TO 09-21-2017	42,400,000.000	20 Sep 17	100.0000			0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-20-2017 TO 09-21-2017	-42,400,000.000	21 Sep 17		100.0000		0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-27-2017 TO 09-28-2017	8,900,000.000	27 Sep 17	100.0000			0.00	8,900,000.00	8,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-27-2017 TO 09-28-2017	-8,900,000.000	28 Sep 17		100.0000		0.00	8,900,000.00	8,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 09-21-2017 TO 09-22-2017	300,000.000	21 Sep 17	100.0000			0.00	300,000.00	300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 09-21-2017 TO 09-22-2017	-300,000.000	22 Sep 17		100.0000		0.00	300,000.00	300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 11-29-2017 TO 11-30-2017	3,700,000.000	29 Nov 17	100.0000			0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 11-29-2017 TO 11-30-2017	-3,700,000.000	30 Nov 17		100.0000		0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 07-12-2017 TO 07-13-2017	40,800,000.000	12 Jul 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 07-12-2017 TO 07-13-2017	-40,800,000.000	13 Jul 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 08-02-2017 TO 08-03-2017	7,300,000.000	2 Aug 17	100.0000			0.00	7,300,000.00	7,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 08-02-2017 TO 08-03-2017	-7,300,000.000	3 Aug 17		100.0000		0.00	7,300,000.00	7,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 06-21-2017 TO 06-22-2017	40,900,000.000	21 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 06-21-2017 TO 06-22-2017	-40,900,000.000	22 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-07-2017 TO 07-10-2017	40,500,000.000	7 Jul 17	100.0000			0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-07-2017 TO 07-10-2017	-40,500,000.000	10 Jul 17		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-19-2017 TO 07-20-2017	41,400,000.000	19 Jul 17	100.0000			0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-19-2017 TO 07-20-2017	-41,400,000.000	20 Jul 17		100.0000		0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 08-03-2017 TO 08-04-2017	41,700,000.000	3 Aug 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 08-03-2017 TO 08-04-2017	-41,700,000.000	4 Aug 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-25-2017 TO 09-26-2017	15,500,000.000	25 Sep 17	100.0000			0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-25-2017 TO 09-26-2017	-15,500,000.000	26 Sep 17		100.0000		0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-26-2017 TO 09-27-2017	42,300,000.000	26 Sep 17	100.0000			0.00	42,300,000.00	42,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-26-2017 TO 09-27-2017	-42,300,000.000	27 Sep 17		100.0000		0.00	42,300,000.00	42,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.07% FROM 07-14-2017 TO 07-17-2017	42,200,000.000	14 Jul 17	100.0000			0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.07% FROM 07-14-2017 TO 07-17-2017	-42,200,000.000	17 Jul 17		100.0000		0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.08% FROM 07-20-2017 TO 07-21-2017	41,600,000.000	20 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.08% FROM 07-20-2017 TO 07-21-2017	-41,600,000.000	21 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 07-28-2017 TO 07-31-2017	41,600,000.000	28 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 07-28-2017 TO 07-31-2017	-41,600,000.000	31 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 09-06-2017 TO 09-07-2017	41,600,000.000	6 Sep 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 09-06-2017 TO 09-07-2017	-41,600,000.000	7 Sep 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 10-02-2017 TO 10-03-2017	1,700,000.000	2 Oct 17	100.0000			0.00	1,700,000.00	1,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 10-02-2017 TO 10-03-2017	-1,700,000.000	3 Oct 17		100.0000		0.00	1,700,000.00	1,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 06-27-2017 TO 06-28-2017	39,900,000.000	27 Jun 17	100.0000			0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 06-27-2017 TO 06-28-2017	-39,900,000.000	28 Jun 17		100.0000		0.00	39,900,000.00	39,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 07-18-2017 TO 07-19-2017	41,400,000.000	18 Jul 17	100.0000			0.00	41,400,000.00	41,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 07-18-2017 TO 07-19-2017	-41,400,000.000	19 Jul 17		100.0000		0.00	41,400,000.00	41,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 08-30-2017 TO 08-31-2017	1,400,000.000	30 Aug 17	100.0000			0.00	1,400,000.00	1,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 08-30-2017 TO 08-31-2017	-1,400,000.000	31 Aug 17		100.0000		0.00	1,400,000.00	1,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-05-2017 TO 10-06-2017	34,600,000.000	5 Oct 17	100.0000			0.00	34,600,000.00	34,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-05-2017 TO 10-06-2017	-34,600,000.000	6 Oct 17		100.0000		0.00	34,600,000.00	34,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017	79,300,000.000 *	6 Oct 17	100.0000			0.00	79,300,000.00	79,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017	-79,300,000.000 *	10 Oct 17		100.0000		0.00	79,300,000.00	79,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-06-2017 TO 07-07-2017	40,700,000.000	6 Jul 17	100.0000			0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-06-2017 TO 07-07-2017	-40,700,000.000	7 Jul 17		100.0000		0.00	40,700,000.00	40,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-26-2017 TO 07-27-2017	41,700,000.000	26 Jul 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-26-2017 TO 07-27-2017	-41,700,000.000	27 Jul 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-08-2017 TO 09-11-2017	2,000,000.000	8 Sep 17	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-08-2017 TO 09-11-2017	-2,000,000.000	11 Sep 17		100.0000		0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-11-2017 TO 09-12-2017	41,600,000.000	11 Sep 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-11-2017 TO 09-12-2017	-41,600,000.000	12 Sep 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 10-30-2017 TO 10-31-2017	49,400,000.000	30 Oct 17	100.0000			0.00	49,400,000.00	49,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 10-30-2017 TO 10-31-2017	-49,400,000.000	31 Oct 17		100.0000		0.00	49,400,000.00	49,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 11-28-2017 TO 11-29-2017	2,000,000.000	28 Nov 17	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 11-28-2017 TO 11-29-2017	-2,000,000.000	29 Nov 17		100.0000		0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 07-27-2017 TO 07-28-2017	41,700,000.000	27 Jul 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 07-27-2017 TO 07-28-2017	-41,700,000.000	28 Jul 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-05-2017 TO 09-06-2017	41,800,000.000	5 Sep 17	100.0000			0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-05-2017 TO 09-06-2017	-41,800,000.000	6 Sep 17		100.0000		0.00	41,800,000.00	41,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-18-2017 TO 09-19-2017	4,800,000.000	18 Sep 17	100.0000			0.00	4,800,000.00	4,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-18-2017 TO 09-19-2017	-4,800,000.000	19 Sep 17		100.0000		0.00	4,800,000.00	4,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 06-20-2017 TO 06-21-2017	41,100,000.000	20 Jun 17	100.0000			0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 06-20-2017 TO 06-21-2017	-41,100,000.000	21 Jun 17		100.0000		0.00	41,100,000.00	41,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 07-25-2017 TO 07-26-2017	41,600,000.000	25 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 07-25-2017 TO 07-26-2017	-41,600,000.000	26 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 09-13-2017 TO 09-14-2017	2,900,000.000	13 Sep 17	100.0000			0.00	2,900,000.00	2,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 09-13-2017 TO 09-14-2017	-2,900,000.000	14 Sep 17		100.0000		0.00	2,900,000.00	2,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 10-18-2017 TO 10-19-2017	30,500,000.000	18 Oct 17	100.0000			0.00	30,500,000.00	30,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 10-18-2017 TO 10-19-2017	-30,500,000.000	19 Oct 17		100.0000		0.00	30,500,000.00	30,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 07-24-2017 TO 07-25-2017	41,600,000.000	24 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 07-24-2017 TO 07-25-2017	-41,600,000.000	25 Jul 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 08-28-2017 TO 08-29-2017	23,300,000.000	28 Aug 17	100.0000			0.00	23,300,000.00	23,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 08-28-2017 TO 08-29-2017	-23,300,000.000	29 Aug 17		100.0000		0.00	23,300,000.00	23,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-25-2017 TO 10-26-2017	43,500,000.000	25 Oct 17	100.0000			0.00	43,500,000.00	43,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-25-2017 TO 10-26-2017	-43,500,000.000	26 Oct 17		100.0000		0.00	43,500,000.00	43,500,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-27-2017 TO 10-30-2017	48,700,000.000	27 Oct 17	100.0000			0.00	48,700,000.00	48,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-27-2017 TO 10-30-2017	-48,700,000.000	30 Oct 17		100.0000		0.00	48,700,000.00	48,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 08-25-2017 TO 08-28-2017	24,100,000.000	25 Aug 17	100.0000			0.00	24,100,000.00	24,100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 08-25-2017 TO 08-28-2017	-24,100,000.000	28 Aug 17		100.0000		0.00	24,100,000.00	24,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 10-17-2017 TO 10-18-2017	43,300,000.000	17 Oct 17	100.0000			0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 10-17-2017 TO 10-18-2017	-43,300,000.000	18 Oct 17		100.0000		0.00	43,300,000.00	43,300,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 07-31-2017 TO 08-01-2017	41,600,000.000	31 Jul 17	100.0000			0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 07-31-2017 TO 08-01-2017	-41,600,000.000	1 Aug 17		100.0000		0.00	41,600,000.00	41,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 08-18-2017 TO 08-21-2017	41,000,000.000	18 Aug 17	100.0000			0.00	41,000,000.00	41,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 08-18-2017 TO 08-21-2017	-41,000,000.000	21 Aug 17		100.0000		0.00	41,000,000.00	41,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 10-24-2017 TO 10-25-2017	39,400,000.000	24 Oct 17	100.0000			0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 10-24-2017 TO 10-25-2017	-39,400,000.000	25 Oct 17		100.0000		0.00	39,400,000.00	39,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 08-24-2017 TO 08-25-2017	2,100,000.000	24 Aug 17	100.0000			0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 08-24-2017 TO 08-25-2017	-2,100,000.000	25 Aug 17		100.0000		0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017	43,400,000.000	26 Oct 17	100.0000			0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017	-43,400,000.000	27 Oct 17		100.0000		0.00	43,400,000.00	43,400,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017	4,900,000.000	26 Oct 17	100.0000			0.00	4,900,000.00	4,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017	-4,900,000.000	27 Oct 17		100.0000		0.00	4,900,000.00	4,900,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 11-10-2017 TO 11-13-2017	35,800,000.000	10 Nov 17	100.0000			0.00	35,800,000.00	35,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 11-10-2017 TO 11-13-2017	-35,800,000.000	13 Nov 17		100.0000		0.00	35,800,000.00	35,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-14-2017 TO 09-15-2017	42,200,000.000	14 Sep 17	100.0000			0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-14-2017 TO 09-15-2017	-42,200,000.000	15 Sep 17		100.0000		0.00	42,200,000.00	42,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-15-2017 TO 09-18-2017	26,000,000.000	15 Sep 17	100.0000			0.00	26,000,000.00	26,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-15-2017 TO 09-18-2017	-26,000,000.000	18 Sep 17		100.0000		0.00	26,000,000.00	26,000,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 09-01-2017 TO 09-05-2017	41,700,000.000	1 Sep 17	100.0000			0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 09-01-2017 TO 09-05-2017	-41,700,000.000	5 Sep 17		100.0000		0.00	41,700,000.00	41,700,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-23-2017 TO 10-24-2017	43,600,000.000	23 Oct 17	100.0000			0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-23-2017 TO 10-24-2017	-43,600,000.000	24 Oct 17		100.0000		0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-31-2017 TO 11-01-2017	43,600,000.000	31 Oct 17	100.0000			0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-31-2017 TO 11-01-2017	-43,600,000.000	1 Nov 17		100.0000		0.00	43,600,000.00	43,600,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 07-03-2017 TO 07-05-2017	23,200,000.000	3 Jul 17	100.0000			0.00	23,200,000.00	23,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
CREDIT SUISSE AG, NEW YORK BRANCH									
Other									
United States - USD									
BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 07-03-2017 TO 07-05-2017	-23,200,000.000	5 Jul 17		100.0000		0.00	23,200,000.00	23,200,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 08-31-2017 TO 09-01-2017	24,100,000.000	31 Aug 17	100.0000			0.00	24,100,000.00	24,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 08-31-2017 TO 09-01-2017	-24,100,000.000	1 Sep 17		100.0000		0.00	24,100,000.00	24,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.28% FROM 06-16-2017 TO 06-19-2017	40,800,000.000	16 Jun 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SU 1.28% FROM 06-16-2017 TO 06-19-2017	-40,800,000.000	19 Jun 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/CREDIT SUISSE 1.12% FROM 09-07-2017 TO 09-08-2017	2,100,000.000	7 Sep 17	100.0000			0.00	2,100,000.00	2,100,000.00	0.00
BUY TO OPEN REPO W/CREDIT SUISSE 1.12% FROM 09-07-2017 TO 09-08-2017	-2,100,000.000	8 Sep 17		100.0000		0.00	2,100,000.00	2,100,000.00	0.00
Total CREDIT SUISSE AG, NEW YORK BRANCH							6,817,989,555.01	6,818,188,681.25	199,126.24

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Corporate Debt Instruments - Other									
Japan - USD									
PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO	75,000.000	25 Jan 17	100.4110			0.00	75,308.25	75,308.25	0.00
Sweden - USD									
NORDEA BK AG 2.375% DUE 04-04-2019	555,000.000	2 Mar 17	100.7310			0.00	559,057.05	559,057.05	0.00
PVTPL NORDEA BK AG MEDIUM TERM JR SUB NT S BOOK ENTRY 1.625% 05-15-2018	-790,000.000	2 Mar 17		99.9200		0.00	786,729.40	789,368.00	2,638.60
Other									
United States - USD									
BUY TO OPEN REPO W/THE BANK 1.03% FROM 08-02-2017 TO 08-03-2017	38,400,000.000	2 Aug 17	100.0000			0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.03% FROM 08-02-2017 TO 08-03-2017	-38,400,000.000	3 Aug 17		100.0000		0.00	38,400,000.00	38,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.04% FROM 08-04-2017 TO 08-07-2017	4,200,000.000	4 Aug 17	100.0000			0.00	4,200,000.00	4,200,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.04% FROM 08-04-2017 TO 08-07-2017	-4,200,000.000	7 Aug 17		100.0000		0.00	4,200,000.00	4,200,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-03-2017 TO 08-04-2017	7,600,000.000	3 Aug 17	100.0000			0.00	7,600,000.00	7,600,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-03-2017 TO 08-04-2017	-7,600,000.000	4 Aug 17		100.0000		0.00	7,600,000.00	7,600,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-07-2017 TO 08-08-2017	4,700,000.000	7 Aug 17	100.0000			0.00	4,700,000.00	4,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-07-2017 TO 08-08-2017	-4,700,000.000	8 Aug 17		100.0000		0.00	4,700,000.00	4,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-08-2017 TO 08-09-2017	4,600,000.000	8 Aug 17	100.0000			0.00	4,600,000.00	4,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-08-2017 TO 08-09-2017	-4,600,000.000	9 Aug 17		100.0000		0.00	4,600,000.00	4,600,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-09-2017 TO 08-10-2017	4,400,000.000	9 Aug 17	100.0000			0.00	4,400,000.00	4,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-09-2017 TO 08-10-2017	-4,400,000.000	10 Aug 17		100.0000		0.00	4,400,000.00	4,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-21-2017 TO 06-22-2017	38,300,000.000	21 Jun 17	100.0000			0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-21-2017 TO 06-22-2017	-38,300,000.000	22 Jun 17		100.0000		0.00	38,300,000.00	38,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-22-2017 TO 06-23-2017	40,900,000.000	22 Jun 17	100.0000			0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-22-2017 TO 06-23-2017	-40,900,000.000	23 Jun 17		100.0000		0.00	40,900,000.00	40,900,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.08% FROM 07-20-2017 TO 07-21-2017	3,700,000.000	20 Jul 17	100.0000			0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.08% FROM 07-20-2017 TO 07-21-2017	-3,700,000.000	21 Jul 17		100.0000		0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.1% FROM 07-18-2017 TO 07-19-2017	3,100,000.000	18 Jul 17	100.0000			0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.1% FROM 07-18-2017 TO 07-19-2017	-3,100,000.000	19 Jul 17		100.0000		0.00	3,100,000.00	3,100,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.11% FROM 06-28-2017 TO 06-29-2017	20,300,000.000	28 Jun 17	100.0000			0.00	20,300,000.00	20,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.11% FROM 06-28-2017 TO 06-29-2017	-20,300,000.000	29 Jun 17		100.0000		0.00	20,300,000.00	20,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.11% FROM 08-10-2017 TO 08-11-2017	4,300,000.000	10 Aug 17	100.0000			0.00	4,300,000.00	4,300,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/THE BANK 1.11% FROM 08-10-2017 TO 08-11-2017	-4,300,000.000	11 Aug 17		100.0000		0.00	4,300,000.00	4,300,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.12% FROM 07-17-2017 TO 07-18-2017	2,400,000.000	17 Jul 17	100.0000			0.00	2,400,000.00	2,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.12% FROM 07-17-2017 TO 07-18-2017	-2,400,000.000	18 Jul 17		100.0000		0.00	2,400,000.00	2,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.12% FROM 08-29-2017 TO 08-30-2017	23,400,000.000	29 Aug 17	100.0000			0.00	23,400,000.00	23,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.12% FROM 08-29-2017 TO 08-30-2017	-23,400,000.000	30 Aug 17		100.0000		0.00	23,400,000.00	23,400,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.13% FROM 06-20-2017 TO 06-21-2017	23,800,000.000	20 Jun 17	100.0000			0.00	23,800,000.00	23,800,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.13% FROM 06-20-2017 TO 06-21-2017	-23,800,000.000	21 Jun 17		100.0000		0.00	23,800,000.00	23,800,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.15% FROM 08-11-2017 TO 08-14-2017	3,200,000.000	11 Aug 17	100.0000			0.00	3,200,000.00	3,200,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.15% FROM 08-11-2017 TO 08-14-2017	-3,200,000.000	14 Aug 17		100.0000		0.00	3,200,000.00	3,200,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.15% FROM 11-01-2017 TO 11-02-2017	5,000,000.000	1 Nov 17	100.0000			0.00	5,000,000.00	5,000,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.15% FROM 11-01-2017 TO 11-02-2017	-5,000,000.000	2 Nov 17		100.0000		0.00	5,000,000.00	5,000,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.16% FROM 11-08-2017 TO 11-09-2017	3,700,000.000	8 Nov 17	100.0000			0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.16% FROM 11-08-2017 TO 11-09-2017	-3,700,000.000	9 Nov 17		100.0000		0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-06-2017 TO 11-07-2017	3,700,000.000	6 Nov 17	100.0000			0.00	3,700,000.00	3,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-06-2017 TO 11-07-2017	-3,700,000.000	7 Nov 17		100.0000		0.00	3,700,000.00	3,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-27-2017 TO 11-28-2017	44,100,000.000	27 Nov 17	100.0000			0.00	44,100,000.00	44,100,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-27-2017 TO 11-28-2017	-44,100,000.000	28 Nov 17		100.0000		0.00	44,100,000.00	44,100,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.18% FROM 11-09-2017 TO 11-10-2017	3,500,000.000	9 Nov 17	100.0000			0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.18% FROM 11-09-2017 TO 11-10-2017	-3,500,000.000	10 Nov 17		100.0000		0.00	3,500,000.00	3,500,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017	78,700,000.000 *	19 Jun 17	100.0000			0.00	78,700,000.00	78,700,000.00	0.00
BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017	-78,700,000.000 *	20 Jun 17		100.0000		0.00	78,700,000.00	78,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .49% FROM 02-23-2017 TO 02-24-2017	17,900,000.000	23 Feb 17	100.0000			0.00	17,900,000.00	17,900,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .49% FROM 02-23-2017 TO 02-24-2017	-17,900,000.000	24 Feb 17		100.0000		0.00	17,900,000.00	17,900,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .5% FROM 01-03-2017 TO 01-04-2017	31,200,000.000	3 Jan 17	100.0000			0.00	31,200,000.00	31,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .5% FROM 01-03-2017 TO 01-04-2017	-31,200,000.000	4 Jan 17		100.0000		0.00	31,200,000.00	31,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .51% FROM 03-02-2017 TO 03-03-2017	18,500,000.000	2 Mar 17	100.0000			0.00	18,500,000.00	18,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .51% FROM 03-02-2017 TO 03-03-2017	-18,500,000.000	3 Mar 17		100.0000		0.00	18,500,000.00	18,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 01-20-2017 TO 01-23-2017	11,400,000.000	20 Jan 17	100.0000			0.00	11,400,000.00	11,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .52% FROM 01-20-2017 TO 01-23-2017	-11,400,000.000	23 Jan 17		100.0000		0.00	11,400,000.00	11,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 02-17-2017 TO 02-21-2017	16,600,000.000	17 Feb 17	100.0000			0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 02-17-2017 TO 02-21-2017	-16,600,000.000	21 Feb 17		100.0000		0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 03-01-2017 TO 03-02-2017	56,700,000.000	1 Mar 17	100.0000			0.00	56,700,000.00	56,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 03-01-2017 TO 03-02-2017	-56,700,000.000	2 Mar 17		100.0000		0.00	56,700,000.00	56,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 03-08-2017 TO 03-09-2017	17,200,000.000	8 Mar 17	100.0000			0.00	17,200,000.00	17,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .52% FROM 03-08-2017 TO 03-09-2017	-17,200,000.000	9 Mar 17		100.0000		0.00	17,200,000.00	17,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 01-11-2017 TO 01-12-2017	11,300,000.000	11 Jan 17	100.0000			0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 01-11-2017 TO 01-12-2017	-11,300,000.000	12 Jan 17		100.0000		0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 03-09-2017 TO 03-10-2017	5,200,000.000	9 Mar 17	100.0000			0.00	5,200,000.00	5,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 03-09-2017 TO 03-10-2017	-5,200,000.000	10 Mar 17		100.0000		0.00	5,200,000.00	5,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 03-10-2017 TO 03-13-2017	17,500,000.000	10 Mar 17	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .53% FROM 03-10-2017 TO 03-13-2017	-17,500,000.000	13 Mar 17		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .55% FROM 02-08-2017 TO 02-09-2017	46,100,000.000	8 Feb 17	100.0000			0.00	46,100,000.00	46,100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .55% FROM 02-08-2017 TO 02-09-2017	-46,100,000.000	9 Feb 17		100.0000		0.00	46,100,000.00	46,100,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 01-12-2017 TO 01-13-2017	11,500,000.000	12 Jan 17	100.0000			0.00	11,500,000.00	11,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 01-12-2017 TO 01-13-2017	-11,500,000.000	13 Jan 17		100.0000		0.00	11,500,000.00	11,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 02-24-2017 TO 02-27-2017	29,500,000.000	24 Feb 17	100.0000			0.00	29,500,000.00	29,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 02-24-2017 TO 02-27-2017	-29,500,000.000	27 Feb 17		100.0000		0.00	29,500,000.00	29,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 03-03-2017 TO 03-06-2017	57,800,000.000	3 Mar 17	100.0000			0.00	57,800,000.00	57,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .56% FROM 03-03-2017 TO 03-06-2017	-57,800,000.000	6 Mar 17		100.0000		0.00	57,800,000.00	57,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .58% FROM 01-09-2017 TO 01-10-2017	11,600,000.000	9 Jan 17	100.0000			0.00	11,600,000.00	11,600,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .58% FROM 01-09-2017 TO 01-10-2017	-11,600,000.000	10 Jan 17		100.0000		0.00	11,600,000.00	11,600,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .58% FROM 02-14-2017 TO 02-15-2017	8,000,000.000	14 Feb 17	100.0000			0.00	8,000,000.00	8,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .58% FROM 02-14-2017 TO 02-15-2017	-8,000,000.000	15 Feb 17		100.0000		0.00	8,000,000.00	8,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 01-19-2017 TO 01-20-2017	11,300,000.000	19 Jan 17	100.0000			0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 01-19-2017 TO 01-20-2017	-11,300,000.000	20 Jan 17		100.0000		0.00	11,300,000.00	11,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 01-24-2017 TO 01-25-2017	11,500,000.000	24 Jan 17	100.0000			0.00	11,500,000.00	11,500,000.00	0.00

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◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .59% FROM 01-24-2017 TO 01-25-2017	-11,500,000.000	25 Jan 17		100.0000		0.00	11,500,000.00	11,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 02-13-2017 TO 02-14-2017	15,400,000.000	13 Feb 17	100.0000			0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 02-13-2017 TO 02-14-2017	-15,400,000.000	14 Feb 17		100.0000		0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 02-16-2017 TO 02-17-2017	2,700,000.000	16 Feb 17	100.0000			0.00	2,700,000.00	2,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .59% FROM 02-16-2017 TO 02-17-2017	-2,700,000.000	17 Feb 17		100.0000		0.00	2,700,000.00	2,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 01-25-2017 TO 01-26-2017	12,000,000.000	25 Jan 17	100.0000			0.00	12,000,000.00	12,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 01-25-2017 TO 01-26-2017	-12,000,000.000	26 Jan 17		100.0000		0.00	12,000,000.00	12,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 02-28-2017 TO 03-01-2017	17,300,000.000	28 Feb 17	100.0000			0.00	17,300,000.00	17,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 02-28-2017 TO 03-01-2017	-17,300,000.000	1 Mar 17		100.0000		0.00	17,300,000.00	17,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 03-14-2017 TO 03-15-2017	5,200,000.000	14 Mar 17	100.0000			0.00	5,200,000.00	5,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 03-14-2017 TO 03-15-2017	-5,200,000.000	15 Mar 17		100.0000		0.00	5,200,000.00	5,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 03-15-2017 TO 03-16-2017	17,800,000.000	15 Mar 17	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .6% FROM 03-15-2017 TO 03-16-2017	-17,800,000.000	16 Mar 17		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .63% FROM 02-10-2017 TO 02-13-2017	15,000,000.000	10 Feb 17	100.0000			0.00	15,000,000.00	15,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .63% FROM 02-10-2017 TO 02-13-2017	-15,000,000.000	13 Feb 17		100.0000		0.00	15,000,000.00	15,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .64% FROM 01-13-2017 TO 01-17-2017	11,400,000.000	13 Jan 17	100.0000			0.00	11,400,000.00	11,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .64% FROM 01-13-2017 TO 01-17-2017	-11,400,000.000	17 Jan 17		100.0000		0.00	11,400,000.00	11,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .66% FROM 02-15-2017 TO 02-16-2017	28,900,000.000	15 Feb 17	100.0000			0.00	28,900,000.00	28,900,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .66% FROM 02-15-2017 TO 02-16-2017	-28,900,000.000	16 Feb 17		100.0000		0.00	28,900,000.00	28,900,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .68% FROM 02-09-2017 TO 02-10-2017	14,400,000.000	9 Feb 17	100.0000			0.00	14,400,000.00	14,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .68% FROM 02-09-2017 TO 02-10-2017	-14,400,000.000	10 Feb 17		100.0000		0.00	14,400,000.00	14,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .69% FROM 01-17-2017 TO 01-18-2017	12,000,000.000	17 Jan 17	100.0000			0.00	12,000,000.00	12,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .69% FROM 01-17-2017 TO 01-18-2017	-12,000,000.000	18 Jan 17		100.0000		0.00	12,000,000.00	12,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .75% FROM 01-18-2017 TO 01-19-2017	49,300,000.000	18 Jan 17	100.0000			0.00	49,300,000.00	49,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .75% FROM 01-18-2017 TO 01-19-2017	-49,300,000.000	19 Jan 17		100.0000		0.00	49,300,000.00	49,300,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .75% FROM 03-20-2017 TO 03-21-2017	16,700,000.000	20 Mar 17	100.0000			0.00	16,700,000.00	16,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .75% FROM 03-20-2017 TO 03-21-2017	-16,700,000.000	21 Mar 17		100.0000		0.00	16,700,000.00	16,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .75% FROM 03-21-2017 TO 03-22-2017	16,600,000.000	21 Mar 17	100.0000			0.00	16,600,000.00	16,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .75% FROM 03-21-2017 TO 03-22-2017	-16,600,000.000	22 Mar 17		100.0000		0.00	16,600,000.00	16,600,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .76% FROM 03-17-2017 TO 03-20-2017	17,400,000.000	17 Mar 17	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .76% FROM 03-17-2017 TO 03-20-2017	-17,400,000.000	20 Mar 17		100.0000		0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .76% FROM 03-22-2017 TO 03-23-2017	15,400,000.000	22 Mar 17	100.0000			0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .76% FROM 03-22-2017 TO 03-23-2017	-15,400,000.000	23 Mar 17		100.0000		0.00	15,400,000.00	15,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 03-28-2017 TO 03-29-2017	49,200,000.000	28 Mar 17	100.0000			0.00	49,200,000.00	49,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 03-28-2017 TO 03-29-2017	-49,200,000.000	29 Mar 17		100.0000		0.00	49,200,000.00	49,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 03-29-2017 TO 03-30-2017	9,200,000.000	29 Mar 17	100.0000			0.00	9,200,000.00	9,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 03-29-2017 TO 03-30-2017	-9,200,000.000	30 Mar 17		100.0000		0.00	9,200,000.00	9,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 04-20-2017 TO 04-21-2017	42,400,000.000	20 Apr 17	100.0000			0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 04-20-2017 TO 04-21-2017	-42,400,000.000	21 Apr 17		100.0000		0.00	42,400,000.00	42,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 05-10-2017 TO 05-11-2017	2,000,000.000	10 May 17	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .8% FROM 05-10-2017 TO 05-11-2017	-2,000,000.000	11 May 17		100.0000		0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .82% FROM 03-16-2017 TO 03-17-2017	57,200,000.000	16 Mar 17	100.0000			0.00	57,200,000.00	57,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .82% FROM 03-16-2017 TO 03-17-2017	-57,200,000.000	17 Mar 17		100.0000		0.00	57,200,000.00	57,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .83% FROM 03-27-2017 TO 03-28-2017	16,400,000.000	27 Mar 17	100.0000			0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .83% FROM 03-27-2017 TO 03-28-2017	-16,400,000.000	28 Mar 17		100.0000		0.00	16,400,000.00	16,400,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .83% FROM 05-16-2017 TO 05-17-2017	51,200,000.000	16 May 17	100.0000			0.00	51,200,000.00	51,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .83% FROM 05-16-2017 TO 05-17-2017	-51,200,000.000	17 May 17		100.0000		0.00	51,200,000.00	51,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 03-24-2017 TO 03-27-2017	15,500,000.000	24 Mar 17	100.0000			0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 03-24-2017 TO 03-27-2017	-15,500,000.000	27 Mar 17		100.0000		0.00	15,500,000.00	15,500,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 04-19-2017 TO 04-20-2017	3,200,000.000	19 Apr 17	100.0000			0.00	3,200,000.00	3,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 04-19-2017 TO 04-20-2017	-3,200,000.000	20 Apr 17		100.0000		0.00	3,200,000.00	3,200,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 05-18-2017 TO 05-19-2017	27,700,000.000	18 May 17	100.0000			0.00	27,700,000.00	27,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .85% FROM 05-18-2017 TO 05-19-2017	-27,700,000.000	19 May 17		100.0000		0.00	27,700,000.00	27,700,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .93% FROM 06-02-2017 TO 06-05-2017	40,800,000.000	2 Jun 17	100.0000			0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .93% FROM 06-02-2017 TO 06-05-2017	-40,800,000.000	5 Jun 17		100.0000		0.00	40,800,000.00	40,800,000.00	0.00
BUY TO OPEN REPO W/TORONTO D .97% FROM 03-31-2017 TO 04-03-2017	8,700,000.000	31 Mar 17	100.0000			0.00	8,700,000.00	8,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

◆ 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
TORONTO DOMINION BANK, THE									
Other									
United States - USD									
BUY TO OPEN REPO W/TORONTO D .97% FROM 03-31-2017 TO 04-03-2017	-8,700,000.000	3 Apr 17		100.0000		0.00	8,700,000.00	8,700,000.00	0.00
Total TORONTO DOMINION BANK, THE							2,697,021,094.70	2,697,023,733.30	2,638.60

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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 1,289,586,005.76

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. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 12/01/2016 and ending 11/30/2017

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

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

A Name of plan 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>2016</u>			
2 Assets:			
a Market value.....	2a	1,304,029,336	
b Actuarial value.....	2b	1,344,176,392	
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.....	9,570	742,799,241	742,799,241
b For terminated vested participants.....	16,416	489,002,192	489,002,192
c For active participants.....	8,049	258,063,354	267,614,829
d Total.....	34,035	1,489,864,787	1,499,416,262
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		6.19%
6 Target normal cost.....	6		21,900,000

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	 Signature of actuary	<u>8/21/10</u> Date
	Corey Bruno Type or print name of actuary	1707695 Most recent enrollment number
	Towers Watson Delaware Inc. Firm name	314-719-5900 Telephone number (including area code)
	101 South Hanley Road Suite 900 St. Louis MO 63105 Address of the firm	

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

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

21 Discount rate:			
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %
			☐ 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	21,900,000
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:		Outstanding Balance	
a Net shortfall amortization installment		155,239,870	29,290,213
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	51,190,213
	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	51,190,213
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	51,190,213
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 of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GWC4	## DO NOT USE GOLDMAN SACHS 3% DUE 04-26-2022	Acquisitions	745,000.00	-742,616.00	
		Free Delivery	-745,000.00		
C68245XAG4	#REORG/ 1011778 B C MANDATORY EXCHANGE 1011778 B C 421HA9C 11-14-2017	Acquisitions	325,000.00	-326,625.00	
		Dispositions	-325,000.00		329,875.00
C00762W107	#REORG/ ADVISORY BRD CO COM CASH MERGER 11-20-2017	Acquisitions	11,325.00	-518,649.67	
		Dispositions	-20,385.00		1,033,962.43
C02083YAA9	#REORG/ ALPINE FIN MANDATORY EXCHANGE ASCEND 461FAFC 08-04-2017	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		51,000.00
C19625X102	#REORG/ COLONY STARWOOD NAME CHANGE STARWOOD 2G1RA42 07-31-2017	Acquisitions	169.00	-5,767.29	
		Dispositions	-3,530.00		117,308.04
		Free Delivery	-11,659.00		
C251893103	#REORG/ DEVRY EDU NAME CHANGE ADTALEM GLOBAL 2H14A32 05-24-2017	Acquisitions	608.00	-20,549.53	
		Dispositions	-2,394.00		80,243.29
		Free Delivery	-24,369.00		
C68573DAA3	#REORG/ ORCHESTRA MANDATORY EXCHANGE VFH PARENT 4413AZC 08-01-2017	Acquisitions	290,000.00	-296,175.00	
		Free Delivery	-290,000.00		
C85572F105	#REORG/ STARWOOD STOCK MERGER INVITATION 2D1BA82 11-16-2017	Dispositions	-700.00		25,834.37
		Free Delivery	-10,959.00		
		Free Receipt	11,659.00		
C918194101	#REORG/ VCA CASH MERGER 09-12-2017	Acquisitions	2,796.00	-256,518.53	
		Dispositions	-2,796.00		260,028.00
C009128307	#REORG/AIR METHODS CASH MERGER 04-24-2017	Acquisitions	320.00	-10,816.19	
		Dispositions	-11,900.00		494,387.90
C150CNTAD5	#REORG/CEDC FINANCE CORP INTERNATIONAL WORTHLESS SECURITY 07-07-2017	Free Delivery	-1.00		

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1.00		
C421924309	#REORG/HEALTHSOUTH CORP NEW NAME CHANGE ENCOMPASS HEALTH 2L16A62 1/2/18	Acquisitions	1,944.00	-83,727.82	
		Dispositions	-2,134.00		92,065.10
C47102X105	#REORG/JANUS CAP GROUP STOCK MERGER HENDERSON GROUP PLC 2H1RAT2 05-30-2017	Acquisitions	3,400.00	-42,900.50	
		Dispositions	-3,700.00		46,345.03
		Free Delivery	-57,600.00		
C80874YAV2	#REORG/SCIENTIFIC GAMES MANDATORY EXCHANGE SCIENTIFIC 4V18AX8 03-27-2017	Acquisitions	350,000.00	-371,000.00	
		Free Delivery	-350,000.00		
C741503403	#REORG/THE PRICELINE NAME CHANGE BOOKING HLDGS 2M11AX2 02-27-2018	Acquisitions	586.00	-944,334.86	
		Dispositions	-126.00		220,702.24
C91326LAA7	#REORG/UNITI GROUP MANDATORY EXCHANGE COMMUNICATIONS 4T1XAFB 08-11-2017	Acquisitions	115,000.00	-115,575.00	
		Dispositions	-115,000.00		117,587.50
C92210H105	#REORG/VANTIV INC NAME CHANGE WORLDPAY INC 2K1CAG2 01-16-18	Acquisitions	626.00	-41,158.37	
		Dispositions	-1,971.00		130,120.32
C90214J101	2U INC COM	Acquisitions	772.00	-34,568.57	
		Dispositions	-4,772.00		214,057.50
SB1YW440	3I GROUP ORD GBP0.738636	Acquisitions	12,087.00	-113,908.30	
		Dispositions	-7,470.00		88,886.83
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	6,085.00	-518,663.60	
		Dispositions	-400.00		29,059.32
C003654100	ABIOMED INC COM	Acquisitions	510.00	-85,682.72	
		Dispositions	-2,173.00		273,529.09
C00404A109	ACADIA HEALTHCARE CO INC COM	Acquisitions	8,131.00	-361,910.91	
		Dispositions	-8,131.00		273,886.96

*Generated by Northern Trust from periodic data on 07 Mar 18 C0703

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYSRN89	ACE INA HLDGS INC 2.875% DUE 11-03-2022	Acquisitions	165,000.00	-167,067.45	
		Dispositions	-375,000.00		381,277.50
C004498101	ACI WORLDWIDE INC COM STK	Acquisitions	10,983.00	-248,602.21	
		Dispositions	-4,720.00		102,175.32
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	6,470.00	-320,457.24	
		Dispositions	-102.00		5,609.99
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	908.00	-187,454.91	
		Dispositions	-735.00		143,261.84
S7110720	ADECCO GROUP AG CHF0.1 (REGD)	Acquisitions	3,530.00	-235,246.21	
		Dispositions	-3,530.00		267,644.21
C00687A107	ADIDAS AG	Acquisitions	694.00	-67,773.77	
		Dispositions	-2,858.00		289,838.41
S4031976	ADIDAS AG	Acquisitions	1,408.00	-271,047.50	
		Dispositions	-125.00		29,641.15
CG0084W101	ADIENT PLC ADIENT PLC LTD COM	Acquisitions	5,635.00	-351,430.17	
		Dispositions	-445.00		30,138.65
SBG804F6	ADR AMBEV SA SPONSORED ADR	Acquisitions	68,317.00	-405,266.22	
		Dispositions	-68,317.00		450,791.91
C055262505	ADR BASF AKTIENGESELLSCHAFT - LEVEL I	Dispositions	-300.00		28,000.91
		Free Receipt	8,100.00		
S2488671	ADR CEMEX SAB DE CV	Acquisitions	25,917.00	-259,156.13	
		Dispositions	-25,917.00		214,608.55
S2208987	ADR CTRIP COM INTL LTD ADS				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,889.00	-295,574.28	
		Dispositions	-427.00		22,285.42
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS				
		Acquisitions	4,318.00	-289,270.87	
		Dispositions	-2,652.00		249,338.60
SBZB1Y71	ADR LINE CORP SPONSORED ADR				
		Acquisitions	378.00	-14,115.66	
		Dispositions	-158.00		5,548.74
C594837304	ADR MICRO FOCUS INTL PLC SPONSORED ADR NEW SPON ADR EACH REP 1 ORD SHS				
		Dispositions	-1,428.19		49,306.02
		Free Receipt	1,428.19		
C641069406	ADR NESTLE S A SPONSORED ADR REPSTG REG SH				
		Acquisitions	4,400.00	-306,608.72	
		Dispositions	-785.00		65,593.25
S2606440	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001				
		Acquisitions	1,471.00	-418,818.58	
		Dispositions	-473.00		131,729.16
C82706C108	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS				
		Acquisitions	5,782.00	-264,411.24	
		Dispositions	-1,830.00		80,647.42
SB02ZP96	ADR TATA MTRS LTD SPONSORED ADR				
		Acquisitions	1,712.00	-59,179.02	
		Dispositions	-9,449.00		329,646.07
SBLLJ4H7	ADR WEIBO CORP SPONSORED ADR				
		Dispositions	-101.80		6,992.80
		Free Receipt	101.80		
C00737L103	ADTALEM GLOBAL ED INC COM				
		Acquisitions	1,318.00	-48,371.51	
		Dispositions	-1,571.00		53,342.28
		Free Receipt	24,369.00		
SBVRZ8L1	AENA SME S.A. EUR10				
		Acquisitions	357.00	-58,456.36	
		Dispositions	-1,677.00		306,958.33
C00773HAA5	AERCAP GLOBAL FLTG RT 6.5% DUE 06-15-2045				
		Acquisitions	125,000.00	-131,062.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-450,000.00		479,756.25
SBYWFZJ4	AEROPUERTOS 6.75% DUE 03-30-2029	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		217,000.00
C008252108	AFFILIATED MANAGERS GROUP INC COM STK	Acquisitions	389.00	-60,917.57	
		Dispositions	-2,318.00		405,479.93
SB4TX8S1	AIA GROUP LTD NPV	Acquisitions	11,800.00	-91,682.15	
		Dispositions	-59,000.00		348,715.66
C009158106	AIR PROD & CHEM INC COM	Acquisitions	3,690.00	-522,518.32	
		Dispositions	-230.00		33,424.73
C001546AU4	AK STEEL CORP 7.0% 03-15-2027	Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		606,112.50
C001546AV2	AK STL CORP 08-09-2017 6.375% DUE 10-15-2025 REG	Acquisitions	615,000.00	-614,334.10	
		Dispositions	-145,000.00		141,506.25
C00971T101	AKAMAI TECHNOLOGIES INC COM STK	Acquisitions	1,361.00	-80,896.17	
		Dispositions	-7,567.00		418,648.45
C009728106	AKORN INC COM	Acquisitions	7,462.00	-161,000.01	
		Dispositions	-30,091.00		929,533.24
C011642105	ALARM COM HLDGS INC COM	Acquisitions	7,804.00	-251,911.49	
		Dispositions	-970.00		42,049.49
C012653101	ALBEMARLE CORP COM	Acquisitions	2,398.00	-226,769.95	
		Dispositions	-225.00		22,515.68
C015351109	ALEXION PHARMACEUTICALS INC COM	Acquisitions	2,803.00	-390,322.45	
		Dispositions	-3,688.00		392,434.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C016255101	ALIGN TECHNOLOGY INC COM	Acquisitions	170.00	-19,492.26	
		Dispositions	-1,916.00		321,347.41
C01626PAH9	ALIMENTATION 3.55% DUE 07-26-2027	Acquisitions	255,000.00	-254,658.30	
		Dispositions	-255,000.00		256,828.35
CG0177J108	ALLERGAN PLC. COM STK	Acquisitions	804.00	-187,115.83	
		Dispositions	-1,759.00		345,957.96
SBR3NPF4	ALLY FINL INC 3.25% DUE 09-29-2017	Acquisitions	200,000.00	-200,220.00	
		Dispositions	-200,000.00		200,000.00
C02079UAA3	ALPHA 3 B V / 6.25% DUE 02-01-2025	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,250.00
S6021500	ALPS ELECTRIC CO NPV	Acquisitions	1,100.00	-31,967.56	
		Dispositions	-5,600.00		153,932.50
C021332AE1	ALTA MESA HLDGS LP 7.875% DUE 12-15-2024	Acquisitions	455,000.00	-462,408.00	
		Dispositions	-455,000.00		496,762.50
SB3MSM28	AMADEUS IT GROUP EUR0.01	Acquisitions	2,765.00	-139,455.35	
		Dispositions	-769.00		49,135.61
C00163U106	AMAG PHARMACEUTICALS INC COM STK	Acquisitions	3,600.00	-122,783.08	
		Dispositions	-3,600.00		63,399.99
C00165CAB0	AMC ENTMT HLDGS INC 5.875% 11-15-2026	Dispositions	-475,000.00		470,437.50
		Free Receipt	475,000.00		
C023436108	AMEDISYS INC COM	Acquisitions	2,171.00	-96,367.77	
		Dispositions	-6,393.00		340,169.44
C023770AA8	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	307,529.29	-309,203.96	
		Dispositions	-18,660.93		18,660.93
SBF032P2	AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP 3.625% 11-15-2027				
		Acquisitions	425,000.00	-424,626.00	
		Dispositions	-425,000.00		425,697.00
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	2,130.00	-128,634.09	
		Dispositions	-3,925.00		249,539.95
C023772AB2	AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025				
		Acquisitions	360,468.79	-375,284.05	
		Dispositions	-12,460.62		12,460.62
C031162100	AMGEN INC COM				
		Acquisitions	2,650.00	-478,398.20	
		Dispositions	-150.00		27,146.37
SBD1DGJ9	ANADARKO PETE CORP 5.55% DUE 03-15-2026				
		Acquisitions	395,000.00	-440,764.70	
		Dispositions	-165,000.00		183,742.35
C03349M105	ANDEAVOR COM USD0.1666				
		Dispositions	-1,200.00		126,572.07
		Free Receipt	3,000.00		
S6080396	ANHUI CONCH CEMENT 'H'CNY1				
		Acquisitions	46,500.00	-160,847.30	
		Dispositions	-31,000.00		102,034.72
SBLLJ381	ANIMA HLDG SPA NPV				
		Acquisitions	9,170.00	-63,315.50	
		Dispositions	-816.00		6,588.03
C035290105	ANIXTER INTL INC COM				
		Acquisitions	400.00	-27,036.00	
		Dispositions	-3,600.00		285,540.26
C037411105	APACHE CORP COM				
		Acquisitions	11,215.00	-555,290.00	
		Dispositions	-950.00		46,655.44
C037833100	APPLE INC COM STK				
		Acquisitions	754.00	-105,126.38	
		Dispositions	-1,939.00		247,815.36

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03938LAX2	ARCELORMITTAL 6.25 DUE 02-25-2022	Acquisitions	245,000.00	-278,072.55	
		Dispositions	-210,000.00		238,162.50
C03938LAS3	ARCELORMITTAL STEP CPN 7.5% DUE 03-01-2041	Acquisitions	195,000.00	-206,212.50	
		Dispositions	-195,000.00		230,587.50
C03965L100	ARCONIC INC COM USD1.00	Acquisitions	34,010.00	-793,236.58	
		Dispositions	-1,305.00		33,593.97
C03969AAL4	ARDAGH PACKAGING 6% DUE 02-15-2025	Acquisitions	725,000.00	-729,125.00	
		Dispositions	-725,000.00		767,437.50
C040413106	ARISTA NETWORKS INC COM	Acquisitions	231.00	-34,315.80	
		Dispositions	-1,710.00		286,017.24
SB0Z5YZ2	ARKEMA EUR10	Acquisitions	1,335.00	-159,017.36	
		Dispositions	-267.00		30,710.69
CG0551A103	ARRIS INTERNATIONAL LTD COM USD0.01	Acquisitions	1,200.00	-31,441.10	
		Dispositions	-5,313.00		151,294.04
S6054409	ASAHI GROUP HOLDINGS LTD NPV	Acquisitions	10,200.00	-397,483.23	
		Dispositions	-900.00		38,201.19
SB019MQ5	ASAHI INTECC CO LT NPV	Acquisitions	600.00	-29,143.72	
		Dispositions	-100.00		5,323.57
S6054603	ASAHI KASEI CORP NPV	Acquisitions	13,000.00	-147,138.96	
		Dispositions	-16,000.00		192,217.52
C044186104	ASHLAND GLOBAL HLDGS INC COM	Acquisitions	120.00	-13,429.30	
		Dispositions	-740.00		66,845.27
S6002453	ASM PACIFIC TECH HKD0.10				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,400.00	-74,732.59	
		Dispositions	-5,400.00		69,400.90
SB929F46	ASML HOLDING NV EUR0.09	Acquisitions	1,093.00	-138,743.74	
		Dispositions	-1,093.00		150,909.76
C04624VAA7	ASSUREDPARTNERS 7% DUE 08-15-2025	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,750.00
SBDCL4N2	AT&T INC 4.25% DUE 03-01-2027	Acquisitions	900,000.00	-901,020.20	
		Dispositions	-150,000.00		150,948.00
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	290,000.00	-288,634.10	
		Dispositions	-290,000.00		291,505.10
C04684LAA6	ATENTO LUXCO 1 S A 6.125% DUE 08-10-2022	Acquisitions	375,000.00	-379,093.75	
		Dispositions	-75,000.00		78,187.50
S5654781	ATOS SE	Acquisitions	613.00	-72,483.55	
		Dispositions	-7,785.00		1,069,619.17
S7088429	AXA EUR2.29	Acquisitions	1,659.00	-43,095.33	
		Dispositions	-33,786.00		848,506.20
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00	Acquisitions	4,847.00	-140,899.67	
		Dispositions	-8,914.00		268,144.42
C05531MUH9	B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 1&2 CPN 07-17-2017	Acquisitions	500,000.00	-498,247.92	
		Dispositions	-500,000.00		498,247.92
C05531MUT3	B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 1&2 CPN 07-27-2017	Acquisitions	500,000.00	-498,247.92	
		Dispositions	-500,000.00		498,247.92
C058498106	BALL CORP COM	Acquisitions	2,995.00	-171,731.75	
		Dispositions	-2,336.00		126,047.37

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,591.00		
C05948K3J6	BANC AMER 6% DUE 03-25-2036	Acquisitions	377.93	0.00	
		Dispositions	-23,661.81		12,102.47
SB1HKSV6	BANCA GENERALI EUR1	Acquisitions	2,744.00	-91,749.23	
		Dispositions	-2,223.00		60,305.43
C05962GAH2	BANCO MERCANTIL 6.875% DUE 12-29-2999	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		206,000.00
SBYP2Q66	BANCO SANTANDER SA EUR SUB RIGHTS 31/12/2049	Dispositions	-86,500.00		8,033.94
		Free Receipt	86,500.00		
SB0JDQD4	BANDAI NAMCO HOLDINGS INC	Acquisitions	5,400.00	-168,619.58	
		Dispositions	-500.00		17,081.31
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027	Acquisitions	945,000.00	-889,550.15	
		Dispositions	-1,020,000.00		1,008,066.00
C060505104	BANK OF AMERICA CORP	Acquisitions	31,700.00	-728,125.31	
		Dispositions	-58,155.00		1,322,130.90
C063904106	BANK OF THE OZARKS	Acquisitions	756.00	-36,913.70	
		Dispositions	-2,404.00		119,644.71
SBDGKSN3	BARCLAYS PLC 4.836% 05-09-2028	Acquisitions	495,000.00	-495,000.00	
		Dispositions	-325,000.00		337,674.65
C06846NAE4	BARRETT BILL CORP 8.75% DUE 06-15-2025	Acquisitions	370,000.00	-370,956.25	
		Free Delivery	-370,000.00		
S5086577	BASF - ORD SHS COMSTK	Acquisitions	4,198.00	-405,753.70	
		Dispositions	-6,698.00		634,201.43

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C071813109	BAXTER INTL INC COM	Acquisitions	5,200.00	-228,721.24	
		Dispositions	-13,110.00		774,911.84
C054937107	BB&T CORP COM	Acquisitions	2,510.00	-108,515.43	
		Dispositions	-1,100.00		52,022.30
S5932409	BECHTLE AG NPV	Dispositions	-89.00		6,444.77
		Free Receipt	502.00		
S5827431	BEKAERT SA NPV	Acquisitions	1,716.00	-76,809.40	
		Dispositions	-1,716.00		81,934.86
S4152952	BELIMO HOLDING AG CHF1 (REGD)	Acquisitions	8.00	-32,554.90	
		Dispositions	-1.00		4,026.13
C07787PUJ5	BELL CDA DISC COML PAPER 4/2 YRS 1&2 CPN07-18-2017	Acquisitions	750,000.00	-747,440.63	
		Dispositions	-750,000.00		747,440.63
S0090498	BELLWAY GBP0.125	Acquisitions	1,984.00	-68,067.13	
		Dispositions	-348.00		14,261.28
SB0F9971	BERENDSEN PLC ORD GBP0.30	Acquisitions	3,575.00	-37,698.03	
		Dispositions	-3,575.00		34,174.08
C05541T101	BGC PARTNERS INC CL A CL A	Acquisitions	8,228.00	-105,122.03	
		Dispositions	-45,814.00		547,833.15
SB759CR1	BGEO GROUP PLC ORD GBP0.01	Acquisitions	1,514.00	-61,549.95	
		Dispositions	-135.00		5,930.76
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	Acquisitions	2,497.00	-225,487.89	
		Dispositions	-218.00		19,192.03
SBF0LBX7	BIOMERIEUX NPV				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-816.00		67,442.27
		Free Receipt	816.00		
SB01C1P6	BK CENTRAL ASIA IDR62.50				
		Acquisitions	133,700.00	-189,942.46	
		Dispositions	-122,800.00		142,986.57
C09531U102	BLUE BUFFALO PET PRODS INC COM				
		Acquisitions	362.00	-8,537.26	
		Dispositions	-10,334.00		242,316.41
C095370AD4	BLUE CUBE SPINCO 10% DUE 10-15-2025				
		Acquisitions	105,000.00	-128,088.00	
		Dispositions	-40,000.00		48,200.00
S9FX4TAU	BND C OP CHASUS33 103.53125 09-06-2017 317571917 US01F0326904				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,062.50
S9FX4VEU	BND C OP CHASUS33 103.546875 09-06-2017 317571925 US01F0326904				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,062.50
S9F3GXTU	BND P OP CHASUS33 100.546875 05-04-2017 3175C6530				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		13,562.50
S9F3GXZU	BND P OP CHASUS33 100.625 05-04-2017 3175B7307				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,601.56
S7309681	BNP PARIBAS EUR2				
		Acquisitions	4,273.00	-318,540.60	
		Dispositions	-5,112.00		322,138.30
SBYYPRX0	BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024				
		Acquisitions	1,065,000.00	-1,086,448.50	
		Dispositions	-450,000.00		449,865.00
C09659W2A1	BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022				
		Acquisitions	805,000.00	-803,993.75	
		Dispositions	-805,000.00		813,355.90
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	1,249.00	-45,725.58	
		Dispositions	-3,903.00		137,198.47

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	8,974.00	-253,739.80	
		Dispositions	-6,659.00		173,545.67
C10524PAB6	BRAND ENERGY & 8.5% DUE 07-15-2025	Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		30,600.00
SBF37983	BREMBO SPA NPV	Dispositions	-406.00		6,623.95
		Free Receipt	4,560.00		
CA08163AA4	BRF GMBH 4.35% DUE 09-29-2026	Acquisitions	200,000.00	-178,732.00	
		Dispositions	-200,000.00		188,250.00
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	15,522.00	-867,441.34	
		Dispositions	-3,665.00		189,787.89
C110394103	BRISTOW GROUP INC COM	Acquisitions	4,300.00	-59,834.11	
		Dispositions	-4,600.00		51,024.44
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	Acquisitions	4,215.00	-269,651.90	
		Dispositions	-9,455.00		594,564.44
SBF6Q7H2	BRIXMOR OPER 3.65% DUE 06-15-2024	Acquisitions	445,000.00	-443,113.20	
		Dispositions	-245,000.00		243,773.60
SBF0BHP1	BRIXMOR OPER 3.9% DUE 03-15-2027	Acquisitions	345,000.00	-341,581.05	
		Dispositions	-345,000.00		342,666.25
CY09827109	BROADCOM LIMITED COM NPV	Acquisitions	2,268.00	-497,794.16	
		Dispositions	-92.00		21,926.06
S3174300	BURBERRY GROUP ORD GBP0.0005	Acquisitions	9,741.00	-206,484.93	
		Dispositions	-867.00		20,360.83
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .2% FROM 12-13-2016 TO 12-14-2016				

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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
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-02-2016 TO 12-05-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-05-2016 TO 12-06-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-06-2016 TO 12-07-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-07-2016 TO 12-08-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-08-2016 TO 12-09-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .25% FROM 12-14-2016 TO 12-15-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .35% FROM 12-09-2016 TO 12-12-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .35% FROM 12-12-2016 TO 12-13-2016				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BARCLAYS .51% FROM 12-19-2016 TO 12-20-2016				
		Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS .58% FROM 01-05-2017 TO 01-06-2017				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .82% FROM 05-16-2017 TO 05-17-2017				
		Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS .84% FROM 03-30-2017 TO 03-31-2017	Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BARCLAYS .85% FROM 05-15-2017 TO 05-16-2017	Acquisitions	34,800,000.00	-34,800,000.00	
		Dispositions	-34,800,000.00		34,800,000.00
C77799SEP2	BUY TO OPEN REPO W/BARCLAYS 1.02% FROM 09-20-2017 TO 09-21-2017	Acquisitions	18,800,000.00	-18,800,000.00	
		Dispositions	-18,800,000.00		18,800,000.00
C77799SEP2	BUY TO OPEN REPO W/BARCLAYS 1.06% FROM 09-25-2017 TO 09-26-2017	Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BARCLAYS 1.06% FROM 10-04-2017 TO 10-05-2017	Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BARCLAYS 1.07% FROM 08-22-2017 TO 08-23-2017	Acquisitions	22,200,000.00	-22,200,000.00	
		Dispositions	-22,200,000.00		22,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BARCLAYS 1.08% FROM 08-23-2017 TO 08-24-2017	Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BARCLAYS 1.1% FROM 10-05-2017 TO 10-06-2017	Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799AUG3	BUY TO OPEN REPO W/BARCLAYS 1.11% FROM 08-21-2017 TO 08-22-2017	Acquisitions	22,200,000.00	-22,200,000.00	
		Dispositions	-22,200,000.00		22,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BARCLAYS 1.11% FROM 10-06-2017 TO 10-10-2017	Acquisitions	13,700,000.00	-13,700,000.00	
		Dispositions	-13,700,000.00		13,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BARCLAYS 1.13% FROM 07-05-2017 TO 07-06-2017	Acquisitions	32,800,000.00	-32,800,000.00	
		Dispositions	-32,800,000.00		32,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BARCLAYS 1.15% FROM 08-18-2017 TO 08-21-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,500,000.00	-20,500,000.00	
		Dispositions	-20,500,000.00		20,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BARCLAYS 1.16% FROM 10-24-2017 TO 10-25-2017				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BARCLAYS 1.17% FROM 09-14-2017 TO 09-15-2017				
		Acquisitions	23,100,000.00	-23,100,000.00	
		Dispositions	-23,100,000.00		23,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .27% FROM 12-14-2016 TO 12-15-2016				
		Acquisitions	18,600,000.00	-18,600,000.00	
		Dispositions	-18,600,000.00		18,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-21-2016 TO 12-22-2016				
		Acquisitions	36,000,000.00	-36,000,000.00	
		Dispositions	-36,000,000.00		36,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .45% FROM 12-22-2016 TO 12-23-2016				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-22-2017 TO 02-23-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .49% FROM 02-23-2017 TO 02-24-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 01-03-2017 TO 01-04-2017				
		Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .5% FROM 02-21-2017 TO 02-22-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-10-2017 TO 01-11-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .51% FROM 01-23-2017 TO 01-24-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-17-2017 TO 02-21-2017	Acquisitions	39,000,000.00	-39,000,000.00	
		Dispositions	-39,000,000.00		39,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .52% FROM 02-27-2017 TO 02-28-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-01-2017 TO 03-02-2017	Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-07-2017 TO 03-08-2017	Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-08-2017 TO 03-09-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-09-2017 TO 03-10-2017	Acquisitions	51,500,000.00	-51,500,000.00	
		Dispositions	-51,500,000.00		51,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .52% FROM 03-13-2017 TO 03-14-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-11-2017 TO 01-12-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .53% FROM 01-20-2017 TO 01-23-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .53% FROM 03-10-2017 TO 03-13-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .54% FROM 03-06-2017 TO 03-07-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .55% FROM 03-03-2017 TO 03-06-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .57% FROM 02-07-2017 TO 02-08-2017				
		Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .58% FROM 01-19-2017 TO 01-20-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-24-2017 TO 01-25-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .59% FROM 01-25-2017 TO 01-26-2017				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .59% FROM 02-16-2017 TO 02-17-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .59% FROM 03-14-2017 TO 03-15-2017				
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-26-2017 TO 01-27-2017	Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-27-2017 TO 01-30-2017	Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 01-30-2017 TO 01-31-2017	Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-02-2017 TO 02-03-2017	Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-03-2017 TO 02-06-2017	Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-06-2017 TO 02-07-2017	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-13-2017 TO 02-14-2017	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .6% FROM 02-28-2017 TO 03-01-2017	Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .6% FROM 03-15-2017 TO 03-16-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .61% FROM 01-06-2017 TO 01-09-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .63% FROM 02-10-2017 TO 02-13-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .64% FROM 01-04-2017 TO 01-05-2017				
		Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .64% FROM 02-01-2017 TO 02-02-2017				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB .66% FROM 02-15-2017 TO 02-16-2017				
		Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB .66% FROM 12-28-2016 TO 12-29-2016				
		Acquisitions	35,600,000.00	-35,600,000.00	
		Dispositions	-35,600,000.00		35,600,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .68% FROM 01-17-2017 TO 01-18-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB .75% FROM 01-18-2017 TO 01-19-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-20-2017 TO 03-21-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00

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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 .75% FROM 03-21-2017 TO 03-22-2017	Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .75% FROM 03-22-2017 TO 03-23-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .79% FROM 03-23-2017 TO 03-24-2017	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .79% FROM 05-23-2017 TO 05-24-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .8% FROM 03-29-2017 TO 03-30-2017	Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-03-2017 TO 04-04-2017	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-20-2017 TO 04-21-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .8% FROM 04-21-2017 TO 04-24-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-10-2017 TO 05-11-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .8% FROM 05-22-2017 TO 05-23-2017				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .81% FROM 04-04-2017 TO 04-05-2017				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .81% FROM 05-12-2017 TO 05-15-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-09-2017 TO 05-10-2017				
		Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-17-2017 TO 05-18-2017				
		Acquisitions	40,200,000.00	-40,200,000.00	
		Dispositions	-40,200,000.00		40,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .82% FROM 05-19-2017 TO 05-22-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .83% FROM 04-05-2017 TO 04-06-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .83% FROM 05-19-2017 TO 05-22-2017				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-11-2017 TO 04-12-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .84% FROM 04-25-2017 TO 04-26-2017				
		Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-03-2017 TO 05-04-2017	Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .84% FROM 05-18-2017 TO 05-19-2017	Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-12-2017 TO 04-13-2017	Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-19-2017 TO 04-20-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .85% FROM 04-26-2017 TO 04-27-2017	Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-02-2017 TO 05-03-2017	Acquisitions	40,000,000.00	-40,000,000.00	
		Dispositions	-40,000,000.00		40,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-03-2017 TO 05-04-2017	Acquisitions	40,000,000.00	-40,000,000.00	
		Dispositions	-40,000,000.00		40,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-04-2017 TO 05-05-2017	Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-08-2017 TO 05-09-2017	Acquisitions	25,000,000.00	-25,000,000.00	
		Dispositions	-25,000,000.00		25,000,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-11-2017 TO 05-12-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .85% FROM 05-18-2017 TO 05-19-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .86% FROM 04-24-2017 TO 04-25-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-04-2017 TO 05-05-2017				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017				
		Acquisitions	9,800,000.00	-9,800,000.00	
		Dispositions	-9,800,000.00		9,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .86% FROM 05-24-2017 TO 05-25-2017				
		Acquisitions	40,200,000.00	-40,200,000.00	
		Dispositions	-40,200,000.00		40,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .88% FROM 04-06-2017 TO 04-07-2017				
		Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .88% FROM 05-05-2017 TO 05-08-2017				
		Acquisitions	40,000,000.00	-40,000,000.00	
		Dispositions	-40,000,000.00		40,000,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .89% FROM 04-27-2017 TO 04-28-2017				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017				
		Acquisitions	9,800,000.00	-9,800,000.00	
		Dispositions	-9,800,000.00		9,800,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-25-2017 TO 05-26-2017				
		Acquisitions	40,300,000.00	-40,300,000.00	
		Dispositions	-40,300,000.00		40,300,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .89% FROM 05-30-2017 TO 05-31-2017				
		Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .91% FROM 05-01-2017 TO 05-02-2017				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	Acquisitions	16,200,000.00	-16,200,000.00	
		Dispositions	-16,200,000.00		16,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .91% FROM 06-05-2017 TO 06-06-2017	Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-02-2017 TO 06-05-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .93% FROM 06-06-2017 TO 06-07-2017	Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-13-2017 TO 04-17-2017	Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .94% FROM 04-18-2017 TO 04-19-2017	Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .94% FROM 06-01-2017 TO 06-02-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-13-2017 TO 04-17-2017	Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB .95% FROM 04-17-2017 TO 04-18-2017	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .95% FROM 05-26-2017 TO 05-30-2017	Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB .96% FROM 03-31-2017 TO 04-03-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-26-2017 TO 05-30-2017				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017				
		Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB .96% FROM 05-31-2017 TO 06-01-2017				
		Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017				
		Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .97% FROM 06-08-2017 TO 06-09-2017				
		Acquisitions	20,300,000.00	-20,300,000.00	
		Dispositions	-20,300,000.00		20,300,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB .98% FROM 06-08-2017 TO 06-09-2017				
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1% FROM 06-12-2017 TO 06-13-2017				
		Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 04-28-2017 TO 05-01-2017				
		Acquisitions	40,000,000.00	-40,000,000.00	
		Dispositions	-40,000,000.00		40,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017				
		Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 06-13-2017 TO 06-14-2017				
		Acquisitions	13,700,000.00	-13,700,000.00	
		Dispositions	-13,700,000.00		13,700,000.00

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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 1.01% FROM 07-11-2017 TO 07-12-2017	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.01% FROM 07-11-2017 TO 07-12-2017	Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-10-2017 TO 07-11-2017	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 07-12-2017 TO 07-13-2017	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-20-2017 TO 09-21-2017	Acquisitions	28,900,000.00	-28,900,000.00	
		Dispositions	-28,900,000.00		28,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.02% FROM 09-27-2017 TO 09-28-2017	Acquisitions	34,200,000.00	-34,200,000.00	
		Dispositions	-34,200,000.00		34,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 06-14-2017 TO 06-15-2017	Acquisitions	24,700,000.00	-24,700,000.00	
		Dispositions	-24,700,000.00		24,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-04-2017 TO 08-07-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 08-08-2017 TO 08-09-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	41,800,000.00	-41,800,000.00	
		Dispositions	-41,800,000.00		41,800,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-19-2017 TO 09-20-2017				
		Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-26-2017 TO 09-27-2017				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 09-28-2017 TO 09-29-2017				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.04% FROM 11-29-2017 TO 11-30-2017				
		Acquisitions	44,600,000.00	-44,600,000.00	
		Dispositions	-44,600,000.00		44,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 06-14-2017 TO 06-15-2017				
		Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-19-2017 TO 07-20-2017				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 07-21-2017 TO 07-24-2017				
		Acquisitions	30,100,000.00	-30,100,000.00	
		Dispositions	-30,100,000.00		30,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-07-2017 TO 08-08-2017				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 08-09-2017 TO 08-10-2017				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-21-2017 TO 09-22-2017				
		Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.05% FROM 09-28-2017 TO 09-29-2017				
		Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 06-22-2017 TO 06-23-2017	Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	Acquisitions	41,800,000.00	-41,800,000.00	
		Dispositions	-41,800,000.00		41,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-13-2017 TO 07-14-2017	Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-19-2017 TO 07-20-2017	Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 07-21-2017 TO 07-24-2017	Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 09-25-2017 TO 09-26-2017	Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.06% FROM 10-04-2017 TO 10-05-2017	Acquisitions	9,000,000.00	-9,000,000.00	
		Dispositions	-9,000,000.00		9,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 06-22-2017 TO 06-23-2017	Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-07-2017 TO 07-10-2017	Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 07-14-2017 TO 07-17-2017	Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 08-22-2017 TO 08-23-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-04-2017 TO 10-05-2017				
		Acquisitions	42,900,000.00	-42,900,000.00	
		Dispositions	-42,900,000.00		42,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 10-13-2017 TO 10-16-2017				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 07-07-2017 TO 07-10-2017				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 08-23-2017 TO 08-24-2017				
		Acquisitions	22,400,000.00	-22,400,000.00	
		Dispositions	-22,400,000.00		22,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-03-2017 TO 10-04-2017				
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 10-13-2017 TO 10-16-2017				
		Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 07-28-2017 TO 07-31-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 09-06-2017 TO 09-07-2017				
		Acquisitions	27,100,000.00	-27,100,000.00	
		Dispositions	-27,100,000.00		27,100,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-02-2017 TO 10-03-2017				
		Acquisitions	42,600,000.00	-42,600,000.00	
		Dispositions	-42,600,000.00		42,600,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.09% FROM 10-11-2017 TO 10-12-2017				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00

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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 1.1% FROM 07-18-2017 TO 07-19-2017	Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-01-2017 TO 08-02-2017	Acquisitions	33,100,000.00	-33,100,000.00	
		Dispositions	-33,100,000.00		33,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-10-2017 TO 08-11-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 08-21-2017 TO 08-22-2017	Acquisitions	21,700,000.00	-21,700,000.00	
		Dispositions	-21,700,000.00		21,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-08-2017 TO 09-11-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-11-2017 TO 09-12-2017	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 09-22-2017 TO 09-25-2017	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	Acquisitions	74,300,000.00	-74,300,000.00	
		Dispositions	-74,300,000.00		74,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-10-2017 TO 10-11-2017	Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-11-2017 TO 10-12-2017	Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017	Acquisitions	43,300,000.00	-43,300,000.00	
		Dispositions	-43,300,000.00		43,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 10-12-2017 TO 10-13-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-27-2017 TO 06-28-2017				
		Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 06-28-2017 TO 06-29-2017				
		Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 07-26-2017 TO 07-27-2017				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-01-2017 TO 08-02-2017				
		Acquisitions	12,600,000.00	-12,600,000.00	
		Dispositions	-12,600,000.00		12,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-29-2017 TO 08-30-2017				
		Acquisitions	41,300,000.00	-41,300,000.00	
		Dispositions	-41,300,000.00		41,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 08-30-2017 TO 08-31-2017				
		Acquisitions	41,300,000.00	-41,300,000.00	
		Dispositions	-41,300,000.00		41,300,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 09-12-2017 TO 09-13-2017				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-26-2017 TO 06-27-2017				
		Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 06-28-2017 TO 06-29-2017				
		Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017				
		Acquisitions	41,300,000.00	-41,300,000.00	
		Dispositions	-41,300,000.00		41,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-17-2017 TO 07-18-2017				
		Acquisitions	41,300,000.00	-41,300,000.00	
		Dispositions	-41,300,000.00		41,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-25-2017 TO 07-26-2017	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-26-2017 TO 07-27-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 07-27-2017 TO 07-28-2017	Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 08-29-2017 TO 08-30-2017	Acquisitions	19,000,000.00	-19,000,000.00	
		Dispositions	-19,000,000.00		19,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-05-2017 TO 09-06-2017	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-07-2017 TO 09-08-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 09-18-2017 TO 09-19-2017	Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 06-20-2017 TO 06-21-2017	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 1.13% FROM 06-26-2017 TO 06-27-2017	Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-05-2017 TO 07-06-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 07-24-2017 TO 07-25-2017				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 09-05-2017 TO 09-06-2017				
		Acquisitions	41,800,000.00	-41,800,000.00	
		Dispositions	-41,800,000.00		41,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-22-2017 TO 11-24-2017				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 11-28-2017 TO 11-29-2017				
		Acquisitions	44,200,000.00	-44,200,000.00	
		Dispositions	-44,200,000.00		44,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017				
		Acquisitions	41,200,000.00	-41,200,000.00	
		Dispositions	-41,200,000.00		41,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 08-28-2017 TO 08-29-2017				
		Acquisitions	19,200,000.00	-19,200,000.00	
		Dispositions	-19,200,000.00		19,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 09-13-2017 TO 09-14-2017				
		Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017				
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-16-2017 TO 10-17-2017				
		Acquisitions	43,300,000.00	-43,300,000.00	
		Dispositions	-43,300,000.00		43,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-17-2017 TO 10-18-2017				
		Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-18-2017 TO 10-19-2017	Acquisitions	43,300,000.00	-43,300,000.00	
		Dispositions	-43,300,000.00		43,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-19-2017 TO 10-20-2017	Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 10-25-2017 TO 10-26-2017	Acquisitions	28,700,000.00	-28,700,000.00	
		Dispositions	-28,700,000.00		28,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-01-2017 TO 11-02-2017	Acquisitions	43,600,000.00	-43,600,000.00	
		Dispositions	-43,600,000.00		43,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-07-2017 TO 11-08-2017	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-21-2017 TO 11-22-2017	Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-22-2017 TO 11-24-2017	Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-11-2017 TO 08-14-2017	Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-18-2017 TO 08-21-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	23,600,000.00	-23,600,000.00	
		Dispositions	-23,600,000.00		23,600,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017				
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 08-25-2017 TO 08-28-2017				
		Acquisitions	41,200,000.00	-41,200,000.00	
		Dispositions	-41,200,000.00		41,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-16-2017 TO 10-17-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-17-2017 TO 10-18-2017				
		Acquisitions	18,400,000.00	-18,400,000.00	
		Dispositions	-18,400,000.00		18,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 10-19-2017 TO 10-20-2017				
		Acquisitions	19,200,000.00	-19,200,000.00	
		Dispositions	-19,200,000.00		19,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 06-23-2017 TO 06-26-2017				
		Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 07-31-2017 TO 08-01-2017				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-14-2017 TO 08-15-2017				
		Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 08-16-2017 TO 08-17-2017				
		Acquisitions	18,200,000.00	-18,200,000.00	
		Dispositions	-18,200,000.00		18,200,000.00

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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 1.16% FROM 08-16-2017 TO 08-17-2017	Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 11-08-2017 TO 11-09-2017	Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 10-26-2017 TO 10-27-2017	Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.17% FROM 11-10-2017 TO 11-13-2017	Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 06-29-2017 TO 06-30-2017	Acquisitions	40,400,000.00	-40,400,000.00	
		Dispositions	-40,400,000.00		40,400,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	Acquisitions	27,100,000.00	-27,100,000.00	
		Dispositions	-27,100,000.00		27,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-17-2017 TO 08-18-2017	Acquisitions	19,000,000.00	-19,000,000.00	
		Dispositions	-19,000,000.00		19,000,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 08-24-2017 TO 08-25-2017	Acquisitions	41,200,000.00	-41,200,000.00	
		Dispositions	-41,200,000.00		41,200,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 09-14-2017 TO 09-15-2017	Acquisitions	22,200,000.00	-22,200,000.00	
		Dispositions	-22,200,000.00		22,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-20-2017 TO 10-23-2017	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 10-23-2017 TO 10-24-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	29,000,000.00	-29,000,000.00	
		Dispositions	-29,000,000.00		29,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-02-2017 TO 11-03-2017				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-03-2017 TO 11-06-2017				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-09-2017 TO 11-10-2017				
		Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.18% FROM 11-13-2017 TO 11-14-2017				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 06-29-2017 TO 06-30-2017				
		Acquisitions	41,000,000.00	-41,000,000.00	
		Dispositions	-41,000,000.00		41,000,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 09-01-2017 TO 09-05-2017				
		Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-20-2017 TO 10-23-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 10-23-2017 TO 10-24-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-02-2017 TO 11-03-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00

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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 1.19% FROM 11-20-2017 TO 11-21-2017	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-20-2017 TO 11-21-2017	Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.19% FROM 11-24-2017 TO 11-27-2017	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-01-2017 TO 09-05-2017	Acquisitions	19,100,000.00	-19,100,000.00	
		Dispositions	-19,100,000.00		19,100,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 09-15-2017 TO 09-18-2017	Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 1.2% FROM 10-31-2017 TO 11-01-2017	Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.21% FROM 08-15-2017 TO 08-16-2017	Acquisitions	46,100,000.00	-46,100,000.00	
		Dispositions	-46,100,000.00		46,100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 07-03-2017 TO 07-05-2017	Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.22% FROM 08-31-2017 TO 09-01-2017	Acquisitions	41,500,000.00	-41,500,000.00	
		Dispositions	-41,500,000.00		41,500,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 07-03-2017 TO 07-05-2017	Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 1.23% FROM 08-31-2017 TO 09-01-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-15-2017 TO 11-16-2017				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.24% FROM 11-17-2017 TO 11-20-2017				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.27% FROM 11-16-2017 TO 11-17-2017				
		Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-15-2017 TO 06-16-2017				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 06-16-2017 TO 06-19-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 1.28% FROM 11-16-2017 TO 11-17-2017				
		Acquisitions	43,500,000.00	-43,500,000.00	
		Dispositions	-43,500,000.00		43,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .5% FROM 01-23-2017 TO 01-24-2017				
		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 .57% FROM 12-16-2016 TO 12-19-2016				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC .6% FROM 01-26-2017 TO 01-27-2017				
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC .6% FROM 02-03-2017 TO 02-06-2017				
		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
C77799MAR5	BUY TO OPEN REPO W/CHASE SEC .75% FROM 03-22-2017 TO 03-23-2017	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .8% FROM 04-21-2017 TO 04-24-2017	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .83% FROM 04-05-2017 TO 04-06-2017	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .85% FROM 04-26-2017 TO 04-27-2017	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .87% FROM 04-10-2017 TO 04-11-2017	Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799APR5	BUY TO OPEN REPO W/CHASE SEC .88% FROM 04-07-2017 TO 04-10-2017	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .89% FROM 05-05-2017 TO 05-08-2017	Acquisitions	6,500,000.00	-6,500,000.00	
		Dispositions	-6,500,000.00		6,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .9% FROM 05-25-2017 TO 05-26-2017	Acquisitions	40,300,000.00	-40,300,000.00	
		Dispositions	-40,300,000.00		40,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CHASE SEC .91% FROM 05-01-2017 TO 05-02-2017	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 .95% FROM 04-17-2017 TO 04-18-2017	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC .95% FROM 06-01-2017 TO 06-02-2017	Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CHASE SEC 1% FROM 06-09-2017 TO 06-12-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.04% FROM 09-19-2017 TO 09-20-2017				
		Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.06% FROM 08-22-2017 TO 08-23-2017				
		Acquisitions	41,000,000.00	-41,000,000.00	
		Dispositions	-41,000,000.00		41,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.06% FROM 10-04-2017 TO 10-05-2017				
		Acquisitions	25,300,000.00	-25,300,000.00	
		Dispositions	-25,300,000.00		25,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.07% FROM 10-03-2017 TO 10-04-2017				
		Acquisitions	42,800,000.00	-42,800,000.00	
		Dispositions	-42,800,000.00		42,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CHASE SEC 1.08% FROM 07-20-2017 TO 07-21-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.08% FROM 08-23-2017 TO 08-24-2017				
		Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.09% FROM 09-06-2017 TO 09-07-2017				
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 08-30-2017 TO 08-31-2017				
		Acquisitions	41,300,000.00	-41,300,000.00	
		Dispositions	-41,300,000.00		41,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 09-22-2017 TO 09-25-2017				
		Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 10-05-2017 TO 10-06-2017				
		Acquisitions	43,000,000.00	-43,000,000.00	
		Dispositions	-43,000,000.00		43,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.1% FROM 10-11-2017 TO 10-12-2017				
		Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 08-01-2017 TO 08-02-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 08-21-2017 TO 08-22-2017	Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 09-08-2017 TO 09-11-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.11% FROM 09-12-2017 TO 09-13-2017	Acquisitions	42,000,000.00	-42,000,000.00	
		Dispositions	-42,000,000.00		42,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.14% FROM 11-07-2017 TO 11-08-2017	Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 08-16-2017 TO 08-17-2017	Acquisitions	41,500,000.00	-41,500,000.00	
		Dispositions	-41,500,000.00		41,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 10-24-2017 TO 10-25-2017	Acquisitions	43,500,000.00	-43,500,000.00	
		Dispositions	-43,500,000.00		43,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 11-06-2017 TO 11-07-2017	Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.16% FROM 11-08-2017 TO 11-09-2017	Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 10-26-2017 TO 10-27-2017	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-10-2017 TO 11-13-2017	Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-14-2017 TO 11-15-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.17% FROM 11-27-2017 TO 11-28-2017				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CHASE SEC 1.18% FROM 08-17-2017 TO 08-18-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.18% FROM 11-09-2017 TO 11-10-2017				
		Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.19% FROM 11-02-2017 TO 11-03-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.19% FROM 11-03-2017 TO 11-06-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CHASE SEC 1.23% FROM 09-29-2017 TO 10-02-2017				
		Acquisitions	42,500,000.00	-42,500,000.00	
		Dispositions	-42,500,000.00		42,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CHASE SEC 1.23% FROM 11-15-2017 TO 11-16-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .27% FROM 12-06-2016 TO 12-07-2016				
		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 .28% FROM 12-01-2016 TO 12-02-2016				
		Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .28% FROM 12-02-2016 TO 12-05-2016				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .28% FROM 12-05-2016 TO 12-06-2016				
		Acquisitions	32,500,000.00	-32,500,000.00	
		Dispositions	-32,500,000.00		32,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .28% FROM 12-07-2016 TO 12-08-2016	Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .29% FROM 12-08-2016 TO 12-09-2016	Acquisitions	34,300,000.00	-34,300,000.00	
		Dispositions	-34,300,000.00		34,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .35% FROM 12-13-2016 TO 12-14-2016	Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .39% FROM 12-09-2016 TO 12-12-2016	Acquisitions	34,900,000.00	-34,900,000.00	
		Dispositions	-34,900,000.00		34,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .41% FROM 12-12-2016 TO 12-13-2016	Acquisitions	35,700,000.00	-35,700,000.00	
		Dispositions	-35,700,000.00		35,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .48% FROM 12-20-2016 TO 12-21-2016	Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .49% FROM 02-23-2017 TO 02-24-2017	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .51% FROM 03-02-2017 TO 03-03-2017	Acquisitions	39,800,000.00	-39,800,000.00	
		Dispositions	-39,800,000.00		39,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .51% FROM 12-15-2016 TO 12-16-2016	Acquisitions	37,900,000.00	-37,900,000.00	
		Dispositions	-37,900,000.00		37,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .52% FROM 03-13-2017 TO 03-14-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .52% FROM 12-19-2016 TO 12-20-2016	Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-09-2017 TO 03-10-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .53% FROM 03-10-2017 TO 03-13-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .54% FROM 12-29-2016 TO 12-30-2016				
		Acquisitions	34,600,000.00	-34,600,000.00	
		Dispositions	-34,600,000.00		34,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .55% FROM 12-23-2016 TO 12-27-2016				
		Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .56% FROM 12-16-2016 TO 12-19-2016				
		Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP .6% FROM 02-28-2017 TO 03-01-2017				
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .61% FROM 12-30-2016 TO 01-03-2017				
		Acquisitions	34,500,000.00	-34,500,000.00	
		Dispositions	-34,500,000.00		34,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .64% FROM 01-04-2017 TO 01-05-2017				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP .69% FROM 01-31-2017 TO 02-01-2017				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP .8% FROM 04-21-2017 TO 04-24-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .82% FROM 05-09-2017 TO 05-10-2017				
		Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP .93% FROM 06-07-2017 TO 06-08-2017				
		Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP .96% FROM 05-31-2017 TO 06-01-2017	Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.01% FROM 09-27-2017 TO 09-28-2017	Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.05% FROM 09-26-2017 TO 09-27-2017	Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.05% FROM 09-28-2017 TO 09-29-2017	Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.06% FROM 09-21-2017 TO 09-22-2017	Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.07% FROM 10-03-2017 TO 10-04-2017	Acquisitions	42,800,000.00	-42,800,000.00	
		Dispositions	-42,800,000.00		42,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.07% FROM 10-13-2017 TO 10-16-2017	Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.08% FROM 09-22-2017 TO 09-25-2017	Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 10-02-2017 TO 10-03-2017	Acquisitions	42,600,000.00	-42,600,000.00	
		Dispositions	-42,600,000.00		42,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-07-2017 TO 11-08-2017	Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 11-21-2017 TO 11-22-2017	Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.15% FROM 11-01-2017 TO 11-02-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	43,600,000.00	-43,600,000.00	
		Dispositions	-43,600,000.00		43,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 08-11-2017 TO 08-14-2017				
		Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 11-06-2017 TO 11-07-2017				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 08-14-2017 TO 08-15-2017				
		Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.17% FROM 11-14-2017 TO 11-15-2017				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.18% FROM 08-24-2017 TO 08-25-2017				
		Acquisitions	41,200,000.00	-41,200,000.00	
		Dispositions	-41,200,000.00		41,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.2% FROM 09-15-2017 TO 09-18-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.2% FROM 11-20-2017 TO 11-21-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.22% FROM 08-15-2017 TO 08-16-2017				
		Acquisitions	41,500,000.00	-41,500,000.00	
		Dispositions	-41,500,000.00		41,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.22% FROM 09-29-2017 TO 10-02-2017				
		Acquisitions	42,500,000.00	-42,500,000.00	
		Dispositions	-42,500,000.00		42,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.25% FROM 11-15-2017 TO 11-16-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 1.28% FROM 11-16-2017 TO 11-17-2017				
		Acquisitions	43,500,000.00	-43,500,000.00	
		Dispositions	-43,500,000.00		43,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.29% FROM 06-15-2017 TO 06-16-2017	Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .48% FROM 02-22-2017 TO 02-23-2017	Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .5% FROM 01-03-2017 TO 01-04-2017	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-10-2017 TO 01-11-2017	Acquisitions	11,400,000.00	-11,400,000.00	
		Dispositions	-11,400,000.00		11,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .51% FROM 01-23-2017 TO 01-24-2017	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-17-2017 TO 02-21-2017	Acquisitions	39,000,000.00	-39,000,000.00	
		Dispositions	-39,000,000.00		39,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .51% FROM 02-21-2017 TO 02-22-2017	Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .51% FROM 03-02-2017 TO 03-03-2017	Acquisitions	39,800,000.00	-39,800,000.00	
		Dispositions	-39,800,000.00		39,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .52% FROM 01-20-2017 TO 01-23-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .52% FROM 02-27-2017 TO 02-28-2017	Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-07-2017 TO 03-08-2017	Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .52% FROM 03-13-2017 TO 03-14-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .53% FROM 01-11-2017 TO 01-12-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .55% FROM 02-08-2017 TO 02-09-2017				
		Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-12-2017 TO 01-13-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .57% FROM 01-19-2017 TO 01-20-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-07-2017 TO 02-08-2017				
		Acquisitions	14,500,000.00	-14,500,000.00	
		Dispositions	-14,500,000.00		14,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-14-2017 TO 02-15-2017				
		Acquisitions	38,700,000.00	-38,700,000.00	
		Dispositions	-38,700,000.00		38,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .57% FROM 02-24-2017 TO 02-27-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .58% FROM 01-09-2017 TO 01-10-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .59% FROM 01-24-2017 TO 01-25-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .59% FROM 02-16-2017 TO 02-17-2017				
		Acquisitions	53,100,000.00	-53,100,000.00	
		Dispositions	-53,100,000.00		53,100,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-05-2017 TO 01-06-2017				
		Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-25-2017 TO 01-26-2017	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-26-2017 TO 01-27-2017	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 01-27-2017 TO 01-30-2017	Acquisitions	13,100,000.00	-13,100,000.00	
		Dispositions	-13,100,000.00		13,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-02-2017 TO 02-03-2017	Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-03-2017 TO 02-06-2017	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-06-2017 TO 02-07-2017	Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .6% FROM 02-13-2017 TO 02-14-2017	Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .61% FROM 01-06-2017 TO 01-09-2017	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .63% FROM 02-10-2017 TO 02-13-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .65% FROM 02-09-2017 TO 02-10-2017	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .66% FROM 01-13-2017 TO 01-17-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU .66% FROM 02-15-2017 TO 02-16-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .69% FROM 01-31-2017 TO 02-01-2017				
		Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU .7% FROM 01-17-2017 TO 01-18-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-17-2017 TO 03-20-2017				
		Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-20-2017 TO 03-21-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-21-2017 TO 03-22-2017				
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .75% FROM 03-22-2017 TO 03-23-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .79% FROM 04-21-2017 TO 04-24-2017				
		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 .8% FROM 05-22-2017 TO 05-23-2017				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .82% FROM 03-27-2017 TO 03-28-2017				
		Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .82% FROM 05-19-2017 TO 05-22-2017				
		Acquisitions	29,000,000.00	-29,000,000.00	
		Dispositions	-29,000,000.00		29,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .83% FROM 05-17-2017 TO 05-18-2017				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-05-2017 TO 04-06-2017	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .84% FROM 04-11-2017 TO 04-12-2017	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU .85% FROM 03-24-2017 TO 03-27-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-19-2017 TO 04-20-2017	Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-25-2017 TO 04-26-2017	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .85% FROM 04-26-2017 TO 04-27-2017	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-08-2017 TO 05-09-2017	Acquisitions	22,800,000.00	-22,800,000.00	
		Dispositions	-22,800,000.00		22,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .85% FROM 05-11-2017 TO 05-12-2017	Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .86% FROM 04-12-2017 TO 04-13-2017	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .86% FROM 05-02-2017 TO 05-03-2017	Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .87% FROM 04-24-2017 TO 04-25-2017	Acquisitions	31,400,000.00	-31,400,000.00	
		Dispositions	-31,400,000.00		31,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-06-2017 TO 04-07-2017				

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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
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .89% FROM 04-27-2017 TO 04-28-2017				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .9% FROM 05-30-2017 TO 05-31-2017				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .91% FROM 05-01-2017 TO 05-02-2017				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU .93% FROM 06-07-2017 TO 06-08-2017				
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-13-2017 TO 04-17-2017				
		Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .94% FROM 04-18-2017 TO 04-19-2017				
		Acquisitions	42,600,000.00	-42,600,000.00	
		Dispositions	-42,600,000.00		42,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU .95% FROM 05-26-2017 TO 05-30-2017				
		Acquisitions	33,900,000.00	-33,900,000.00	
		Dispositions	-33,900,000.00		33,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU .99% FROM 04-28-2017 TO 05-01-2017				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 07-11-2017 TO 07-12-2017				
		Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-20-2017 TO 09-21-2017				
		Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.01% FROM 09-27-2017 TO 09-28-2017				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 09-21-2017 TO 09-22-2017	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 1.02% FROM 11-29-2017 TO 11-30-2017	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 07-12-2017 TO 07-13-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.03% FROM 08-02-2017 TO 08-03-2017	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 06-21-2017 TO 06-22-2017	Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-07-2017 TO 07-10-2017	Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 07-19-2017 TO 07-20-2017	Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 08-03-2017 TO 08-04-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-25-2017 TO 09-26-2017	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.05% FROM 09-26-2017 TO 09-27-2017	Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.07% FROM 07-14-2017 TO 07-17-2017	Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.08% FROM 07-20-2017 TO 07-21-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 07-28-2017 TO 07-31-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 09-06-2017 TO 09-07-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.09% FROM 10-02-2017 TO 10-03-2017				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 06-27-2017 TO 06-28-2017				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 07-18-2017 TO 07-19-2017				
		Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 08-30-2017 TO 08-31-2017				
		Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-05-2017 TO 10-06-2017				
		Acquisitions	34,600,000.00	-34,600,000.00	
		Dispositions	-34,600,000.00		34,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.1% FROM 10-06-2017 TO 10-10-2017				
		Acquisitions	79,300,000.00	-79,300,000.00	
		Dispositions	-79,300,000.00		79,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-06-2017 TO 07-07-2017				
		Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 07-26-2017 TO 07-27-2017				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-08-2017 TO 09-11-2017				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 09-11-2017 TO 09-12-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 10-30-2017 TO 10-31-2017	Acquisitions	49,400,000.00	-49,400,000.00	
		Dispositions	-49,400,000.00		49,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 1.11% FROM 11-28-2017 TO 11-29-2017	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 07-27-2017 TO 07-28-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-05-2017 TO 09-06-2017	Acquisitions	41,800,000.00	-41,800,000.00	
		Dispositions	-41,800,000.00		41,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.12% FROM 09-18-2017 TO 09-19-2017	Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 06-20-2017 TO 06-21-2017	Acquisitions	41,100,000.00	-41,100,000.00	
		Dispositions	-41,100,000.00		41,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 07-25-2017 TO 07-26-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 09-13-2017 TO 09-14-2017	Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.13% FROM 10-18-2017 TO 10-19-2017	Acquisitions	30,500,000.00	-30,500,000.00	
		Dispositions	-30,500,000.00		30,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 07-24-2017 TO 07-25-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 08-28-2017 TO 08-29-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	23,300,000.00	-23,300,000.00	
		Dispositions	-23,300,000.00		23,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-25-2017 TO 10-26-2017				
		Acquisitions	43,500,000.00	-43,500,000.00	
		Dispositions	-43,500,000.00		43,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 10-27-2017 TO 10-30-2017				
		Acquisitions	48,700,000.00	-48,700,000.00	
		Dispositions	-48,700,000.00		48,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 08-25-2017 TO 08-28-2017				
		Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.15% FROM 10-17-2017 TO 10-18-2017				
		Acquisitions	43,300,000.00	-43,300,000.00	
		Dispositions	-43,300,000.00		43,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 07-31-2017 TO 08-01-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 08-18-2017 TO 08-21-2017				
		Acquisitions	41,000,000.00	-41,000,000.00	
		Dispositions	-41,000,000.00		41,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.16% FROM 10-24-2017 TO 10-25-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 08-24-2017 TO 08-25-2017				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 10-26-2017 TO 10-27-2017				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 1.17% FROM 11-10-2017 TO 11-13-2017				
		Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-14-2017 TO 09-15-2017	Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.18% FROM 09-15-2017 TO 09-18-2017	Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 09-01-2017 TO 09-05-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-23-2017 TO 10-24-2017	Acquisitions	43,600,000.00	-43,600,000.00	
		Dispositions	-43,600,000.00		43,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 1.19% FROM 10-31-2017 TO 11-01-2017	Acquisitions	43,600,000.00	-43,600,000.00	
		Dispositions	-43,600,000.00		43,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 07-03-2017 TO 07-05-2017	Acquisitions	23,200,000.00	-23,200,000.00	
		Dispositions	-23,200,000.00		23,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.22% FROM 08-31-2017 TO 09-01-2017	Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.28% FROM 06-16-2017 TO 06-19-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SUISSE 1.12% FROM 09-07-2017 TO 09-08-2017	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .25% FROM 12-14-2016 TO 12-15-2016	Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 02-22-2017 TO 02-23-2017	Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .49% FROM 12-15-2016 TO 12-16-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .51% FROM 02-21-2017 TO 02-22-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .52% FROM 03-08-2017 TO 03-09-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .52% FROM 12-19-2016 TO 12-20-2016				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .54% FROM 03-06-2017 TO 03-07-2017				
		Acquisitions	39,600,000.00	-39,600,000.00	
		Dispositions	-39,600,000.00		39,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .55% FROM 02-08-2017 TO 02-09-2017				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .56% FROM 02-07-2017 TO 02-08-2017				
		Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .57% FROM 02-24-2017 TO 02-27-2017				
		Acquisitions	27,100,000.00	-27,100,000.00	
		Dispositions	-27,100,000.00		27,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .58% FROM 01-09-2017 TO 01-10-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .58% FROM 01-12-2017 TO 01-13-2017				
		Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .59% FROM 01-05-2017 TO 01-06-2017				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .6% FROM 01-27-2017 TO 01-30-2017				
		Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .6% FROM 01-30-2017 TO 01-31-2017	Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .6% FROM 02-02-2017 TO 02-03-2017	Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .6% FROM 02-06-2017 TO 02-07-2017	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .64% FROM 02-01-2017 TO 02-02-2017	Acquisitions	34,200,000.00	-34,200,000.00	
		Dispositions	-34,200,000.00		34,200,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE .65% FROM 01-13-2017 TO 01-17-2017	Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE .65% FROM 02-09-2017 TO 02-10-2017	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .75% FROM 03-17-2017 TO 03-20-2017	Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .79% FROM 05-22-2017 TO 05-23-2017	Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .79% FROM 05-23-2017 TO 05-24-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .81% FROM 04-04-2017 TO 04-05-2017	Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .81% FROM 05-12-2017 TO 05-15-2017	Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .82% FROM 04-03-2017 TO 04-04-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .83% FROM 05-17-2017 TO 05-18-2017				
		Acquisitions	40,200,000.00	-40,200,000.00	
		Dispositions	-40,200,000.00		40,200,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .84% FROM 03-30-2017 TO 03-31-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE .85% FROM 03-24-2017 TO 03-27-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .86% FROM 04-24-2017 TO 04-25-2017				
		Acquisitions	11,100,000.00	-11,100,000.00	
		Dispositions	-11,100,000.00		11,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .86% FROM 05-24-2017 TO 05-25-2017				
		Acquisitions	40,200,000.00	-40,200,000.00	
		Dispositions	-40,200,000.00		40,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .88% FROM 04-10-2017 TO 04-11-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .89% FROM 04-07-2017 TO 04-10-2017				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE .9% FROM 05-30-2017 TO 05-31-2017				
		Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE .93% FROM 06-06-2017 TO 06-07-2017				
		Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .95% FROM 04-17-2017 TO 04-18-2017				
		Acquisitions	39,000,000.00	-39,000,000.00	
		Dispositions	-39,000,000.00		39,000,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE .97% FROM 04-17-2017 TO 04-18-2017				
		Acquisitions	39,000,000.00	-39,000,000.00	
		Dispositions	-39,000,000.00		39,000,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.03% FROM 09-19-2017 TO 09-20-2017	Acquisitions	42,300,000.00	-42,300,000.00	
		Dispositions	-42,300,000.00		42,300,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 1.03% FROM 11-29-2017 TO 11-30-2017	Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.04% FROM 08-02-2017 TO 08-03-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.04% FROM 08-08-2017 TO 08-09-2017	Acquisitions	41,800,000.00	-41,800,000.00	
		Dispositions	-41,800,000.00		41,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-03-2017 TO 08-04-2017	Acquisitions	38,100,000.00	-38,100,000.00	
		Dispositions	-38,100,000.00		38,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-04-2017 TO 08-07-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-07-2017 TO 08-08-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.05% FROM 08-09-2017 TO 08-10-2017	Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.1% FROM 09-11-2017 TO 09-12-2017	Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 1.1% FROM 10-12-2017 TO 10-13-2017	Acquisitions	43,300,000.00	-43,300,000.00	
		Dispositions	-43,300,000.00		43,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.11% FROM 07-06-2017 TO 07-07-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.11% FROM 08-10-2017 TO 08-11-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 07-27-2017 TO 07-28-2017				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 09-07-2017 TO 09-08-2017				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 09-18-2017 TO 09-19-2017				
		Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 10-30-2017 TO 10-31-2017				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 1.12% FROM 11-28-2017 TO 11-29-2017				
		Acquisitions	44,200,000.00	-44,200,000.00	
		Dispositions	-44,200,000.00		44,200,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.13% FROM 09-12-2017 TO 09-13-2017				
		Acquisitions	42,000,000.00	-42,000,000.00	
		Dispositions	-42,000,000.00		42,000,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.14% FROM 09-13-2017 TO 09-14-2017				
		Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 1.14% FROM 10-27-2017 TO 10-30-2017				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.16% FROM 06-23-2017 TO 06-26-2017				
		Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.16% FROM 07-31-2017 TO 08-01-2017				
		Acquisitions	41,600,000.00	-41,600,000.00	
		Dispositions	-41,600,000.00		41,600,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 10-20-2017 TO 10-23-2017				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 10-31-2017 TO 11-01-2017	Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 1.19% FROM 11-24-2017 TO 11-27-2017	Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.21% FROM 09-29-2017 TO 10-02-2017	Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 06-30-2017 TO 07-03-2017	Acquisitions	39,800,000.00	-39,800,000.00	
		Dispositions	-39,800,000.00		39,800,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN, 1.13% FROM 11-22-2017 TO 11-24-2017	Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN, 1.19% FROM 11-13-2017 TO 11-14-2017	Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN, 1.23% FROM 11-17-2017 TO 11-20-2017	Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MERRILL L 1.39% FROM 06-30-2017 TO 07-03-2017	Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .38% FROM 12-06-2016 TO 12-20-2016	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .52% FROM 02-27-2017 TO 02-28-2017	Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .52% FROM 03-07-2017 TO 03-08-2017	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .54% FROM 12-27-2016 TO 12-28-2016				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,700,000.00	-35,700,000.00	
		Dispositions	-35,700,000.00		35,700,000.00
C77799FEB1	BUY TO OPEN REPO W/MLPFS INC .58% FROM 02-14-2017 TO 02-15-2017				
		Acquisitions	46,600,000.00	-46,600,000.00	
		Dispositions	-46,600,000.00		46,600,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .59% FROM 01-05-2017 TO 01-06-2017				
		Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .6% FROM 03-14-2017 TO 03-15-2017				
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .61% FROM 03-15-2017 TO 03-16-2017				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799JAN1	BUY TO OPEN REPO W/MLPFS INC .69% FROM 01-31-2017 TO 02-01-2017				
		Acquisitions	38,500,000.00	-38,500,000.00	
		Dispositions	-38,500,000.00		38,500,000.00
C77799DEC4	BUY TO OPEN REPO W/MLPFS INC .73% FROM 12-20-2016 TO 01-03-2017				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .79% FROM 03-23-2017 TO 03-24-2017				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .82% FROM 03-16-2017 TO 03-17-2017				
		Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .82% FROM 03-27-2017 TO 03-28-2017				
		Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799MAY0	BUY TO OPEN REPO W/MLPFS INC .82% FROM 05-09-2017 TO 05-10-2017				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799MAR5	BUY TO OPEN REPO W/MLPFS INC .83% FROM 03-28-2017 TO 04-11-2017				
		Acquisitions	49,100,000.00	-49,100,000.00	
		Dispositions	-49,100,000.00		49,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .86% FROM 04-12-2017 TO 04-13-2017	Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799APR5	BUY TO OPEN REPO W/MLPFS INC .86% FROM 04-25-2017 TO 05-09-2017	Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC 1% FROM 06-09-2017 TO 06-12-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC 1% FROM 06-12-2017 TO 06-13-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC 1.01% FROM 06-13-2017 TO 06-14-2017	Acquisitions	21,200,000.00	-21,200,000.00	
		Dispositions	-21,200,000.00		21,200,000.00
C77799JUN9	BUY TO OPEN REPO W/MLPFS INC 1.05% FROM 06-14-2017 TO 06-15-2017	Acquisitions	13,900,000.00	-13,900,000.00	
		Dispositions	-13,900,000.00		13,900,000.00
C77999NOV7	BUY TO OPEN REPO W/REPO WITH BNP PARIB 1.17% FROM 11-14-2017 TO 11-15-2017	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799NOV9	BUY TO OPEN REPO W/SCOTIA CA 1.17% FROM 11-27-2017 TO 11-28-2017	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799MAY0	BUY TO OPEN REPO W/SCOTIA MC .86% FROM 05-15-2017 TO 05-16-2017	Acquisitions	47,900,000.00	-47,900,000.00	
		Dispositions	-47,900,000.00		47,900,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.03% FROM 08-02-2017 TO 08-03-2017	Acquisitions	38,400,000.00	-38,400,000.00	
		Dispositions	-38,400,000.00		38,400,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.04% FROM 08-04-2017 TO 08-07-2017	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-03-2017 TO 08-04-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,600,000.00	-7,600,000.00	
		Dispositions	-7,600,000.00		7,600,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-07-2017 TO 08-08-2017				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-08-2017 TO 08-09-2017				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.05% FROM 08-09-2017 TO 08-10-2017				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799JUN9	BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-21-2017 TO 06-22-2017				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799JUN9	BUY TO OPEN REPO W/THE BANK 1.06% FROM 06-22-2017 TO 06-23-2017				
		Acquisitions	40,900,000.00	-40,900,000.00	
		Dispositions	-40,900,000.00		40,900,000.00
C77799JUL3	BUY TO OPEN REPO W/THE BANK 1.08% FROM 07-20-2017 TO 07-21-2017				
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JUL3	BUY TO OPEN REPO W/THE BANK 1.1% FROM 07-18-2017 TO 07-19-2017				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/THE BANK 1.11% FROM 06-28-2017 TO 06-29-2017				
		Acquisitions	20,300,000.00	-20,300,000.00	
		Dispositions	-20,300,000.00		20,300,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.11% FROM 08-10-2017 TO 08-11-2017				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799JUL3	BUY TO OPEN REPO W/THE BANK 1.12% FROM 07-17-2017 TO 07-18-2017				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.12% FROM 08-29-2017 TO 08-30-2017				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUN9	BUY TO OPEN REPO W/THE BANK 1.13% FROM 06-20-2017 TO 06-21-2017	Acquisitions	23,800,000.00	-23,800,000.00	
		Dispositions	-23,800,000.00		23,800,000.00
C77799AUG3	BUY TO OPEN REPO W/THE BANK 1.15% FROM 08-11-2017 TO 08-14-2017	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 1.15% FROM 11-01-2017 TO 11-02-2017	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 1.16% FROM 11-08-2017 TO 11-09-2017	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-06-2017 TO 11-07-2017	Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 1.17% FROM 11-27-2017 TO 11-28-2017	Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 1.18% FROM 11-09-2017 TO 11-10-2017	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799JUN9	BUY TO OPEN REPO W/THE BANK 1.2% FROM 06-19-2017 TO 06-20-2017	Acquisitions	78,700,000.00	-78,700,000.00	
		Dispositions	-78,700,000.00		78,700,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .49% FROM 02-23-2017 TO 02-24-2017	Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .5% FROM 01-03-2017 TO 01-04-2017	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .51% FROM 03-02-2017 TO 03-03-2017	Acquisitions	18,500,000.00	-18,500,000.00	
		Dispositions	-18,500,000.00		18,500,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .52% FROM 01-20-2017 TO 01-23-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,400,000.00	-11,400,000.00	
		Dispositions	-11,400,000.00		11,400,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .52% FROM 02-17-2017 TO 02-21-2017				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .52% FROM 03-01-2017 TO 03-02-2017				
		Acquisitions	56,700,000.00	-56,700,000.00	
		Dispositions	-56,700,000.00		56,700,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .52% FROM 03-08-2017 TO 03-09-2017				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .53% FROM 01-11-2017 TO 01-12-2017				
		Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .53% FROM 03-09-2017 TO 03-10-2017				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .53% FROM 03-10-2017 TO 03-13-2017				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .55% FROM 02-08-2017 TO 02-09-2017				
		Acquisitions	46,100,000.00	-46,100,000.00	
		Dispositions	-46,100,000.00		46,100,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .56% FROM 01-12-2017 TO 01-13-2017				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .56% FROM 02-24-2017 TO 02-27-2017				
		Acquisitions	29,500,000.00	-29,500,000.00	
		Dispositions	-29,500,000.00		29,500,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .56% FROM 03-03-2017 TO 03-06-2017				
		Acquisitions	57,800,000.00	-57,800,000.00	
		Dispositions	-57,800,000.00		57,800,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .58% FROM 01-09-2017 TO 01-10-2017				
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .58% FROM 02-14-2017 TO 02-15-2017	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .59% FROM 01-19-2017 TO 01-20-2017	Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .59% FROM 01-24-2017 TO 01-25-2017	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .59% FROM 02-13-2017 TO 02-14-2017	Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .59% FROM 02-16-2017 TO 02-17-2017	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .6% FROM 01-25-2017 TO 01-26-2017	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .6% FROM 02-28-2017 TO 03-01-2017	Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .6% FROM 03-14-2017 TO 03-15-2017	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .6% FROM 03-15-2017 TO 03-16-2017	Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .63% FROM 02-10-2017 TO 02-13-2017	Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .64% FROM 01-13-2017 TO 01-17-2017	Acquisitions	11,400,000.00	-11,400,000.00	
		Dispositions	-11,400,000.00		11,400,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .66% FROM 02-15-2017 TO 02-16-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,900,000.00	-28,900,000.00	
		Dispositions	-28,900,000.00		28,900,000.00
C77799FEB1	BUY TO OPEN REPO W/TORONTO D .68% FROM 02-09-2017 TO 02-10-2017				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .69% FROM 01-17-2017 TO 01-18-2017				
		Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799JAN1	BUY TO OPEN REPO W/TORONTO D .75% FROM 01-18-2017 TO 01-19-2017				
		Acquisitions	49,300,000.00	-49,300,000.00	
		Dispositions	-49,300,000.00		49,300,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .75% FROM 03-20-2017 TO 03-21-2017				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .75% FROM 03-21-2017 TO 03-22-2017				
		Acquisitions	16,600,000.00	-16,600,000.00	
		Dispositions	-16,600,000.00		16,600,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .76% FROM 03-17-2017 TO 03-20-2017				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .76% FROM 03-22-2017 TO 03-23-2017				
		Acquisitions	15,400,000.00	-15,400,000.00	
		Dispositions	-15,400,000.00		15,400,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .8% FROM 03-28-2017 TO 03-29-2017				
		Acquisitions	49,200,000.00	-49,200,000.00	
		Dispositions	-49,200,000.00		49,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .8% FROM 03-29-2017 TO 03-30-2017				
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .8% FROM 04-20-2017 TO 04-21-2017				
		Acquisitions	42,400,000.00	-42,400,000.00	
		Dispositions	-42,400,000.00		42,400,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .8% FROM 05-10-2017 TO 05-11-2017				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00

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C77799MAR5	BUY TO OPEN REPO W/TORONTO D .82% FROM 03-16-2017 TO 03-17-2017	Acquisitions	57,200,000.00	-57,200,000.00	
		Dispositions	-57,200,000.00		57,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .83% FROM 03-27-2017 TO 03-28-2017	Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .83% FROM 05-16-2017 TO 05-17-2017	Acquisitions	51,200,000.00	-51,200,000.00	
		Dispositions	-51,200,000.00		51,200,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .85% FROM 03-24-2017 TO 03-27-2017	Acquisitions	15,500,000.00	-15,500,000.00	
		Dispositions	-15,500,000.00		15,500,000.00
C77799APR5	BUY TO OPEN REPO W/TORONTO D .85% FROM 04-19-2017 TO 04-20-2017	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D .85% FROM 05-18-2017 TO 05-19-2017	Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799JUN9	BUY TO OPEN REPO W/TORONTO D .93% FROM 06-02-2017 TO 06-05-2017	Acquisitions	40,800,000.00	-40,800,000.00	
		Dispositions	-40,800,000.00		40,800,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D .97% FROM 03-31-2017 TO 04-03-2017	Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C05605H100	BWX TECHNOLOGIES INC COM	Acquisitions	3,561.00	-172,858.48	
		Dispositions	-14,960.00		750,564.52
SB29SHS5	BYD ELECTRONIC INT NPV	Acquisitions	1,600.00	-1,336.15	
		Dispositions	-352,600.00		699,997.66
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	Acquisitions	3,730.00	-257,305.34	
		Dispositions	-745.00		51,512.16
C12674TAA4	C&W SR FING 6.875% DUE 09-15-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	570,000.00	-578,299.50	
		Dispositions	-135,000.00		137,681.25
C12673P105	CA INC COM				
		Acquisitions	100.00	-3,098.25	
		Dispositions	-5,700.00		185,343.57
C12685J105	CABLE ONE INC COM				
		Acquisitions	20.00	-13,122.35	
		Dispositions	-61.00		42,346.13
C127686103	CAESARS ENTERTAINMENT CORP COM USD0.01				
		Dispositions	-0.16		1.00
		Free Receipt	13,060.16		
S9F4VNSU	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.88% European 317U220N6 07-07-2017				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,961.00
S9F1JNEU	CALL SWPTN USD CHASUS33 3M LIBOR/6M 2.2425 EUROPEAN IRS RTR 2.249 20				
		Acquisitions	2,150,000.00	-13,319.00	
		Dispositions	-2,150,000.00		27,230.49
S9F1JNFU	CALL SWPTN USD CHASUS33 3M LIBOR/6M 2.49265 IRS RTR 2.4925 2 03-20-2017				
		Acquisitions	896,000.00	-24,579.44	
		Dispositions	-896,000.00		13,415.59
C13123X102	CALLON PETE CO DEL COM				
		Acquisitions	4,843.00	-64,137.22	
		Dispositions	-5,140.00		62,280.90
C132011107	CAMBREX CORP COM				
		Acquisitions	566.00	-29,793.66	
		Dispositions	-3,711.00		212,385.48
C13322HAD8	CAMELOT U.S. ACQUISITION 1 CO. NEW TERM LOAN SENIOR SECURED 10-03-2023				
		Acquisitions	350,000.00	-354,687.50	
		Dispositions	-877.19		877.19
		Free Delivery	-349,122.81		
C135086106	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC				
		Acquisitions	91.00	-1,163.24	
		Dispositions	-91.00		1,562.74
SBZ4DM81	CARDINAL HLTH INC 3.079% DUE 06-15-2024				
		Acquisitions	365,000.00	-365,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14161TAA0	CARDTRONICS INC & 5.5% DUE 05-01-2025	Dispositions	-365,000.00		368,832.50
		Acquisitions	305,000.00	-305,000.00	
		Dispositions	-305,000.00		308,812.50
S5922961	CARL ZEISS MEDITEC NPV	Acquisitions	1,235.00	-64,185.55	
		Dispositions	-110.00		5,636.46
S3121522	CARNIVAL PLC ORD USD1.66	Acquisitions	4,502.00	-310,050.04	
		Dispositions	-401.00		27,215.65
C144577103	CARRIZO OIL & GAS INC COM	Acquisitions	307.00	-8,215.94	
		Dispositions	-1,294.00		30,262.56
C14574XAD6	CARROLS RESTAURANT 8% DUE 05-01-2022	Acquisitions	25,000.00	-26,708.25	
		Dispositions	-50,000.00		53,630.00
		Free Receipt	225,000.00		
C14575E105	CARS COM INC COM	Dispositions	-11,633.33		312,530.54
		Free Receipt	11,633.33		
C14987RAA6	CB ESCROW CORP 8% DUE 10-15-2025	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		125,625.00
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	279.00	-24,674.61	
		Dispositions	-887.00		78,546.79
C1248EPBZ5	CCO HLDGS LLC / 4% DUE 03-01-2023	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,500.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	293,000.00	-293,000.00	
		Dispositions	-106,000.00		106,000.00
S2840970	CCR SA COM NPV	Acquisitions	16,200.00	-88,759.30	
		Dispositions	-1,400.00		8,421.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C14987KAA1	CD&R WTRWKS MERGER 6.125% DUE 08-15-2025	Acquisitions	55,000.00	-55,000.00	
		Dispositions	-55,000.00		56,443.75
SBF47XV3	CDN NAT RES LTD 3.85% DUE 06-01-2027	Acquisitions	660,000.00	-657,993.60	
		Dispositions	-660,000.00		674,831.35
S2180632	CDN NATL RAILWAYS COM NPV	Acquisitions	3,160.00	-247,504.00	
		Dispositions	-690.00		56,596.76
S2171573	CDN NATURAL RESOURCES COMMON STOCK	Acquisitions	3,300.00	-111,842.49	
		Dispositions	-12,435.00		384,531.67
C150870103	CELANESE CORP DEL COM SER A STK	Acquisitions	386.00	-36,206.32	
		Dispositions	-1,220.00		112,776.39
C151020104	CELGENE CORP COM	Acquisitions	1,269.00	-169,875.24	
		Dispositions	-3,342.00		404,674.40
C15135B101	CENTENE CORP DEL COM	Acquisitions	159.00	-11,426.50	
		Dispositions	-7,590.00		655,025.52
C156504AF9	CENTURY CMNTYS INC 5.875% DUE 07-15-2025	Acquisitions	205,000.00	-205,000.00	
		Dispositions	-205,000.00		205,250.00
C15911NAA3	CHANGE HEALTHCARE 5.75% DUE 03-01-2025	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,750.00
C159864107	CHARLES RIV LABORATORIES INTL INC COM	Acquisitions	2,834.00	-291,857.80	
		Dispositions	-6,100.00		675,935.55
C161175AY0	CHARTER 4.908% DUE 07-23-2025	Dispositions	-388,000.00		411,403.92
		Free Receipt	388,000.00		
C16119P108	CHARTER COMMUNICATIONS INC NEW CL A CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	761.00	-237,403.28	
		Dispositions	-1,075.00		397,016.42
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01				
		Acquisitions	731.00	-80,397.42	
		Dispositions	-370.00		41,376.83
C163851AE8	CHEMOURS CO FIXED 5.375% DUE 05-15-2027				
		Acquisitions	330,000.00	-333,028.05	
		Dispositions	-330,000.00		339,675.00
C16412XAC9	CHENIERE CORPUS 5.875% DUE 03-31-2025				
		Dispositions	-280,000.00		298,550.00
		Free Receipt	280,000.00		
SBF01Z68	CHEVRON CORP NEW 2.895% DUE 03-03-2024				
		Acquisitions	830,000.00	-830,000.00	
		Dispositions	-830,000.00		844,873.60
C16961UAA4	CHINOS INTER HLDGS A INC SR PIK TOGGLE NT 144A 7.75 DUE 05-01-2019/11-04-2013				
		Dispositions	-481,237.00		264,636.01
		Free Receipt	13,911.00		
S4061393	CHRISTIAN DIOR SE EUR2				
		Acquisitions	1,275.00	-266,633.47	
		Dispositions	-1,275.00		352,189.68
C12543DAY6	CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023				
		Acquisitions	500,000.00	-502,437.50	
		Dispositions	-175,000.00		180,812.50
C12543DAL4	CHS / CMNTY HLTH 8% DUE 11-15-2019				
		Acquisitions	125,000.00	-112,562.50	
		Dispositions	-550,000.00		506,818.75
SBF3CK63	CIMAREX ENERGY CO 3.9% 05-15-2027				
		Acquisitions	385,000.00	-384,029.80	
		Dispositions	-385,000.00		387,537.15
SBN70HW4	CIMAREX ENERGY CO 4.375% DUE 06-01-2024				
		Acquisitions	505,000.00	-528,305.75	
		Dispositions	-505,000.00		535,234.35
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	33,420.00	-1,092,793.68	
		Dispositions	-35,280.00		1,185,157.71

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	2,100.00	-118,918.76	
		Dispositions	-1,540.00		99,525.81
S0766807	CLOSE BROS GROUP ORD GBP0.25	Acquisitions	3,045.00	-54,172.78	
		Dispositions	-271.00		5,517.38
C18914U100	CLOUDERA INC COM	Acquisitions	83.00	-1,245.00	
		Dispositions	-83.00		1,500.20
S9G2QFKL	CME_IRS CME_SBSIUS BRL P 10.22%/R 1D CDI 04/01/2021 CDILV507299-OF01	Acquisitions	2,478,643.77	0.00	
		Dispositions	-2,478,643.77		37,796.71
S9G2QFKU	CME_IRS CME_SBSIUS BRL P 10.22%/R 1D CDI 04/01/2021 CDILV507299-OF01	Acquisitions	2,478,643.77	0.00	
		Dispositions	-2,478,643.77		0.00
S9G2QFTL	CME_IRS CME_SBSIUS BRL P 1D CDI/R 7.34% 02/01/2019 CDILV507752-OF01	Acquisitions	13,553,575.09	0.00	
		Dispositions	-13,553,575.09		0.00
S9G2QFTU	CME_IRS CME_SBSIUS BRL P 1D CDI/R 7.34% 02/01/2019 CDILV507752-OF01	Acquisitions	13,553,575.09	-2,866.96	
		Dispositions	-13,553,575.09		1,144.67
S9G13AGL	CME_IRS CME_SBSIUS BRL P 1D CDI/R 8.76% 04/01/2021 CDILV507751	Acquisitions	5,483,994.85	-14,586.71	
		Dispositions	-5,483,994.85		0.00
S9G13AGU	CME_IRS CME_SBSIUS BRL P 1D CDI/R 8.76% 04/01/2021 CDILV507751	Acquisitions	5,483,994.85	0.00	
		Dispositions	-5,483,994.85		0.00
S9G2QFHL	CME_IRS CME_SBSIUS BRL P 1D CDI/R 9.24% 02/01/2019 CDILV507298-OF02	Acquisitions	5,669,488.57	0.00	
		Dispositions	-5,669,488.57		0.00
S9G2QFHU	CME_IRS CME_SBSIUS BRL P 1D CDI/R 9.24% 02/01/2019 CDILV507298-OF02	Acquisitions	5,669,488.57	-40,895.97	
		Dispositions	-5,669,488.57		0.00
S9G2QFLL	CME_IRS CME_SBSIUS BRL P 8.76%/R 1D CDI 04/01/2021 CDILV507751-OF01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,483,994.85	0.00	
		Dispositions	-5,483,994.85		0.00
S9G2QFLU	CME_IRS CME_SBSIUS BRL P 8.76%/R 1D CDI 04/01/2021 CDILV507751-OF01				
		Acquisitions	5,483,994.85	-825.16	
		Dispositions	-5,483,994.85		14,586.71
S9FYTTQL	CME_IRS CME_SBSIUS CAD P 3M CDOR/R 1.45% 13/12/2019 SWU00M7H5				
		Acquisitions	13,600,000.00	-106,439.21	
		Dispositions	-13,600,000.00		119,498.98
S9FYTTQU	CME_IRS CME_SBSIUS CAD P 3M CDOR/R 1.45% 13/12/2019 SWU00M7H5				
		Acquisitions	13,600,000.00	0.00	
		Dispositions	-13,600,000.00		0.00
S9F52YUL	CME_IRS CME_SBSIUS MXN P 1M TIIE/R 7.76% 03/12/2026 IRSLV506300-OF03				
		Acquisitions	1,280,000.00	0.00	
		Dispositions	-1,280,000.00		0.00
S9F52YUU	CME_IRS CME_SBSIUS MXN P 1M TIIE/R 7.76% 03/12/2026 IRSLV506300-OF03				
		Acquisitions	1,280,000.00	-1,366.43	
		Dispositions	-1,280,000.00		1,253.45
S9F52YYL	CME_IRS CME_SBSIUS MXN P 1M TIIE/R 7.83% 07/12/2026 IRSLV506318-OF03				
		Acquisitions	460,000.00	0.00	
		Dispositions	-460,000.00		0.00
S9F52YYU	CME_IRS CME_SBSIUS MXN P 1M TIIE/R 7.83% 07/12/2026 IRSLV506318-OF03				
		Acquisitions	460,000.00	-613.24	
		Dispositions	-460,000.00		573.98
S9F1BH2L	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.78% 11/12/2018 IRSLV506280				
		Acquisitions	5,983,000.00	-2,312.77	
		Dispositions	-5,983,000.00		0.00
S9F1BH2U	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.78% 11/12/2018 IRSLV506280				
		Acquisitions	5,983,000.00	0.00	
		Dispositions	-5,983,000.00		0.00
S9F1CP3L	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.84% 12/12/2018 IRSLV506286				
		Acquisitions	7,550,000.00	-2,502.43	
		Dispositions	-7,550,000.00		0.00
S9F1CP3U	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.84% 12/12/2018 IRSLV506286				
		Acquisitions	7,550,000.00	0.00	
		Dispositions	-7,550,000.00		0.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F1FPKL	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.84% 13/12/2018 IRSLV506299	Acquisitions	5,030,000.00	-1,647.11	
		Dispositions	-5,030,000.00		0.00
S9F1FPKU	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 6.84% 13/12/2018 IRSLV506299	Acquisitions	5,030,000.00	0.00	
		Dispositions	-5,030,000.00		0.00
S9F1VA3L	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 7.03% 17/12/2018 IRSLV506317	Acquisitions	1,840,000.00	-303.99	
		Dispositions	-1,840,000.00		0.00
S9F1VA3U	CME_IRS CME_SBSIUS MXN P 28D TIIE/R 7.03% 17/12/2018 IRSLV506317	Acquisitions	1,840,000.00	0.00	
		Dispositions	-1,840,000.00		0.00
S9F52N0L	CME_IRS CME_SBSIUS MXN P 6.84%/R 1M TIIE 13/12/2018 IRSLV506299-OF03	Acquisitions	5,030,000.00	0.00	
		Dispositions	-5,030,000.00		0.00
S9F52N0U	CME_IRS CME_SBSIUS MXN P 6.84%/R 1M TIIE 13/12/2018 IRSLV506299-OF03	Acquisitions	5,030,000.00	-1,659.02	
		Dispositions	-5,030,000.00		1,647.11
S9F52N2L	CME_IRS CME_SBSIUS MXN P 7.03%/R 1M TIIE 17/12/2018 IRSLV506317-OF03	Acquisitions	1,840,000.00	0.00	
		Dispositions	-1,840,000.00		0.00
S9F52N2U	CME_IRS CME_SBSIUS MXN P 7.03%/R 1M TIIE 17/12/2018 IRSLV506317-OF03	Acquisitions	1,840,000.00	-308.47	
		Dispositions	-1,840,000.00		303.99
S9F1BH6L	CME_IRS CME_SBSIUS MXN P 7.7%/R 28D TIIE 01/12/2026 IRSLV506279	Acquisitions	1,511,000.00	-1,146.44	
		Dispositions	-1,511,000.00		0.00
S9F1BH6U	CME_IRS CME_SBSIUS MXN P 7.7%/R 28D TIIE 01/12/2026 IRSLV506279	Acquisitions	1,511,000.00	0.00	
		Dispositions	-1,511,000.00		0.00
S9F1CP7L	CME_IRS CME_SBSIUS MXN P 7.76%/R 28D TIIE 02/12/2026 IRSLV506287	Acquisitions	1,920,000.00	-1,894.95	
		Dispositions	-1,920,000.00		0.00
S9F1CP7U	CME_IRS CME_SBSIUS MXN P 7.76%/R 28D TIIE 02/12/2026 IRSLV506287				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,920,000.00	0.00	
		Dispositions	-1,920,000.00		0.00
S9F1FPEL	CME_IRS CME_SBSIUS MXN P 7.76%/R 28D TIIE 03/12/2026 IRSLV506300				
		Acquisitions	1,280,000.00	-1,253.45	
		Dispositions	-1,280,000.00		0.00
S9F1FPEU	CME_IRS CME_SBSIUS MXN P 7.76%/R 28D TIIE 03/12/2026 IRSLV506300				
		Acquisitions	1,280,000.00	0.00	
		Dispositions	-1,280,000.00		0.00
S9F1VA6L	CME_IRS CME_SBSIUS MXN P 7.83%/R 28D TIIE 07/12/2026 IRSLV506318				
		Acquisitions	460,000.00	-568.73	
		Dispositions	-460,000.00		0.00
S9F1VA6U	CME_IRS CME_SBSIUS MXN P 7.83%/R 28D TIIE 07/12/2026 IRSLV506318				
		Acquisitions	460,000.00	0.00	
		Dispositions	-460,000.00		0.00
S9F5ATLL	CME_IRS CME_SBSIUS USD P 1.98%/R 3M LIBOR 04/07/2022 IRSLV506961-OF01				
		Acquisitions	625,000.00	-4,820.08	
		Dispositions	-625,000.00		4,388.16
S9F5ATLU	CME_IRS CME_SBSIUS USD P 1.98%/R 3M LIBOR 04/07/2022 IRSLV506961-OF01				
		Acquisitions	625,000.00	0.00	
		Dispositions	-625,000.00		0.00
S9G2QFSL	CME_IRS CME_SBSIUS USD P 1.98%/R 3M LIBOR 04/07/2022 IRSLV506961-OF03				
		Acquisitions	625,000.00	0.00	
		Dispositions	-625,000.00		0.00
S9G2QFSU	CME_IRS CME_SBSIUS USD P 1.98%/R 3M LIBOR 04/07/2022 IRSLV506961-OF03				
		Acquisitions	625,000.00	-3,000.00	
		Dispositions	-625,000.00		2,682.75
S9FYTTPL	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75				
		Acquisitions	10,500,000.00	-25,600.05	
		Dispositions	-10,800,000.00		84,086.64
S9FYTTPU	CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75				
		Acquisitions	10,800,000.00	0.00	
		Dispositions	-10,500,000.00		0.00
S9FYV87L	CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 06/15/2027 IRSLV507308-OF01				
		Acquisitions	880,000.00	-5,613.70	
		Dispositions	-880,000.00		8,297.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9FYV87U	CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 06/15/2027 IRSLV507308-OF01	Acquisitions	880,000.00	0.00	
		Dispositions	-880,000.00		0.00
S9FZBZXL	CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 06/15/2027 IRSLV507308-OF02	Acquisitions	880,000.00	-1,301.11	
		Dispositions	-880,000.00		4,528.48
S9FZBZXU	CME_IRS CME_SBSIUS USD P 2.21%/R 3M LIBOR 06/15/2027 IRSLV507308-OF02	Acquisitions	880,000.00	0.00	
		Dispositions	-880,000.00		0.00
S9F5ATTL	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF01	Acquisitions	353,000.00	-6,102.29	
		Dispositions	-353,000.00		6,261.09
S9F5ATTU	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF01	Acquisitions	353,000.00	0.00	
		Dispositions	-353,000.00		0.00
S9FYV83L	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF05	Acquisitions	445,000.00	-10,877.00	
		Dispositions	-445,000.00		12,203.87
S9FYV83U	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF05	Acquisitions	445,000.00	0.00	
		Dispositions	-445,000.00		0.00
S9F41XDL	CME_IRS CME_SBSIUS USD P 2.4%/R 3M LIBOR 02/21/2027 SWU00LAP5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		0.00
S9F41XDU	CME_IRS CME_SBSIUS USD P 2.4%/R 3M LIBOR 02/21/2027 SWU00LAP5	Acquisitions	3,400,000.00	-29,115.70	
		Dispositions	-3,400,000.00		5,441.54
S9FZWTXL	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 09/28/2047 IRSLV507736	Acquisitions	90,000.00	0.00	
		Dispositions	-90,000.00		0.00
S9FZWTXU	CME_IRS CME_SBSIUS USD P 2.5%/R 3M LIBOR 09/28/2047 IRSLV507736	Acquisitions	90,000.00	0.00	
		Dispositions	-90,000.00		3,497.04
S9F4D73L	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 03/13/2027 IRSLV506669-OF01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,107,000.00	-42,659.49	
		Dispositions	-1,107,000.00		18,554.57
S9F4D73U	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 03/13/2027 IRSLV506669-OF01	Acquisitions	1,107,000.00	0.00	
		Dispositions	-1,107,000.00		0.00
S9F4D74L	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 03/13/2027 IRSLV506669-OF02	Acquisitions	123,000.00	-4,739.96	
		Dispositions	-123,000.00		2,061.62
S9F4D74U	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 03/13/2027 IRSLV506669-OF02	Acquisitions	123,000.00	0.00	
		Dispositions	-123,000.00		0.00
S9D8CSVL	CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286	Acquisitions	261,000.00	-20,187.48	
		Dispositions	67,000.00		0.00
S9D8CSVU	CME_IRS CME_SBSIUS USD P 2.95%/R 3M LIBOR 06/15/2045 IRSLV503286	Acquisitions	-67,000.00	0.00	
		Dispositions	-261,000.00		0.00
S9F4PHSL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.98% 04/07/2022 IRSLV506961	Acquisitions	1,250,000.00	-2,682.75	
		Dispositions	-1,250,000.00		0.00
S9F4PHSU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 1.98% 04/07/2022 IRSLV506961	Acquisitions	1,250,000.00	0.00	
		Dispositions	-1,250,000.00		4,820.08
S9F1VA8L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.13% 11/21/2026 IRSLV506157-OF01	Acquisitions	890,000.00	-31,422.66	
		Dispositions	-890,000.00		30,693.10
S9F1VA8U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.13% 11/21/2026 IRSLV506157-OF01	Acquisitions	890,000.00	0.00	
		Dispositions	-890,000.00		0.00
S9F7RJVL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 06/15/2027 IRSLV507308	Acquisitions	1,760,000.00	0.00	
		Dispositions	-1,760,000.00		0.00
S9F7RJVU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.21% 06/15/2027 IRSLV507308	Acquisitions	1,760,000.00	0.00	
		Dispositions	-1,760,000.00		6,914.81

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9F1VA4L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.24% 11/22/2026 IRSLV506169-OF01	Acquisitions	300,000.00	-7,808.93	
		Dispositions	-300,000.00		7,574.16
S9F1VA4U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.24% 11/22/2026 IRSLV506169-OF01	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9FYKN5L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960-OF3	Acquisitions	353,000.00	0.00	
		Dispositions	-1,070,000.00		0.00
S9FYKN5U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960-OF3	Acquisitions	1,070,000.00	0.00	
		Dispositions	-353,000.00		6,102.29
S9F4PHRL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960	Acquisitions	1,070,000.00	0.00	
		Dispositions	-1,070,000.00		0.00
S9F4PHRU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960	Acquisitions	1,070,000.00	0.00	
		Dispositions	-1,070,000.00		6,503.32
S9F34XML	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00L0R2	Acquisitions	6,800,000.00	-20,280.01	
		Dispositions	-6,800,000.00		29,115.69
S9F34XMU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00L0R2	Acquisitions	6,800,000.00	0.00	
		Dispositions	-6,800,000.00		0.00
S9F1AMQL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.45% 12/19/2026 SWU00KKA9	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		0.00
S9F1AMQU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.45% 12/19/2026 SWU00KKA9	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		30,216.86
S9G2QFUL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.5% 09/28/2047 IRSLV507736-OF01	Acquisitions	90,000.00	-3,497.04	
		Dispositions	-90,000.00		4,000.00
S9G2QFUU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.5% 09/28/2047 IRSLV507736-OF01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	90,000.00	0.00	
		Dispositions	-90,000.00		0.00
S9F1GS2L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.52% 11/22/2046 IRSLV506170-OF01				
		Acquisitions	120,000.00	-5,297.69	
		Dispositions	-120,000.00		6,254.93
S9F1GS2U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.52% 11/22/2046 IRSLV506170-OF01				
		Acquisitions	120,000.00	0.00	
		Dispositions	-120,000.00		0.00
S9F3R34L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.59% 13 MAR 2027 IRSLV506669				
		Acquisitions	1,230,000.00	0.00	
		Dispositions	-1,230,000.00		0.00
S9F3R34U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.59% 13 MAR 2027 IRSLV506669				
		Acquisitions	1,230,000.00	0.00	
		Dispositions	-1,230,000.00		26,783.28
S9F6VC9L	CME_ZCS CME_SBSIUS BRL P 11.28%/R 1D BZDIO 04/01/2021 CDILV507201-OF01				
		Acquisitions	2,236,912.51	0.00	
		Dispositions	-2,236,912.51		18,615.45
S9F6VC9U	CME_ZCS CME_SBSIUS BRL P 11.28%/R 1D BZDIO 04/01/2021 CDILV507201-OF01				
		Acquisitions	2,236,912.51	0.00	
		Dispositions	-2,236,912.51		7,009.38
S9F5PP8L	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 02/01/2023 CDILV507088				
		Acquisitions	2,595,613.21	0.00	
		Dispositions	-2,595,613.21		0.00
S9F5PP8U	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 02/01/2023 CDILV507088				
		Acquisitions	2,595,613.21	0.00	
		Dispositions	-2,595,613.21		5,474.75
S9F6NX8L	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 11.31% 04/01/2021 CDILV507202				
		Acquisitions	3,732,107.58	0.00	
		Dispositions	-3,732,107.58		0.00
S9F6NX8U	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 11.31% 04/01/2021 CDILV507202				
		Acquisitions	3,732,107.58	0.00	
		Dispositions	-3,732,107.58		25,152.66
S9F7ABJL	CME_ZCS CME_SBSIUS BRL P 1D CDI/R 11.27% 04/01/2021 CDILV507201				
		Acquisitions	2,236,912.51	0.00	
		Dispositions	-2,236,912.51		0.00

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S9F7ABJU	CME_ZCS CME_SBSIUS BRL P 1D CDI/R 11.27% 04/01/2021 CDILV507201	Acquisitions	2,236,912.51	0.00	
		Dispositions	-2,236,912.51		74,698.97
C20048EAV3	CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046	Acquisitions	241,000.00	-241,677.81	
		Dispositions	-929,603.10		929,603.10
C12621E103	CNO FINL GROUP INC COM	Acquisitions	1,600.00	-31,924.37	
		Dispositions	-35,142.00		724,626.53
SBD6F010	COACH INC FIXED 4.125% DUE 07-15-2027	Acquisitions	295,000.00	-294,581.10	
		Dispositions	-295,000.00		295,887.80
C191229AB9	COCA COLA ICECEK A 4.215% DUE 09-19-2024	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,900.00
C194693107	COLLIERS INTL GROUP INC COMMON STOCK	Acquisitions	341.00	-16,958.09	
		Dispositions	-1,964.00		103,893.68
C86183MAF6	COLOGIX HOLDINGS, INC. 3/17 2ND LIEN TL DUE 03-20-2025 BEO	Acquisitions	240,000.00	-240,750.00	
		Dispositions	-240,000.00		241,800.00
C197236102	COLUMBIA BKG SYS INC COM	Acquisitions	3,498.00	-140,628.49	
		Dispositions	-5,860.00		239,864.88
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	8,365.00	-310,719.44	
		Dispositions	-1,840.00		71,656.08
		Free Receipt	8,100.00		
C20341WAD7	COMMUNICATIONS 8.25% DUE 10-15-2023	Acquisitions	490,000.00	-503,006.00	
		Dispositions	-180,000.00		190,800.00
C20341UAD1	COMMUNICATIONS SALES & LEASING INC (CSL CAPITAL LLC) JAN 2017 TERM LN	Dispositions	-3,778.02		3,778.02
		Free Receipt	503,737.50		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C205768AP9	COMSTOCK RES INC 12.25% 03-15-2020	Acquisitions	560,000.00	-582,683.50	
		Dispositions	-165,000.00		163,762.50
SBFB5M35	CONCHO RES INC 3.75% DUE 10-01-2027	Acquisitions	410,000.00	-408,507.60	
		Dispositions	-410,000.00		412,107.40
C206787103	CONDUENT INC COM	Dispositions	-5,920.00		100,430.61
		Free Receipt	5,920.00		
SBDDWHX5	CONSTELLATION 3.7% DUE 12-06-2026	Acquisitions	75,000.00	-74,214.75	
		Dispositions	-375,000.00		382,428.75
SBDGKT52	CONSTELLATION BRANDS INC 2.7% 05-09-2022	Acquisitions	275,000.00	-274,400.50	
		Dispositions	-275,000.00		274,414.25
C21036P108	CONSTELLATION BRANDS INC CL A CL A	Acquisitions	625.00	-95,659.53	
		Dispositions	-1,466.00		302,381.12
C210795PZ7	CONTL AIRLINES 2012-A 4.15% 04-11-2024	Acquisitions	579,994.25	-611,915.34	
		Dispositions	-24,806.24		24,806.24
C216648402	COOPER COS INC COM NEW COM NEW	Acquisitions	1,087.00	-265,684.09	
		Dispositions	-1,087.00		258,104.53
C217204106	COPART INC COM	Acquisitions	4,176.00	-221,890.41	
		Dispositions	-4,358.00		169,590.49
		Free Receipt	10,742.00		
C219350105	CORNING INC COM	Acquisitions	6,122.00	-188,921.58	
		Dispositions	-7,400.00		214,780.07
C22160N109	COSTAR GROUP INC COM	Acquisitions	268.00	-61,368.49	
		Dispositions	-3,045.00		776,577.15

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C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	1,068.00	-182,705.51	
		Dispositions	-1,087.00		175,737.46
SBDFVGP5	COSTCO WHSL CORP 2.75% DUE 05-18-2024	Acquisitions	805,000.00	-801,747.80	
		Dispositions	-805,000.00		805,088.55
SBYTBWY9	COVESTRO AG NPV	Acquisitions	1,910.00	-148,284.77	
		Dispositions	-118.00		9,277.45
C22304LAA8	COVEY PK ENERGY 7.5% DUE 05-15-2025	Acquisitions	480,000.00	-486,975.00	
		Dispositions	-480,000.00		502,327.50
C22535WAD9	CR AGRICOLE S A 3.25% DUE 10-04-2024	Acquisitions	350,000.00	-348,719.00	
		Dispositions	-350,000.00		350,218.75
C22535WAB3	CR AGRICOLE S A 4.125% DUE 01-10-2027	Acquisitions	369,000.00	-367,147.62	
		Dispositions	-369,000.00		359,513.78
S2232878	CREDICORP LTD COM STK	Acquisitions	1,091.00	-183,898.59	
		Dispositions	-188.00		39,129.92
C22822V101	CROWN CASTLE INTL CORP NEW COM	Acquisitions	3,956.00	-386,725.04	
		Dispositions	-340.00		33,689.82
C64072TAA3	CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO	Acquisitions	550,000.00	-657,675.75	
		Dispositions	-90,000.00		104,537.50
S6191997	CSPC PHARMACEUTICAL GROUP LTD HKD0.10	Acquisitions	76,000.00	-96,431.64	
		Dispositions	-6,000.00		9,452.94
C12650T104	CSRA INC COM	Acquisitions	1,015.00	-30,143.80	
		Dispositions	-7,082.00		222,336.30
C23283PAH7	CYRUSONE LP / 5.375% DUE 03-15-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,750.00
S6250724	DAIKIN INDUSTRIES NPV				
		Acquisitions	1,100.00	-121,151.63	
		Dispositions	-2,300.00		219,132.29
S6251363	DAIWA HOUSE INDS NPV				
		Acquisitions	1,000.00	-28,585.07	
		Dispositions	-6,300.00		181,996.04
S0963318	DECHRA PHARMA ORD GBP0.01				
		Acquisitions	2,741.00	-67,718.36	
		Dispositions	-244.00		6,864.72
C24702NAU4	DELL INTERNATIONAL L.L.C. TERM LOAN DUE 09-07-2023 BEO				
		Dispositions	-324,187.50		324,997.97
		Free Receipt	324,187.50		
C24702NAL4	DELL INTERNATIONAL LLC TERM LOAN B DUE 09-07-2023 BEO				
		Acquisitions	0.00	0.00	
		Dispositions	-812.50		812.50
		Free Delivery	-324,187.50		
S4617859	DEUTSCHE POST AG NPV(REGD)				
		Acquisitions	2,600.00	-82,147.89	
		Dispositions	-8,700.00		325,908.73
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	17,838.00	-298,215.94	
		Dispositions	-17,838.00		323,619.03
C252131107	DEXCOM INC COM				
		Acquisitions	5,448.00	-335,852.24	
		Dispositions	-193.00		14,023.53
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	654.00	-65,757.00	
		Dispositions	-1,982.00		202,596.32
SB8844B8	DISH DBS CORP 4.625 DUE 07-15-2017				
		Acquisitions	100,000.00	-100,625.00	
		Dispositions	-100,000.00		100,000.00
C25470XAY1	DISH DBS CORP 7.75% DUE 07-01-2026				
		Acquisitions	230,000.00	-249,721.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		61,781.50
SB07SFG7	DOMINOS PIZZA ENT NPV	Acquisitions	702.00	-34,089.79	
		Dispositions	-1,791.00		73,143.55
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,332.00	-648,820.78	
		Dispositions	-226.00		42,212.77
SBYXMTT2	DOWNER EDI LTD RIGHTS 11//04/2017	Dispositions	-5,142.00		0.00
		Free Receipt	5,142.00		
SBDRX8V9	DOWNER EDI LTD NPV - INSTO ENT ISS DOWXX	Acquisitions	5,143.00	-23,388.23	
		Free Delivery	-5,143.00		
S6465573	DOWNER EDI LTD NPV	Acquisitions	12,856.00	-58,139.10	
		Dispositions	-17,999.00		84,335.45
		Free Receipt	5,143.00		
SB1WT5G2	DSV DKK1	Acquisitions	3,400.00	-221,372.60	
		Dispositions	-2,050.00		102,337.82
S6283452	DUBAI ISLAMIC BK AED1	Acquisitions	13,243.00	-20,527.66	
		Dispositions	-89,430.00		139,249.32
SB0R80X9	DUFY AG CHF5 (REGD)	Acquisitions	713.00	-103,988.30	
		Dispositions	-63.00		10,039.97
C6JU999H21	DUMMYLINE PREFERRED STOCK HOLDCO PREFERRED STOCK	Free Delivery	-2,388.00		
		Free Receipt	2,622.79		
C26483E100	DUN & BRADSTREET CORP DEL NEW COM	Acquisitions	179.00	-19,610.43	
		Dispositions	-1,154.00		124,420.62
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	3,300.00	-302,283.15	
		Dispositions	-0.40		29.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	893.40		
C269246BR4	E TRADE FINL CORP 5.3% DUE 12-15-2049	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-50,000.00		50,725.00
C26959XAA1	EAGLE HLDG CO II 7.625% DUE 05-15-2022	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		151,687.50
C27579R104	EAST WEST BANCORP INC COM	Acquisitions	3,643.00	-205,839.01	
		Dispositions	-402.00		22,861.72
SB7KR2P8	EASYJET ORD GBP0.27285714	Acquisitions	3,546.00	-65,262.70	
		Dispositions	-17,215.00		282,326.36
C28470RAF9	ELDORADO RESORTS INC 6.0% 04-01-2025	Acquisitions	140,000.00	-147,700.00	
		Dispositions	-140,000.00		147,550.00
S0241854	ELEMENTIS ORD GBP0.05	Acquisitions	15,720.00	-61,104.29	
		Dispositions	-2,944.00		10,721.61
C532457108	ELI LILLY & CO COM	Acquisitions	900.00	-74,699.11	
		Dispositions	-3,000.00		231,383.35
S5701513	ELISA OYJ NPV	Acquisitions	1,467.00	-62,087.07	
		Dispositions	-131.00		5,732.57
CG30376AB6	EMBRAER OVERSEAS LTD 5.696 DUE 09-16-2023	Acquisitions	76,000.00	-80,028.00	
		Dispositions	-76,000.00		81,415.00
C2925A2SK7	ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 05-19-2017	Acquisitions	500,000.00	-499,335.42	
		Dispositions	-500,000.00		499,335.42
C2925A2SN1	ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 05-22-2017	Acquisitions	250,000.00	-249,679.17	
		Dispositions	-250,000.00		249,679.17

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C2925A2SG6	ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 05-16-2017	Acquisitions	750,000.00	-749,037.50	
		Dispositions	-750,000.00		749,037.50
C2925A2V72	ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 08-07-2017	Acquisitions	500,000.00	-497,676.11	
		Dispositions	-500,000.00		497,676.11
C29250N105	ENBRIDGE INC COM	Acquisitions	232.00	-9,658.16	
		Dispositions	-8,945.00		319,978.00
		Free Receipt	20,418.00		
C292554102	ENCORE CAP GROUP INC COM	Acquisitions	645.00	-22,788.15	
		Dispositions	-2,029.00		73,316.11
S7144569	ENEL SPA EUR1	Acquisitions	76,429.00	-436,506.36	
		Dispositions	-20,799.00		129,706.23
C29285XAC6	ENGILITY CORP 8.875% DUE 09-01-2024	Acquisitions	195,000.00	-203,287.50	
		Free Delivery	-315,000.00		
C26876AUC5	ENI FIN USA INC DISC COML PAPER 4/2 YRS 1&2 CPN 07-12-2017	Acquisitions	750,000.00	-747,491.67	
		Dispositions	-750,000.00		747,491.67
C29366ESF4	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&205-15-2017	Acquisitions	250,000.00	-249,617.36	
		Dispositions	-250,000.00		249,617.36
C29366ET14	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&206-01-2017	Acquisitions	500,000.00	-498,751.39	
		Dispositions	-500,000.00		498,751.39
C26875P101	EOG RESOURCES INC COM	Acquisitions	951.00	-100,805.31	
		Dispositions	-209.00		20,036.66
SBZ11Z12	EPR PPTYS 4.5% DUE 06-01-2027	Acquisitions	315,000.00	-313,087.95	
		Dispositions	-315,000.00		320,813.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26886EAB9	ERP IRON ORE LLC FLTG RT 0% DUE 12-31-2019 BEO	Dispositions	-2,774.90		2,774.90
		Free Receipt	15,844.00		
S5972643	EUROFINS SCIENTIFI EUR0.10	Acquisitions	182.00	-104,570.81	
		Dispositions	-20.00		12,113.25
CB38564108	EURONAV EURONAV S A COM STK	Acquisitions	3,500.00	-23,383.15	
		Dispositions	-3,000.00		23,889.37
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	3,392.00	-279,407.86	
		Dispositions	-547.00		49,966.10
C30050B101	EVOLENT HEALTH INC CL A CL A	Acquisitions	10,185.00	-241,130.66	
		Dispositions	-1,100.00		28,579.75
C30049XAA5	EVOLUTION ESCR 7.5% DUE 03-15-2022	Acquisitions	995,000.00	-1,021,796.15	
		Dispositions	-475,000.00		498,812.50
C30063P105	EXACT SCIENCES CORP COM	Acquisitions	1,061.00	-27,808.02	
		Dispositions	-18,342.00		536,382.59
SBYQ1XT4	EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022	Acquisitions	475,000.00	-476,439.25	
		Dispositions	-475,000.00		479,992.25
C302081104	EXLSERVICE COM INC COM STK	Acquisitions	5,131.00	-246,098.49	
		Dispositions	-1,835.00		94,056.27
C30212P303	EXPEDIA INC DEL COM NEW	Acquisitions	2,719.00	-331,920.46	
		Dispositions	-4,253.00		604,954.21
C30219GAN8	EXPRESS SCRIPTS 3.4% DUE 03-01-2027	Acquisitions	845,000.00	-809,972.65	
		Dispositions	-780,000.00		772,465.20
C30231G102	EXXON MOBIL CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,850.00	-754,881.80	
		Dispositions	-370.00		29,784.31
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	889.00	-140,439.14	
		Dispositions	-1,999.00		271,812.03
S6356934	FANUC CORP NPV	Acquisitions	400.00	-86,961.91	
		Dispositions	-900.00		177,279.49
SBFNWV48	FERGUSON PLC ORD GBP0.108030303	Acquisitions	480.00	-27,901.80	
		Dispositions	-5,256.00		320,479.66
SBD6G507	FERRARI NV COM EUR0.01	Acquisitions	3,137.00	-220,824.46	
		Dispositions	-279.00		31,079.65
SBRJ9BJ2	FEVERTREE DRINKS ORD GBP0.0025	Acquisitions	2,979.00	-53,109.25	
		Dispositions	-265.00		8,485.15
SBYQ0H77	FHLB DISC NT 01-05-2017 0% BDS 05/01/17 USD100	Acquisitions	8,900,000.00	-8,897,940.64	
		Dispositions	-8,900,000.00		8,897,940.64
SBYQ0H88	FHLB DISC NT 01-06-2017 0% BDS 06/01/17 USD100	Acquisitions	500,000.00	-499,881.94	
		Dispositions	-500,000.00		499,881.94
SBDYFS58	FHLB DISC NT 01-11-2017 0% BDS 11/01/17 USD1000	Acquisitions	6,700,000.00	-6,697,993.72	
		Dispositions	-6,700,000.00		6,699,481.87
C313385MM5	FHLB DISC NT 10-03-2017 0% DISC NTS 03/10/2017 USD	Acquisitions	5,000,000.00	-4,998,333.33	
		Dispositions	-5,000,000.00		4,998,333.33
C31572UAF3	FIBRIA OVERSEAS FIXED 5.5% DUE 01-17-2027	Acquisitions	345,000.00	-340,800.75	
		Dispositions	-345,000.00		342,006.25
SBNGN9Z1	FINECOBANK SPA EUR0.33	Acquisitions	13,738.00	-97,877.16	
		Dispositions	-1,222.00		10,656.99

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2339177	FINNING INTL INC COM NPV	Acquisitions	2,644.00	-53,744.17	
		Dispositions	-235.00		5,409.19
C33767DAA3	FIRSTCASH INC 5.375% DUE 06-01-2024	Acquisitions	360,000.00	-365,350.00	
		Dispositions	-360,000.00		377,881.25
C33767D105	FIRSTCASH INC COM	Acquisitions	1,655.00	-79,530.41	
		Dispositions	-4,953.00		263,976.42
SBDGGZV8	FIRSTENERGY CORP 2.85% 07-15-2022	Acquisitions	810,000.00	-808,469.10	
		Dispositions	-810,000.00		811,255.50
C33767E103	FIRSTSERVICE CORP COMMON STOCK	Acquisitions	338.00	-21,076.19	
		Dispositions	-3,409.00		203,185.09
C302491303	FMC CORP COM (NEW)	Acquisitions	2,744.00	-197,301.67	
		Dispositions	-3,059.00		239,203.28
C30251GAW7	FMG RES AUG 2006 5.125% DUE 05-15-2024	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,700.00
SBYPL1T1	FORD MTR CO DEL 4.346% DUE 12-08-2026	Acquisitions	395,000.00	-395,000.00	
		Dispositions	-170,000.00		173,743.40
C35906AAZ1	FRONTIER 11% DUE 09-15-2025	Acquisitions	70,000.00	-54,154.10	
		Dispositions	-555,000.00		535,475.00
S4354350	FUCHS PETROLUB SE	Acquisitions	1,640.00	-78,641.57	
		Dispositions	-146.00		8,581.07
S6356945	FUJITSU Y50	Acquisitions	48,000.00	-295,276.76	
		Dispositions	-44,000.00		285,076.81
SBSVB888	FULLSHARE HOLDINGS HKD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-767,500.00		291,853.91
		Free Receipt	767,500.00		
C999999OA8	FUT CALL APR 17 T-NOTE OPTION 125.0				
		Acquisitions	43.00	-4.30	
		Dispositions	-43.00		26,701.28
C999999OA8	FUT CALL AUG 17 T-NOTE OPTION 1280				
		Acquisitions	21.00	-2.10	
		Dispositions	-21.00		4,233.40
C999999OA8	FUT CALL JUL 17 T-NOTE OPTION 1270				
		Acquisitions	17.00	-1.70	
		Dispositions	-17.00		6,089.23
C999999OA8	FUT CALL JUN 17 T-NOTE OPTION 1280				
		Acquisitions	25.00	-811.00	
		Dispositions	-25.00		8,564.00
C999999OA8	FUT CALL MAR 17 T-NOTE OPTION 1250				
		Acquisitions	43.00	-18,652.54	
		Dispositions	-43.00		17,438.65
C999999OA8	FUT CALL MAY 17 T-NOTE OPTION 1250				
		Acquisitions	49.00	-27.44	
		Dispositions	-49.00		24,084.48
C999599GH0	FUT JUN 17 10 YR T-NOTES				
		Free Delivery	-29.00		
		Free Receipt	84.00		
C999599GH0	FUT JUN 17 10 YR T-NOTES				
		Free Delivery	-84.00		
		Free Receipt	29.00		
C999999OA8	FUT PUT AUG 17 T-NOTE OPTION 1240				
		Acquisitions	21.00	-2.10	
		Dispositions	-21.00		3,905.16
C999999OA8	FUT PUT JUL 17 T-NOTE OPTION 1220				
		Acquisitions	17.00	-1.70	
		Dispositions	-17.00		4,495.48
C999999OA8	FUT PUT JUN 17 T-NOTE OPTION 1240				
		Acquisitions	25.00	-2.50	
		Dispositions	-25.00		4,657.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT MAR 17 T-NOTE OPTION 1205	Acquisitions	43.00	-4.30	
		Dispositions	-43.00		18,740.26
C999999OA8	FUT PUT MAY 17 T-NOTE OPTION 1230	Acquisitions	49.00	-4.90	
		Dispositions	-49.00		29,016.82
S6465874	GALAXY ENTERTAINME NPV	Acquisitions	66,000.00	-372,049.85	
		Dispositions	-6,000.00		39,819.53
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	3,229.00	-119,199.94	
		Dispositions	-3,260.00		112,735.73
C366651107	GARTNER INC COM	Dispositions	-1,114.59		121,624.56
		Free Receipt	1,114.59		
SBYWRSW4	GATX CORP 3.5% 03-15-2028	Acquisitions	1,325,000.00	-1,318,653.25	
		Dispositions	-1,325,000.00		1,319,743.35
C37045XBF2	GEN MTRS FINL CO 4.2% DUE 03-01-2021	Acquisitions	370,000.00	-388,972.20	
		Dispositions	-202,000.00		210,487.19
C369604103	GENERAL ELECTRIC CO	Acquisitions	23,060.00	-630,343.16	
		Dispositions	-25,570.00		697,223.24
C371559105	GENESEE & WYO INC CL A CL A	Acquisitions	4,795.00	-339,405.92	
		Dispositions	-2,240.00		159,599.87
S4595739	GENMAB AS DKK1	Acquisitions	993.00	-205,418.38	
		Dispositions	-645.00		138,588.96
C372319AA1	GENNEIA S A 8.75% DUE 01-20-2022	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		154,687.50
C371901109	GENTEX CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,790.00	-259,113.50	
		Dispositions	-30,404.00		627,020.40
C37247DAB2	GENWORTH FINL INC 6.5% DUE 06-15-2034				
		Acquisitions	20,000.00	-16,400.00	
		Dispositions	-150,000.00		124,968.75
C36162JAB2	GEO GROUP INC NEW 6% DUE 04-15-2026				
		Acquisitions	165,000.00	-171,613.50	
		Dispositions	-40,000.00		39,500.00
C36162J106	GEO GROUP INC(THE) COM USD0.01 NEW				
		Acquisitions	2,200.00	-91,620.98	
		Dispositions	-3,300.00		101,040.16
		Free Receipt	1,100.00		
C377322102	GLAUKOS CORP COM				
		Acquisitions	589.00	-26,393.22	
		Dispositions	-2,991.00		127,630.78
S0925288	GLAXOSMITHKLINE ORD GBP0.25				
		Acquisitions	27,512.00	-540,889.99	
		Dispositions	-27,512.00		559,743.07
SB4T3BW6	GLENCORE PLC ORD USD0.01				
		Acquisitions	185,219.00	-764,564.37	
		Dispositions	-44,541.00		209,645.53
CL44385109	GLOBANT SA USD1.20				
		Acquisitions	8,884.00	-349,851.11	
		Dispositions	-940.00		36,500.76
SBDCFW85	GOLDMAN SACHS 2.35% DUE 11-15-2021				
		Acquisitions	800,000.00	-777,967.60	
		Dispositions	-800,000.00		793,832.00
SBVL8RW0	GOLDMAN SACHS 3.5% DUE 01-23-2025				
		Free Delivery	-850,000.00		
		Free Receipt	850,000.00		
C38143VAA7	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO				
		Acquisitions	30,000.00	-35,250.90	
		Dispositions	-180,000.00		224,604.00
SBF0KZ43	GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG				
		Acquisitions	545,000.00	-545,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-545,000.00		545,168.95
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	205.00	-45,971.87	
		Dispositions	-3,102.00		736,379.13
SBVGCLY7	GOLDMAN SACHS GRP 3.5% BDS 23/01/25 USD2000	Free Delivery	-850,000.00		
		Free Receipt	850,000.00		
C382550BG5	GOODYEAR TIRE & FIXED 4.875% DUE 03-15-2027	Acquisitions	205,000.00	-205,000.00	
		Dispositions	-205,000.00		204,162.50
S2374521	GP FIN SANT MEX SER'B' MXN3.78078	Acquisitions	33,100.00	-59,123.24	
		Dispositions	-33,100.00		55,543.02
C38526M106	GRAND CANYON ED INC COM STK	Acquisitions	5,873.00	-399,658.44	
		Dispositions	-3,700.00		269,863.82
SBDFC7S8	GREAT PLAINS 3.9% DUE 04-01-2027	Acquisitions	485,000.00	-483,147.30	
		Dispositions	-485,000.00		490,456.25
SBYX2RZ4	GRENCORE GROUP ORD GBP0.01(NP-21/12/2016)	Free Delivery	-11,895.00		
		Free Receipt	11,895.00		
S0386410	GRENCORE GROUP ORD GBP0.01	Acquisitions	11,895.00	-22,481.66	
		Dispositions	-29,077.00		72,336.89
SB63QSB3	GREGGS ORD GBP0.02	Acquisitions	4,144.00	-63,699.35	
		Dispositions	-223.00		3,569.75
S2421041	GRUPO FINANCIERO BANORTE S A B DE C V	Acquisitions	49,200.00	-287,911.08	
		Dispositions	-4,400.00		30,397.35
C362393AA8	GTT COMMUNICATIONS 7.875% DUE 12-31-2024	Acquisitions	50,000.00	-53,000.00	
		Dispositions	-50,000.00		53,250.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001	Acquisitions	738.00	-45,553.51	
		Dispositions	-3,241.00		223,886.09
C406216101	HALLIBURTON CO COM	Acquisitions	2,460.00	-132,118.45	
		Dispositions	-2,460.00		105,503.93
C40650VAB6	HALYARD HEALTH INC 6.25% DUE 10-15-2022	Acquisitions	125,000.00	-128,762.50	
		Dispositions	-450,000.00		469,758.25
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	6,680.00	-521,368.22	
		Dispositions	-1,200.00		101,749.15
C421924BT7	HEALTHSOUTH CORP 5.75% DUE 09-15-2025	Acquisitions	250,000.00	-258,250.00	
		Dispositions	-150,000.00		155,812.50
C422806208	HEICO CORP NEW CL A CL A	Acquisitions	419.00	-29,303.90	
		Dispositions	-1,315.50		90,474.95
		Free Receipt	1,083.50		
C422806109	HEICO CORP NEW COM	Dispositions	-2,160.00		173,766.16
		Free Receipt	2,040.00		
C806407102	HENRY SCHEIN INC COMMON STOCK	Dispositions	-465.00		81,258.58
		Free Receipt	1,746.00		
CG4412G101	HERBALIFE LTD COM STK	Acquisitions	1,034.00	-57,970.41	
		Dispositions	-20,158.00		1,354,279.48
		Free Delivery	-2,400.00		
S5253973	HERMES INTL NPV	Acquisitions	139.00	-74,333.13	
		Dispositions	-41.00		21,589.14
C428291108	HEXCEL CORP NEW COM	Acquisitions	579.00	-32,174.46	
		Dispositions	-1,815.00		95,947.01

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42979BAA2	HI RIDGE BRANDS CO 8.875% DUE 03-15-2025	Acquisitions	365,000.00	-365,937.50	
		Dispositions	-245,000.00		237,275.00
SBVZHXQ9	HISCOX ORD GBP0.065 (DI)	Acquisitions	1,849.00	-28,536.79	
		Dispositions	-834.00		13,853.78
S6429126	HITACHI CHEMICAL NPV	Acquisitions	3,300.00	-86,331.03	
		Dispositions	-300.00		8,526.24
C20999HY72	HOLDCO COMMON STOCK	Free Delivery	-372,989.00		
		Free Receipt	409,654.00		
C437076102	HOME DEPOT INC COM	Acquisitions	354.00	-53,063.89	
		Dispositions	-1,089.00		160,839.28
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	7,375.00	-938,512.72	
		Dispositions	-310.00		42,546.51
C44053FAA8	HORIZON PHARMA INC 8.75% DUE 11-01-2024	Acquisitions	95,000.00	-94,762.50	
		Dispositions	-320,000.00		334,400.00
CG4617B105	HORIZON PHARMA INC COMMON STOCK	Acquisitions	27,517.00	-344,608.45	
		Dispositions	-2,301.00		30,643.49
SB3FF8W8	HOSHIZAKI CORP	Acquisitions	800.00	-77,718.76	
		Dispositions	-100.00		9,095.95
S6441506	HOYA CORP NPV	Acquisitions	9,200.00	-464,264.36	
		Dispositions	-2,700.00		143,272.63
C40434L105	HP INC COM	Acquisitions	17,730.00	-313,633.70	
		Dispositions	-2,400.00		42,675.66
C40434J100	HRG GROUP INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,956.00	-586,862.68	
		Dispositions	-100.00		1,512.96
SBDH34W2	HSBC BANK 0% SNR 02/11/2017 DUAL CURR				
		Acquisitions	2,750,000.00	-139,736.24	
		Dispositions	-2,750,000.00		152,522.98
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-105,000.00		110,098.95
C404280BL2	HSBC HLDGS PLC 6% 12-31-2049				
		Acquisitions	335,000.00	-335,000.00	
		Dispositions	-335,000.00		351,182.50
SB05BDX1	HUDBAY MINERALS IN COM NPV				
		Acquisitions	6,717.00	-58,161.65	
		Dispositions	-598.00		4,676.33
SBZ1G175	HUGEL INC KRW500				
		Acquisitions	120.00	-63,166.32	
		Dispositions	-11.00		5,432.95
C44486HS87	HUMANA INC DISC COML PAPER 4/2 YRS 1&2 CPN 05-08-2017				
		Acquisitions	500,000.00	-499,377.78	
		Dispositions	-500,000.00		499,377.78
C44486HSH7	HUMANA INC DISC COML PAPER 4/2 YRS 1&2 CPN 05-17-2017				
		Acquisitions	750,000.00	-749,022.92	
		Dispositions	-750,000.00		749,022.92
S6896838	HYOSUNG KRW5000				
		Acquisitions	309.00	-46,389.80	
		Dispositions	-309.00		38,949.55
C44890MRS3	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS1&2 04-26-2017				
		Acquisitions	500,000.00	-499,494.44	
		Dispositions	-500,000.00		499,494.44
SB0V3XR5	HYUNDAI GLOVIS CO KRW500				
		Acquisitions	2,000.00	-277,398.68	
		Dispositions	-600.00		76,555.05
C44919P508	IAC / INTERACTIVECORP COM PAR \$.001 STK				
		Acquisitions	400.00	-41,617.80	
		Dispositions	-4,480.00		349,087.49

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C450828108	IBERIABANK CORP COM	Acquisitions	2,382.00	-209,298.50	
		Dispositions	-2,382.00		190,757.44
C451102AX5	ICAHN ENTERPRISES 6% DUE 08-01-2020	Acquisitions	739,000.00	-760,607.25	
		Dispositions	-75,000.00		77,497.50
C451102BG1	ICAHN ENTERPRISES 6.25% DUE 02-01-2022	Acquisitions	610,000.00	-613,512.50	
		Dispositions	-75,000.00		76,312.50
		Free Delivery	-535,000.00		
C451102BJ5	ICAHN ENTERPRISES 6.25% DUE 02-01-2022	Dispositions	-535,000.00		558,487.50
		Free Receipt	535,000.00		
C451102BK2	ICAHN ENTERPRISES 6.75% DUE 02-01-2024	Acquisitions	325,000.00	-325,593.75	
		Dispositions	-325,000.00		332,312.50
C45168D104	IDEXX LABS INC COM	Acquisitions	1,064.00	-163,300.78	
		Dispositions	-1,522.00		235,678.06
C452308109	ILL TOOL WKS INC COM	Acquisitions	1,180.00	-163,028.65	
		Dispositions	-100.00		14,193.67
C452327109	ILLUMINA INC COM	Acquisitions	617.00	-101,119.08	
		Dispositions	-522.00		98,272.94
C45245E109	IMAX CORP COM	Acquisitions	385.00	-13,046.17	
		Dispositions	-10,948.00		354,096.05
SB1G1QD8	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	Acquisitions	401,000.00	-266,361.33	
		Dispositions	-331,000.00		223,636.56
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)	Acquisitions	16,759.00	-314,586.15	
		Dispositions	-6,963.00		174,896.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB84XBP2	INFRAESTRUCTURA EN COM MXN10 'CLS II'	Acquisitions	11,900.00	-65,291.47	
		Dispositions	-1,100.00		6,051.85
C45824TAS4	INTELSAT JACKSON 9.5% DUE 09-30-2022	Acquisitions	200,000.00	-222,500.00	
		Dispositions	-200,000.00		236,665.00
C45824TAY1	INTELSAT JACKSON 9.75% DUE 07-15-2025	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,500.00
SBYT1DJ1	INTERMED CAP GRP ORD GBP0.2625	Acquisitions	1,087.00	-14,298.36	
		Dispositions	-666.00		7,620.92
C460690100	INTERPUBLIC GROUP COMPANIES INC COM	Acquisitions	10,800.00	-229,658.16	
		Dispositions	-3,300.00		75,369.39
S3163836	INTERTEK GROUP ORD GBP0.01	Acquisitions	938.00	-53,189.79	
		Dispositions	-268.00		17,768.54
S4076836	INTESA SANPAOLO EUR0.52	Acquisitions	28,897.00	-73,311.45	
		Dispositions	-108,746.00		255,913.43
C46262FAM4	IPAYMENT, INC. TERM LOAN B DUE 04-11-2023 BEO	Acquisitions	235,000.00	-232,650.00	
		Dispositions	-587.50		587.50
		Free Delivery	-234,412.50		
SB037HR3	ITAU UNIBANCO HOLD PRF NPV	Acquisitions	34,400.00	-432,242.54	
		Dispositions	-10,900.00		133,408.40
SBF0S989	ITAUSA RIGHTS 31/03/2017	Dispositions	-1,700.00		1,957.32
		Free Receipt	1,781.00		
S6468152	IZUMI CO LTD NPV	Acquisitions	1,100.00	-63,435.07	
		Dispositions	-100.00		5,167.53

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46640JAP2	J P MORGAN CHASE 2.665 DUE 01-15-2046	Acquisitions	382,000.00	-386,595.94	
		Dispositions	-17,124.31		17,124.31
C46613BAH0	J. CREW GROUP, INC TERM LOAN SENIOR SECURED DUE 03-05-2021 BEO	Dispositions	-12,972.63		12,972.63
		Free Receipt	187,257.04		
C48123V102	J2 GLOBAL INC COM	Acquisitions	2,506.00	-190,401.05	
		Dispositions	-9,190.00		719,573.57
C46647DAB9	JACK OH FIN LLC / 10.25% DUE 11-15-2022	Acquisitions	500,000.00	-543,566.00	
		Dispositions	-400,000.00		427,072.40
CG4474Y214	JANUS HENDERSON GROUP PLC ORD USD1.50	Dispositions	-5,100.44		173,552.06
		Free Receipt	27,181.44		
C46611DAA3	JBS INVTS GMBH 7.75% DUE 10-28-2020	Acquisitions	400,000.00	-386,175.00	
		Dispositions	-200,000.00		206,187.50
C47759DAB1	JO-ANN STORES, INC. TERM LOAN DUE 09-29-2023 BEO	Acquisitions	-300.00	300.00	
		Dispositions	-97,250.00		93,212.50
SBF01Z79	JOHNSON & JOHNSON 2.95% 03-03-2027 REG	Acquisitions	300,000.00	-299,691.00	
		Dispositions	-300,000.00		297,792.00
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	887.00	-104,990.99	
		Dispositions	-2,565.00		315,267.04
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	4,318.00	-399,705.33	
		Dispositions	-10,428.00		934,270.80
SB53P200	JUPITER FUND MGT ORD GBP0.02	Acquisitions	4,507.00	-23,997.11	
		Dispositions	-1,175.00		8,337.09
SBF0YLP8	KAISER FNDTN HOSPS 3.15% DUE 05-01-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	370,000.00	-368,649.50	
		Dispositions	-370,000.00		370,529.10
C483548103	KAMAN CORP COM				
		Acquisitions	54.00	-2,738.96	
		Dispositions	-2,141.00		114,157.67
S6483809	KAO CORP NPV				
		Acquisitions	8,700.00	-492,023.18	
		Dispositions	-8,700.00		517,425.92
C48238T109	KAR AUCTION SVCS INC COM STK				
		Acquisitions	291.00	-12,097.22	
		Dispositions	-3,980.00		178,822.96
S4497749	KBC GROEP NV NPV				
		Acquisitions	2,839.00	-191,556.05	
		Dispositions	-692.00		57,921.33
S6248990	KDDI CORP NPV				
		Acquisitions	30,600.00	-809,345.50	
		Dispositions	-3,700.00		100,540.64
S6490995	KEYENCE CORP NPV				
		Dispositions	-200.00		117,777.50
		Free Receipt	500.00		
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	4,800.00	-179,205.26	
		Dispositions	-1,100.00		42,786.97
SB7W14K7	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042				
		Acquisitions	45,000.00	-44,693.55	
		Dispositions	-45,000.00		45,097.20
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	180,000.00	-192,416.40	
		Dispositions	-180,000.00		193,530.60
SB27WRM3	KINGSOFT CORP LTD USD.0005				
		Acquisitions	37,000.00	-101,552.73	
		Dispositions	-37,000.00		86,302.88
SBB22L96	KION GROUP AG NPV				
		Acquisitions	577.00	-37,607.38	
		Dispositions	-482.00		43,533.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB03MVJ8	KOC HLDG TRY1 (B SHARES)	Acquisitions	20,300.00	-77,434.30	
		Dispositions	-22,800.00		108,473.14
S6496324	KOITO MFG CO LTD NPV	Acquisitions	2,900.00	-158,057.40	
		Dispositions	-300.00		19,724.73
S6194468	KOSE CORPORATION NPV	Acquisitions	1,000.00	-110,624.56	
		Dispositions	-100.00		12,983.08
SBF347Q8	KROGER CO 3.7% 08-01-2027	Acquisitions	230,000.00	-229,864.30	
		Dispositions	-230,000.00		230,713.00
C512807108	LAM RESH CORP COM	Acquisitions	2,600.00	-284,601.55	
		Dispositions	-800.00		137,328.83
C513272AB0	LAMB WESTON HLDGS 4.875% DUE 11-01-2026	Acquisitions	175,000.00	-182,043.75	
		Dispositions	-175,000.00		183,875.00
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	283.00	-9,510.87	
		Dispositions	-8,828.00		403,300.76
S9F2XPHL	LCH_IRS LCH_SBSIUS EUR P 1.0%/R 6M EURIB 20/09/2027 SWU00KWF5	Acquisitions	1,400,000.00	-26,805.73	
		Dispositions	-1,400,000.00		12,294.93
S9F2XPHU	LCH_IRS LCH_SBSIUS EUR P 1.0%/R 6M EURIB 20/09/2027 SWU00KWF5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		0.00
C526057302	LENNAR CORP CL B	Dispositions	-1,800.00		74,293.53
		Free Receipt	118.00		
S4512330	LENZING AG NPV	Acquisitions	421.00	-63,940.87	
		Dispositions	-421.00		54,228.96
SB39Z8G8	LG INNOTEK CO KRW5000				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535.00	-63,794.43	
		Dispositions	-48.00		7,314.39
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	2,451.00	-268,092.63	
		Dispositions	-5,869.00		722,077.23
SBDVJY04	LILLY ELI & CO 2.35% DUE 05-15-2022				
		Acquisitions	925,000.00	-923,603.25	
		Dispositions	-925,000.00		925,786.25
S6518808	LION CORP NPV				
		Acquisitions	2,000.00	-33,561.23	
		Dispositions	-6,000.00		117,415.35
C536797103	LITHIA MTRS INC CL A CL A				
		Acquisitions	679.00	-74,541.89	
		Dispositions	-910.00		92,309.85
C538034109	LIVE NATION ENTERTAINMENT INC				
		Acquisitions	9,694.00	-362,741.98	
		Dispositions	-796.00		31,194.64
C539830109	LOCKHEED MARTIN CORP COM				
		Acquisitions	280.00	-78,310.82	
		Dispositions	-150.00		43,609.56
SB18ZRK2	LOGITECH INTL CHF0.25 (REGD)				
		Acquisitions	1,263.00	-47,426.97	
		Dispositions	-313.00		11,669.60
SBF0YM88	LONZA GROUP AG RIGHTS				
		Dispositions	-4.00		0.00
		Free Delivery	-1,687.00		
		Free Receipt	1,691.00		
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	977.00	-158,086.50	
		Dispositions	-193.00		51,032.99
S2866857	LUNDIN MINING CORP COM NPV				
		Acquisitions	14,960.00	-94,920.88	
		Dispositions	-7,988.00		47,697.62
SB1FRH89	M DIAS BRANCO SA I COM NPV				
		Acquisitions	2,500.00	-41,019.88	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200.00		3,277.64
SB552PC2	MAKEMYTRIP LTD USD0.0005	Acquisitions	1,893.00	-61,624.47	
		Dispositions	-168.00		5,756.00
C571748102	MARSH & MCLENNAN CO'S INC COM	Acquisitions	5,725.00	-443,160.17	
		Dispositions	-160.00		12,866.90
C573284106	MARTIN MARIETTA MATLS INC COM	Acquisitions	909.00	-195,175.08	
		Dispositions	-448.00		95,580.55
C57636Q104	MASTERCARD INC CL A	Acquisitions	160.00	-21,017.58	
		Dispositions	-1,532.00		186,200.01
C57665R106	MATCH GROUP INC COM	Acquisitions	9,080.00	-153,150.33	
		Dispositions	-1,880.00		36,516.07
C577081102	MATTEL INC COM	Acquisitions	32,300.00	-635,295.03	
		Dispositions	-3,700.00		72,446.80
C57772K101	MAXIM INTEGRATED PRODS INC COM	Acquisitions	1,000.00	-48,273.28	
		Dispositions	-530.00		23,674.23
C577933104	MAXIMUS INC COM	Acquisitions	733.00	-45,359.77	
		Dispositions	-6,182.00		382,529.66
C57776J100	MAXLINEAR INC COMMON STOCK	Acquisitions	13,654.00	-346,615.57	
		Dispositions	-2,715.00		69,846.04
C55264U108	MB FINL INC NEW COM	Acquisitions	5,085.00	-220,365.50	
		Dispositions	-3,670.00		159,022.80
S6372480	MEDIATEK INC TWD10	Acquisitions	34,000.00	-335,363.63	
		Dispositions	-2,000.00		18,362.68

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C58463J304	MEDICAL PPTYS TR INC COM REIT	Acquisitions	12,119.00	-154,274.31	
		Dispositions	-9,260.00		123,673.09
SBYPBTY2	MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027	Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		377,893.65
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	9,455.00	-732,741.87	
		Dispositions	-1,000.00		84,396.85
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	295.00	-19,117.55	
		Dispositions	-6,935.00		401,833.07
SBZ6STL6	METRO BANK PLC ORD GBP0.000001	Acquisitions	1,439.00	-68,144.06	
		Dispositions	-128.00		5,621.23
C592688105	METTLER-TOLEDO INTL INC COM	Acquisitions	14.00	-6,886.33	
		Dispositions	-1,307.00		711,727.63
SB1G0VM9	MEXICO(UNITED MEXICAN STATES) 4.5% UDI IDX 04/12/2025 MXV100	Acquisitions	10,220.00	-336,588.37	
		Dispositions	-10,220.00		341,972.16
C55303XAD7	MGM GROWTH PPTYS 4.5% DUE 01-15-2028	Acquisitions	250,000.00	-251,187.50	
		Dispositions	-250,000.00		250,375.00
C552953101	MGM RESORTS INTERNATIONAL COM	Acquisitions	6,290.00	-178,072.19	
		Dispositions	-9,155.00		300,300.50
C59408Q106	MICHAELS COS INC COM	Acquisitions	20,002.00	-428,610.58	
		Dispositions	-3,500.00		74,557.61
S4588364	MICHELIN (CGDE) EUR2	Acquisitions	4,071.00	-496,236.79	
		Dispositions	-291.00		41,637.49
S2A7BB0U	MICRO FOCUS INTERNATIONAL (DUMMY ASSET CODE)				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,549.00		10,204.26
		Free Receipt	4,549.00		
C594918104	MICROSOFT CORP COM				
		Acquisitions	2,582.00	-165,598.89	
		Dispositions	-12,599.00		867,443.60
C596278101	MIDDLEBY CORP COM				
		Acquisitions	1,268.00	-166,308.31	
		Dispositions	-1,859.00		244,458.05
S6642406	MINEBEA MITSUMI INC				
		Acquisitions	4,000.00	-54,001.50	
		Dispositions	-400.00		6,754.51
C603374AD1	MINERVA LUXEMBOURG 6.5% DUE 09-20-2026				
		Acquisitions	345,000.00	-342,806.25	
		Dispositions	-345,000.00		345,251.10
S6595179	MISUMI GROUP INC NPV				
		Acquisitions	1,000.00	-23,058.45	
		Dispositions	-300.00		7,993.62
S6597045	MITSUBISHI ELEC CP NPV				
		Acquisitions	21,000.00	-303,129.52	
		Dispositions	-21,000.00		286,179.96
S6335171	MITSUBISHI UFJ FIN NPV				
		Acquisitions	45,700.00	-302,748.87	
		Dispositions	-26,500.00		168,842.41
S6597346	MITSUMI MINING & SM NPV				
		Acquisitions	18,817.00	-52,442.38	
		Dispositions	-2,000.00		10,582.88
S4742494	MOL HUNGARIAN OIL HUF1000				
		Acquisitions	1,590.00	-113,883.42	
		Dispositions	-1,241.00		101,808.34
		Free Delivery	-6,549.00		
C60920VSH6	MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 1&2 05-17-2017				
		Acquisitions	750,000.00	-749,125.00	
		Dispositions	-750,000.00		749,125.00
C60920VTN2	MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 1&2 06-22-2017				
		Acquisitions	750,000.00	-748,104.17	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-750,000.00		748,104.17
C60937P106	MONGODB INC CL A CL A	Acquisitions	4.00	-96.00	
		Dispositions	-4.00		124.27
C6116M2TS8	MONSANTO CO DISC COMML PAPER 06-26-2017	Acquisitions	850,000.00	-846,847.92	
		Dispositions	-850,000.00		846,847.92
C6116M2SN0	MONSANTO CO NEW DISC COML PAPER 4/2 YRS 1&2 CPN 05-22-2017	Acquisitions	500,000.00	-499,272.22	
		Dispositions	-500,000.00		499,272.22
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	4,436.00	-254,882.61	
		Dispositions	-5,418.00		242,996.15
C615369105	MOODYS CORP COM	Acquisitions	6,100.00	-648,567.05	
		Dispositions	-570.00		71,941.17
SBF00KS2	MOODY'S CORPORATION 2.75% 12-15-2021	Acquisitions	200,000.00	-199,382.00	
		Dispositions	-200,000.00		199,896.00
C61762V606	MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUM PFD STK SER K 5.85%	Acquisitions	13,300.00	-335,150.00	
		Dispositions	-13,300.00		349,125.00
SBDFC186	MPLX LP FIXED 4.125% DUE 03-01-2027	Acquisitions	360,000.00	-359,402.40	
		Dispositions	-360,000.00		362,444.40
C55342UAG9	MPT OPER 5.25% DUE 08-01-2026	Acquisitions	75,000.00	-71,250.00	
		Dispositions	-550,000.00		560,209.00
C55342UAH7	MPT OPER FIXED 5% DUE 10-15-2027	Acquisitions	575,000.00	-579,365.00	
		Dispositions	-75,000.00		77,000.00
C553573106	MSG NETWORK INC CL A CL A	Acquisitions	9,400.00	-174,280.12	
		Dispositions	-2,500.00		53,412.78

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB09DHL9	MTU AERO ENGINES A NPV (REGD)	Acquisitions	1,010.00	-142,397.77	
		Dispositions	-202.00		29,907.97
C62539BAA3	MULTI-COLOR CORP 4.875% DUE 11-01-2025	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		151,687.50
S6687571	NABTESCO CORP NPV	Acquisitions	2,200.00	-60,393.56	
		Dispositions	-200.00		7,544.78
C636518102	NATIONAL INSTRS CORP COM	Acquisitions	8,829.00	-323,693.47	
		Dispositions	-14,990.00		592,120.83
C637071101	NATIONAL OILWELL VARCO COM STK	Acquisitions	16,815.00	-538,308.61	
		Dispositions	-1,600.00		57,830.74
C63530QAH2	NATL CINEMEDIA LLC 5.75% DUE 08-15-2026	Acquisitions	550,000.00	-504,546.88	
		Dispositions	-325,000.00		308,343.75
C78442FEH7	NAVIENT CORP FIXED 8.45% DUE 06-15-2018	Acquisitions	100,000.00	-106,375.00	
		Dispositions	-100,000.00		106,625.00
C63937YAC5	NAVISTAR, INC. TERM LOAN B DUE 08-07-2020 BEO	Dispositions	-1,712.84		1,712.84
		Free Receipt	338,287.16		
C64110L106	NETFLIX INC COM STK	Acquisitions	6,029.00	-917,758.53	
		Dispositions	-1,458.00		255,824.44
SBF2S426	NETMARBLE GAMES CO KRW100	Acquisitions	715.00	-100,317.95	
		Dispositions	-43.00		5,639.32
C64976L109	NEW YORK REIT INC COM	Acquisitions	91,264.00	-906,652.43	
		Dispositions	-91,264.00		682,038.05
C65336K103	NEXSTAR MEDIA GROUP INC CL A CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,237.00	-772,181.77	
		Dispositions	-400.00		23,873.44
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	810.00	-103,611.49	
		Dispositions	-330.00		46,964.51
S6641146	NICHIAS CORP NPV				
		Acquisitions	6,000.00	-58,088.08	
		Dispositions	-1,000.00		12,294.69
SB1DN466	NIHON M&A CENTER I NPV				
		Acquisitions	1,000.00	-29,811.66	
		Dispositions	-200.00		9,608.13
C654106103	NIKE INC CL B				
		Acquisitions	3,608.00	-205,119.46	
		Dispositions	-9,816.00		509,549.43
S6639550	NINTENDO CO LTD NPV				
		Acquisitions	1,400.00	-499,115.37	
		Dispositions	-100.00		33,951.51
C65475JS40	NISOURCE FIN CORP DISC COML PAPER 4/2 YRS 1&2 CPN 05-04-2017				
		Acquisitions	500,000.00	-499,437.50	
		Dispositions	-500,000.00		499,437.50
C655044AD7	NOBLE ENERGY INC 8.25% DUE 03-01-2019				
		Acquisitions	331,000.00	-362,921.64	
		Dispositions	-331,000.00		363,252.64
C65504LAP2	NOBLE HLDG INTL 7.75% DUE 01-15-2024				
		Acquisitions	190,000.00	-186,219.00	
		Dispositions	-190,000.00		175,275.00
C654902AC9	NOKIA CORP 6.625% DUE 05-15-2039				
		Acquisitions	315,000.00	-349,696.95	
		Dispositions	-50,000.00		54,665.00
C654902AE5	NOKIA CORP FIXED 4.375% DUE 06-12-2027				
		Acquisitions	175,000.00	-174,284.25	
		Dispositions	-175,000.00		179,156.25
SB07G378	NOKIAN RENKAAT OYJ NPV				
		Acquisitions	1,491.00	-62,915.92	
		Dispositions	-133.00		5,873.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6390921	NOMURA RESEARCH INSTITUTE NPV	Acquisitions	2,700.00	-102,741.70	
		Dispositions	-200.00		7,856.85
SBZ7NY82	NOVARTIS CAP CORP 3.1% DUE 05-17-2027	Acquisitions	375,000.00	-371,658.75	
		Dispositions	-375,000.00		383,692.50
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'	Acquisitions	13,354.00	-592,572.04	
		Dispositions	-1,188.00		58,051.60
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	215.00	-12,282.26	
		Dispositions	-678.00		38,370.75
C67066G104	NVIDIA CORP COM	Acquisitions	598.00	-69,060.07	
		Dispositions	-3,390.00		537,749.30
C67072V103	NXSTAGE MED INC COM STK	Acquisitions	5,525.00	-124,792.74	
		Dispositions	-5,525.00		160,049.99
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	147.00	-40,247.66	
		Dispositions	-1,865.00		357,122.69
C679580100	OLD DOMINION FGHT LINE INC COM	Acquisitions	366.00	-30,965.79	
		Dispositions	-9,047.00		894,800.71
CG67506108	OM ASSET MGT PLC COM GBP0.001	Acquisitions	1,043.00	-15,704.75	
		Dispositions	-3,261.00		48,294.16
C68268TRC6	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 04-12-2017	Acquisitions	750,000.00	-749,562.50	
		Dispositions	-750,000.00		749,562.50
C68268TRH5	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 04-17-2017	Acquisitions	500,000.00	-499,625.00	
		Dispositions	-500,000.00		499,625.00
C68268TS27	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 05-02-2017				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-499,687.50	
		Dispositions	-500,000.00		499,687.50
C68268TS19	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 05-01-2017				
		Acquisitions	250,000.00	-249,750.00	
		Dispositions	-250,000.00		249,750.00
C68268TSJ0	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 05-18-2017				
		Acquisitions	500,000.00	-499,562.50	
		Dispositions	-500,000.00		499,562.50
C68268TSN1	ONEOK PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 05-22-2017				
		Acquisitions	500,000.00	-499,416.67	
		Dispositions	-500,000.00		499,416.67
S2260824	OPEN TEXT CO COM NPV				
		Dispositions	-11,600.00		379,352.39
		Free Receipt	5,800.00		
C683797AC8	OPPENHEIMER HLDGS 6.75% DUE 07-01-2022				
		Acquisitions	500,000.00	-500,250.00	
		Dispositions	-225,000.00		226,500.00
		Free Delivery	-275,000.00		
C683797AD6	OPPENHEIMER HLDGS 6.75% DUE 07-01-2022				
		Dispositions	-275,000.00		280,000.00
		Free Receipt	275,000.00		
C68389X105	ORACLE CORP COM				
		Acquisitions	33,945.00	-1,481,707.16	
		Dispositions	-12,275.00		540,545.40
S5176177	ORANGE EUR4				
		Acquisitions	6,100.00	-87,980.92	
		Dispositions	-20,200.00		332,467.78
S6661144	ORIX CORP NPV				
		Acquisitions	31,500.00	-485,216.47	
		Dispositions	-33,500.00		508,288.28
S7339451	ORPEA EUR1.25				
		Acquisitions	1,075.00	-125,647.77	
		Dispositions	-772.00		62,721.47
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC				
		Acquisitions	80,000.00	-80,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-80,000.00		80,000.00
S9BYVBLU	OTC DER CASH COLL REC FROM BNP PARIBAS SECURITIES CORPORATION	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9AZUZ5U	OTC DERICASH COLL RECEI FROM CITIBANK	Acquisitions	664,000.00	-664,000.00	
		Dispositions	-692,000.00		692,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
C691497309	OXFORD INDS INC COM	Acquisitions	1,070.00	-65,223.67	
		Dispositions	-2,270.00		120,212.44
S6397825	OZ MINERALS LTD COMSTK	Acquisitions	7,549.00	-57,165.45	
		Dispositions	-7,549.00		36,083.00
C695263103	PACWEST BANCORP DEL COM	Acquisitions	4,038.00	-185,491.22	
		Dispositions	-3,450.00		183,174.91
C698354107	PANDORA MEDIA INC	Acquisitions	762.00	-8,657.86	
		Dispositions	-13,766.00		127,918.30
SBF1GF40	PARKER-HANNIFIN 3.25% DUE 03-01-2027	Acquisitions	400,000.00	-399,624.00	
		Dispositions	-400,000.00		406,592.00
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	2,221.00	-346,012.42	
		Dispositions	-168.00		25,853.74
C701877102	PARSLEY ENERGY INC CL A CL A	Acquisitions	5,585.00	-152,484.43	
		Dispositions	-2,740.00		75,068.38

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	Acquisitions	95.00	-61,723.93	
		Dispositions	-255.00		131,832.91
C704326107	PAYCHEX INC COM	Acquisitions	460.00	-28,620.00	
		Dispositions	-570.00		32,766.72
C70457LAA2	PEABODY SECS FIN 6% DUE 03-31-2022	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		61,125.00
C713448108	PEPSICO INC COM	Acquisitions	2,980.00	-318,232.91	
		Dispositions	-500.00		58,115.55
SBYNCHF4	PETROBRAS GLOBAL 6.125% DUE 01-17-2022	Acquisitions	307,000.00	-307,000.00	
		Dispositions	-297,000.00		320,376.45
SBYNCHH6	PETROBRAS GLOBAL 7.375% DUE 01-17-2027	Acquisitions	731,000.00	-809,075.45	
		Dispositions	-85,000.00		92,623.20
S2684532	PETROL BRASILEIROS PRF NPV	Acquisitions	86,300.00	-397,193.73	
		Dispositions	-86,300.00		319,329.12
CP7807HAV7	PETROLEOS DE 0% DUE 10-27-2020	Acquisitions	300,000.00	-223,125.00	
		Dispositions	-187,500.00		155,250.00
		Free Delivery	-112,500.00		
S6A6VKJU	PETROLEOS DE 8.5% 27/10/202 0	Dispositions	-112,500.00		95,625.00
		Free Receipt	112,500.00		
C718549AF5	PHILLIPS 66 3.75% DUE 03-01-2028	Acquisitions	665,000.00	-664,407.37	
SBDZ4H95	PHILLIPS 66 3.75% DUE 03-01-2028	Acquisitions	195,000.00	-194,259.00	
		Dispositions	-195,000.00		194,756.25
SB01FLR7	PING AN INSURANCE GROUP 'H' CNY1				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	48,500.00	-271,013.23	
		Dispositions	-46,500.00		393,503.63
C72348P104	PINNACLE FOODS INC DEL COM				
		Acquisitions	5,902.00	-332,067.62	
		Dispositions	-3,536.00		219,093.72
C700677AP2	PK OH INDS INC OH 6.625% DUE 04-15-2027				
		Acquisitions	300,000.00	-305,737.50	
		Free Delivery	-300,000.00		
SB5N4QN8	POLA ORBIS HLDG IN NPV				
		Acquisitions	1,400.00	-45,178.69	
		Dispositions	-1,700.00		48,551.83
		Free Receipt	3,300.00		
C69354N106	PRA GROUP INC COM				
		Acquisitions	592.00	-21,167.65	
		Dispositions	-4,455.00		164,774.94
C74346Y103	PROS HLDGS INC COM				
		Acquisitions	4,965.00	-136,660.46	
		Dispositions	-4,855.00		124,884.42
SB1Z4ST8	PROVIDENT FINANCIAL GROUP				
		Acquisitions	3,007.00	-111,271.73	
		Dispositions	-3,007.00		66,390.84
SB736PF3	PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT)				
		Acquisitions	38,900.00	-79,235.59	
		Dispositions	-3,500.00		8,119.31
S9F4VQCU	PUT SWPTN USD GSCMUS33 6M 2.48%/3MLIBOR European 317U221N5 07-07-2017				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		7,854.00
C14574XAE4	PVPTL CARROLS RESTAURANT GROUP INC 8.0% 05-01-2022				
		Acquisitions	225,000.00	-239,650.00	
		Free Delivery	-225,000.00		
C38113YAC3	PVPTL GOLDEN NUGGET INC NEW 8.75% 10-01-2025				
		Acquisitions	750,000.00	-750,000.00	
		Dispositions	-75,000.00		76,218.75
C40053DAB9	PVPTL GRUPO CEMENTOS DE CHIHUAHUA S A B 5.25% 06-23-2024				
		Acquisitions	200,000.00	-200,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		204,250.00
C88160RAE1	PVPTL TESLA INC 5.3% 8-15-2025	Acquisitions	1,425,000.00	-1,425,000.00	
		Dispositions	-1,425,000.00		1,411,006.25
C90015WAE3	PVPTL TURKIYE VAKIFLAR BANKASI 8% 11-01-2027	Dispositions	-200,000.00		209,750.00
		Free Receipt	200,000.00		
C68245XAE9	PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025	Acquisitions	750,000.00	-750,000.00	
		Dispositions	-300,000.00		303,375.00
C019736AE7	PVTPL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		125,625.00
C02154VAB7	PVTPL ALTICE S A SR 7.625% DUE 02-15-2025/02-04-2015 BEO	Acquisitions	1,075,000.00	-1,114,347.75	
		Dispositions	-125,000.00		137,968.75
C00165CAC8	PVTPL AMC ENTMT HLDGS INC 6.125% DUE 05-15-2027 BEO	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,000.00
C03674XAG1	PVTPL ANTERO RES CORP SR NT 5.0% 144A 03-01-2025	Acquisitions	235,000.00	-235,000.00	
		Dispositions	-235,000.00		225,306.25
C04364VAA1	PVTPL ASCENT RES UTICA HLDGS LLC / ARU FIN CORP 10.0% 04-01-2022	Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		118,450.00
C05351LAJ6	PVTPL AVANTI COMMUNICATIONS GROUP PLC 144A 12.0% 10-01-2023 BEO	Free Delivery	-207,004.00		
		Free Receipt	771,998.00		
C073685AD1	PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		130,325.00
C08949LAA8	PVTPL BIG RIV STL LLC/BRS FIN CORP 7.25% 09-01-2025	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		266,125.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05578MAA0	PVTPL BMC SOFTWARE FIN INC 8.125% 07-15-2021	Acquisitions	675,000.00	-681,923.50	
		Dispositions	-1,100,000.00		1,088,050.00
C103186AA0	PVTPL BOXER PARENT CO INC SR CONTINGENT CASH PAY 9.0% 10-15-2019	Acquisitions	450,000.00	-420,343.75	
		Dispositions	-550,000.00		550,687.50
C13323AAA8	PVTPL CAMELOT FIN S A SR NT 144A 7.875% DUE 10-15-2024/10-03-2016 BEO	Acquisitions	75,000.00	-78,600.00	
		Dispositions	-375,000.00		407,422.50
C16412XAB1	PVTPL CHENIERE CORPUS CHRISTI HLDGS 5.875% 03-31-2025	Acquisitions	280,000.00	-280,000.00	
		Free Delivery	-280,000.00		
SBYPL2J8	PVTPL CHENIERE CORPUS CHRISTI HLDGS 5.875% 03-31-2025	Acquisitions	200,000.00	-200,750.00	
C165167CT2	PVTPL CHESAPEAKE ENERGY CORP 144A 8.0% DUE 01-15-2025	Acquisitions	90,000.00	-88,669.80	
		Dispositions	-90,000.00		87,300.00
C33850BAE7	PVTPL CMO FLAGSTAR MTG TR 2017-1 MTG PASS THRU CTF CL 1-A-5 144A 03-25-2047	Acquisitions	441,000.00	-450,440.16	
		Dispositions	-25,781.97		25,781.97
C46646BAE8	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO	Acquisitions	247,072.07	-253,017.24	
		Dispositions	-114,999.11		114,999.11
C46648CAE4	PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047	Acquisitions	401,000.00	-409,959.84	
		Dispositions	-42,400.38		42,400.38
C19533PAB6	PVTPL COLOMBIA TELECOMUNICACIONES S A ESP 8.5 DUE 12-29-2049/03-30-2020 BEO	Acquisitions	170,000.00	-171,275.00	
		Dispositions	-520,000.00		502,175.00
C20030NCF6	PVTPL COMCAST CORP NEW NT 4.049% 11-01-2052	Dispositions	-641.74		641.74
		Free Receipt	165,641.74		
C20341WAE5	PVTPL COMMUNICATIONS SALES & LEASING INC 7.125% 12-15-2024	Acquisitions	265,000.00	-267,062.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-265,000.00		270,300.00
C210383AG0	PVTPL CONSTELLUM N V 5.875% 02-15-2026	Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		293,987.50
C210383AF2	PVTPL CONSTELLUM N V SR NT 144A 6.625% DUE 03-01-2025/03-01-2020 BEO	Acquisitions	740,000.00	-762,050.00	
		Dispositions	-250,000.00		250,937.50
C21925AAE5	PVTPL CORNERSTONE CHEMICAL CO BNDS 6.75% DUE 08-15-2024	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		160,000.00
C22113AAA3	PVTPL COSAN LTD 5.95% DUE 09-20-2020 BEO	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		205,880.00
C228701AF5	PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.625% 10-15-2025	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,975.00
C126307AQ0	PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027	Acquisitions	250,000.00	-250,825.00	
		Dispositions	-125,000.00		129,918.25
C12595DAA5	PVTPL CSVC ACQUISITION CORP 7.75% DUE 06-15-2025 BEO	Acquisitions	500,000.00	-503,187.50	
		Dispositions	-500,000.00		478,125.00
C126659AA9	PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO	Acquisitions	252,348.95	-329,291.70	
		Dispositions	-18,871.14		18,871.14
C23062PAE1	PVTPL CUMBERLAND FARMS INC SR NT 144A 6.75% DUE 05-01-2025/04-21-2017 BEO	Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		66,625.00
C126650BS8	PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032	Acquisitions	68,599.69	-84,744.63	
		Dispositions	-7,968.85		7,968.85
C256603AC5	PVTPL DOLE FOOD CO INC 7.25% 06-15-2025	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		350,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C27003BAA3	PVTPL EAGLE II ACQUISITION CO LLC SR NT 6.0% DUE 04-01-2025 BEO	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,750.00
C29108QAU6	PVTPL EMERSON PK CLO LTD SR 13-1A CL A-1A-R FLTG DUE 07-15-2025	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-50,137.99		50,137.99
C29260FAE0	PVTPL ENDEAVOR ENERGY RES L P/EER FIN 5.75% DUE 01-30-2028	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		161,800.00
C29260FAD2	PVTPL ENDEAVOR ENERGY RESOURCE 5.5% DUE 01-30-2026/12-07-2017 BEO	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		162,000.00
C268787AF5	PVTPL EP ENERGY LLC/EVEREST ACQUISITION 144A 8.0% 15/02/2025	Acquisitions	725,000.00	-632,799.20	
		Dispositions	-170,000.00		139,400.00
C29605YAA1	PVTPL ESAL GMBH 6.25 02-05-2023	Acquisitions	100,000.00	-84,250.00	
		Dispositions	-100,000.00		90,250.00
C30227MAA3	PVTPL EXTRACTION OIL & GAS INC 7.375% 05-15-2024	Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		65,162.50
C335934AK1	PVTPL FIRST QUANTUM MINERALS LTD 7.25% DUE 04-01-2023	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,250.00
C33936YAA3	PVTPL FLEX ACQUISITION CO INC SR 6.875% DUE 01-15-2025	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		101,500.00
C402635AM8	PVTPL GULFPORT ENERGY CORP 6.375% 01-15-2026	Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		185,925.00
C431475AB8	PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025	Acquisitions	510,000.00	-515,531.25	
		Dispositions	-185,000.00		191,850.00
C432891AG4	PVTPL HILTON WORLDWIDE FIN LLC 4.625% DUE 04-01-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		434,250.00
C443628AG7	PVTPL HUBBAY MINERALS INC 7.625% DUE 01-15-2025 BEO				
		Acquisitions	190,000.00	-194,000.00	
		Dispositions	-190,000.00		201,812.50
C443628AF9	PVTPL HUBBAY MINERALS INC HUBBAY MINERALS 7.25% DUE 01-15-2023 BEO				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		61,500.00
C45827AAA1	PVTPL INTELSAT CONNECT FIN S A SR NT 144A 12.5% DUE 04-01-2022/12-22-2016 BEO				
		Acquisitions	354,000.00	-265,925.50	
		Dispositions	-100,000.00		89,750.00
		Free Receipt	131,000.00		
C46115HBB2	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO				
		Acquisitions	795,000.00	-793,298.70	
		Dispositions	-60,000.00		60,094.20
C466253AA9	PVTPL J2 CLOUD LLC/GLOBAL INC 6.0% 07-15-2025				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		152,062.50
C469815AH7	PVTPL JACOBS ENTMT INC SR SECD NT 7.875% 02-01-2024				
		Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		51,000.00
C48244LAC2	PVTPL KCA DEUTAG UK FIN PLC 9.875% DUE 04-01-2022 BEO				
		Acquisitions	345,000.00	-341,213.10	
		Dispositions	-345,000.00		354,487.50
C496902AP2	PVTPL KINROSS GOLD CORP 4.5% 07-15-2027				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		298,875.00
C500605AH3	PVTPL KOPPERS INC PA 6.0% DUE 02-15-2025 BEO				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		224,400.00
C505742AG1	PVTPL LADDER CAP FIN HLDGS LLLP 5.25% DUE 10-01-2025 BEO				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		274,250.00
C58502BAA4	PVTPL MEDNAX INC SR 144A 5.25% DUE 12-01-2023/12-08-2015 BEO				
		Acquisitions	50,000.00	-51,875.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-425,000.00		437,750.00
SBD352L7	PVTPL MICHAEL KORS USA INC 4.0% 11-01-2024	Acquisitions	150,000.00	-149,262.00	
		Dispositions	-150,000.00		150,468.00
C63934EAT5	PVTPL NAVISTAR INTL CORP NEW 6.625%11-01-2025	Acquisitions	405,000.00	-405,000.00	
		Dispositions	-405,000.00		410,062.50
C655844BU1	PVTPL NORFOLK SOUTHN CORP NT 4.05% 08-15-2052	Dispositions	-670.92		670.92
		Free Receipt	253,670.92		
C70014LAA8	PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	Acquisitions	325,000.00	-325,000.00	
		Dispositions	-325,000.00		337,187.50
C70457LAB0	PVTPL PEABODY SECS FIN CORP 144A 6.375 DUE 03-31-2025/02-15-2017 BEO	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		61,125.00
C71642QAB3	PVTPL PETRA DIAMONDS US TREAS PLC SR SE CD 7.25% 05-01-2022	Acquisitions	200,000.00	-199,986.00	
		Dispositions	-200,000.00		204,000.01
C716768AC0	PVTPL PETSMART INC 5.875% DUE 06-01-2025	Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		90,900.00
C716768AD8	PVTPL PETSMART INC SR NT 8.875% DUE 06-01-2025 BEO	Acquisitions	135,000.00	-135,000.00	
		Dispositions	-135,000.00		132,975.00
C72147KAE8	PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027	Acquisitions	325,000.00	-325,000.00	
SBF0KZ32	PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		103,375.00
C727610AN7	PVTPL PLASTIPAK HLDGS INC BNDS 6.25% DUE 10-15-2025	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		203,000.00
C75508EAA6	PVTPL RAYONIER A M PRODS INC SR NT 144A 5.5% DUE 06-01-2024/05-22-2014 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-45,500.00	
		Dispositions	-650,000.00		634,959.50
C767744AA3	PVTPL RITCHIE BROS AUCTIONEERS INC 144A 5.375% DUE 01-15-2025				
		Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		158,100.00
C81663AAE5	PVTPL SEMGROUP CORP SR NT 7.25% DUE 03-15-2026 BEO				
		Acquisitions	330,000.00	-325,478.55	
		Dispositions	-330,000.00		337,425.00
C81783QAC9	PVTPL SEVEN GENERATIONS ENERGY LTD SR NT5.375% 09-30-2025				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,812.50
C67054KAA7	PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026				
		Acquisitions	410,000.00	-428,750.00	
		Dispositions	-425,000.00		457,987.50
C82845LAA8	PVTPL SILVERSEA CRUISE FIN LTD GTD SR SECD NT 144A 7.25% DUE 02-01-2025 BEO				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		101,250.00
C82967NBA5	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027				
		Acquisitions	950,000.00	-949,235.00	
		Dispositions	-300,000.00		306,750.00
C83404FAB0	PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM NT CL A-2A 1.55% DUE 03-26-2040				
		Acquisitions	244,000.00	-243,369.26	
		Dispositions	-244,000.00		243,532.93
C83608HAS3	PVTPL SOUND PT CLO III LTD CL A-1R FLTG RT 07-15-2025				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-37,959.77		37,959.77
C84611WAB0	PVTPL SP FINCO LLC SR 6.75% DUE 07-01-2025				
		Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		126,406.25
C89705PAA3	PVTPL TRONOX FINANCE PLC BNDS 5.75% 10-01-2025				
		Acquisitions	155,000.00	-155,875.00	
		Dispositions	-155,000.00		161,975.00
C901109AF5	PVTPL TUTOR PERINI CORP 6.875% DUE 05-01-2025				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		83,400.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C90351DAB3	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	Acquisitions	350,000.00	-354,511.50	
		Dispositions	-120,000.00		125,488.80
C904678AB5	PVTPL UNICREDIT SPA GLOBAL NT 4.625% DUE 04-12-2027 BEO	Acquisitions	135,000.00	-138,859.65	
		Dispositions	-135,000.00		142,102.35
C91739VAA6	PVTPL USIS MERGER SUB INC 6.875% DUE 05-01-2025 BEO	Acquisitions	425,000.00	-428,681.25	
		Dispositions	-425,000.00		439,125.00
C91911KAN2	PVTPL VALEANT PHARMACEUTICALS 5.5% 11-01-2025	Acquisitions	175,000.00	-176,000.00	
		Dispositions	-175,000.00		176,750.00
C91911KAK8	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024	Acquisitions	350,000.00	-356,906.25	
		Dispositions	-150,000.00		157,687.50
C91911KAJ1	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 6.5% DUE 03-15-2022 BEO	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		152,625.00
C92241TAM4	PVTPL VEDANTA RES PLC BD 6.125% DUE 08-09-2024	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		205,000.00
SBF2N6N6	PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025	Dispositions	-200.00		200.00
		Free Receipt	199,200.00		
C92676XAD9	PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		251,875.00
C947075AL1	PVTPL WEATHERFORD INTL LTD 9.875% 02-15-2024	Acquisitions	225,000.00	-227,250.00	
		Free Delivery	-405,000.00		
C95616AAA1	PVTPL WEST STR MERGER SUB INC SR 6.375% DUE 09-01-2025 BEO	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		251,875.00
C98313RAD8	PVTPL WYNN MACAU LTD SR NT 5.5% 10-01-2027				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		277,750.00
C747301AC3	QUAD / GRAPHICS 7% DUE 05-01-2022				
		Acquisitions	145,000.00	-148,060.60	
		Dispositions	-200,000.00		204,412.50
SBF3KVF3	QUALCOMM INC 3.25% DUE 05-20-2027				
		Acquisitions	790,000.00	-787,930.20	
		Dispositions	-790,000.00		796,122.50
C747525103	QUALCOMM INC COM				
		Acquisitions	444.00	-29,677.18	
		Dispositions	-15,625.00		845,900.90
S5228658	RANDSTAD HLDGS NV EUR0.10				
		Acquisitions	4,237.00	-235,889.40	
		Dispositions	-4,237.00		241,919.46
C756109104	REALTY INCOME CORP COM				
		Acquisitions	945.00	-53,548.99	
		Dispositions	-230.00		13,129.08
SB07DRZ5	RECORDATI EUR0.125				
		Acquisitions	939.00	-30,286.82	
		Dispositions	-267.00		11,906.08
C756577102	RED HAT INC COM				
		Acquisitions	386.00	-46,211.04	
		Dispositions	-2,133.00		183,763.00
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Acquisitions	321.00	-159,901.27	
		Dispositions	-1,065.00		395,253.21
S6635677	RENESAS ELECTRONICS CORPORATION NPV				
		Acquisitions	9,600.00	-83,083.97	
		Dispositions	-900.00		9,924.78
C759916109	REPLIGEN CORP COM STK USD0.01				
		Acquisitions	3,655.00	-132,985.75	
		Dispositions	-739.00		28,208.60
S9A6DW2U	REPO COLL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	1,770,000.00	-1,770,000.00	
		Dispositions	-2,790,000.00		2,790,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C76116AAB4	RESOLUTE ENERGY CORP 8.5 05-01-2020	Acquisitions	55,000.00	-56,237.50	
		Dispositions	-705,000.00		715,112.50
C767744105	RITCHIE BROS AUCTIONEERS INC COM	Acquisitions	2,079.00	-55,090.38	
		Dispositions	-3,165.00		97,393.67
S6755821	RMB HLDGS ZAR0.01	Acquisitions	4,129.00	-20,226.98	
		Dispositions	-1,438.00		7,363.58
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV	Acquisitions	1,600.00	-423,914.16	
		Dispositions	-1,100.00		285,726.84
SBYVBMF8	ROCKWELL COLLINS 3.2% DUE 03-15-2024	Acquisitions	210,000.00	-209,395.20	
		Dispositions	-210,000.00		209,678.70
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478	Acquisitions	6,800.00	-350,300.41	
		Dispositions	-600.00		32,048.57
SB09CBL4	ROYAL DUTCH SHELL 'A'SHS EUR0.07	Acquisitions	3,621.00	-93,109.51	
		Dispositions	-25,046.00		644,931.83
C74978Q105	RSP PERMIAN INC COM	Acquisitions	9,823.00	-400,099.20	
		Dispositions	-1,510.00		54,681.70
SBDT88L2	RUBIS EUR1.25(POST SPLIT)	Dispositions	-129.00		8,320.26
		Free Receipt	1,454.00		
S4713100	RUBIS EUR2.50	Acquisitions	14.00	-1,440.14	
		Free Delivery	-727.00		
C781182AB6	RUBY TUESDAY INC SR NT 7.625 05-15-2020	Acquisitions	150,000.00	-145,125.00	
		Dispositions	-700,000.00		717,560.00
C781467AA3	RUMO LUXEMBOURG S 7.375% DUE 02-09-2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		218,060.00
SB1YCHL8	SABESP CIA SANEAME COM NPV				
		Acquisitions	7,700.00	-84,202.23	
		Dispositions	-14,500.00		147,509.79
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	1,830.00	-165,829.87	
		Dispositions	-706.00		59,595.55
SB5VZ053	SALVATORE FERRAGAM SPA				
		Acquisitions	1,932.00	-55,592.84	
		Dispositions	-1,932.00		52,201.37
S5226038	SAMPO PLC SER'A'NPV				
		Acquisitions	8,821.00	-471,236.30	
		Dispositions	-8,821.00		473,582.03
S6771720	SAMSUNG ELECTRONIC KRW5000				
		Acquisitions	257.00	-477,355.10	
		Dispositions	-326.00		672,490.40
C79970YAB1	SANCHEZ ENERGY 7.75 DUE 06-15-2021				
		Acquisitions	245,000.00	-252,175.00	
		Dispositions	-245,000.00		214,375.00
SBYYPN98	SANTANDER UK GROUP 3.571% DUE 01-10-2023				
		Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		521,818.90
S4846288	SAP SE				
		Acquisitions	6,034.00	-572,399.43	
		Dispositions	-2,083.00		222,788.03
S5843329	SARTORIUS AG NON VTG PRF NPV				
		Acquisitions	393.00	-29,668.71	
		Dispositions	-1,105.00		107,372.27
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	262.00	-31,691.42	
		Dispositions	-4,846.00		721,967.27
		Free Receipt	4,584.00		
C80686DTC8	SCHLUMBERGER HLDGS CORP DISC COML PAPER 4/A2 YRS 1&2 CPN 06-12-2017				
		Acquisitions	750,000.00	-748,400.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-750,000.00		748,400.00
C806857108	SCHLUMBERGER LTD COM COM	Acquisitions	52.00	-4,494.85	
		Dispositions	-1,559.00		121,690.97
C80874YAQ3	SCIENTIFIC GAMES 6.625% DUE 05-15-2021	Acquisitions	400,000.00	-415,153.25	
		Dispositions	-825,000.00		796,250.00
C80874YAU4	SCIENTIFIC GAMES FIXED 10% DUE 12-01-2022	Acquisitions	225,000.00	-240,750.00	
		Dispositions	-225,000.00		251,943.75
C80875AAL5	SCIENTIFIC GAMES INTERNATIONAL INC TL B-3 SR SECD 1ST LIEN DUE 10-01-2021 BEO	Acquisitions	274,132.42	-275,882.42	
		Dispositions	-274,132.42		274,132.42
C80874YAR1	SCIENTIFIC GAMES INTL INC 7% BDS 01-01-2022USD2000	Dispositions	-350,000.00		373,125.00
		Free Receipt	350,000.00		
C811054AG0	SCRIPPS E W CO OH 5.125% DUE 05-15-2025	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,937.50
SB4VFQN6	SECRETARIA TESOIRO 6% GTD 15/08/2050 BRL'B'	Acquisitions	335.00	-333,793.07	
		Dispositions	-67.00		68,575.27
SBDZT4M2	SEGRO PLC ORD GBP0.10 (NP-27/03/2017)	Free Delivery	-2,556.00		
		Free Receipt	2,556.00		
SB5ZN1N8	SEGRO PLC ORD GBP0.10	Acquisitions	21,490.00	-132,682.56	
		Dispositions	-1,912.00		13,653.50
C81685LSN6	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 CPN 05-22-2017	Acquisitions	500,000.00	-499,133.33	
		Dispositions	-500,000.00		499,133.33
C81685LSW6	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 CPN 05-30-2017	Acquisitions	500,000.00	-499,006.94	
		Dispositions	-500,000.00		499,006.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C81685LT13	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 CPN 06-01-2017	Acquisitions	500,000.00	-499,006.94	
		Dispositions	-500,000.00		499,006.94
C81685LTD7	SEMPRA ENERGY HLDGS DISC COML PAPER 4/2 YRS 1&2 CPN 06-13-2017	Acquisitions	250,000.00	-249,477.50	
		Dispositions	-250,000.00		249,477.50
C816851109	SEMPRA ENERGY INC COM STK	Acquisitions	5,540.00	-628,853.80	
		Dispositions	-210.00		23,636.95
C817565BT0	SERVICE CORP INTL 7.5% DUE 04-01-2027	Acquisitions	150,000.00	-177,057.50	
		Dispositions	-25,000.00		30,187.50
S6804035	SHIMAMURA CO NPV	Acquisitions	300.00	-42,160.94	
		Dispositions	-700.00		84,283.96
S6804682	SHIONOGI & CO LTD NPV	Acquisitions	1,700.00	-90,113.66	
		Dispositions	-7,700.00		399,817.46
SBZ3T9P6	SIBANYE GOLD LTD NPV (S/R 09/06/2017)	Dispositions	-22,600.00		7,477.76
		Free Delivery	-50,042.00		
		Free Receipt	72,642.00		
SB98XZV9	SIBANYE GOLD LTD NPV	Acquisitions	50,042.00	-43,844.67	
		Dispositions	-106,542.00		158,389.49
S5727973	SIEMENS AG NPV(REGD)	Acquisitions	4,300.00	-618,421.13	
		Dispositions	-8,600.00		1,189,604.86
CP8674JAE9	SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026	Acquisitions	200,000.00	-190,500.00	
		Dispositions	-200,000.00		202,750.00
C82669G104	SIGNATURE BK NY N Y COM	Acquisitions	191.00	-27,451.31	
		Dispositions	-3,859.00		495,757.93

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C827048109	SILGAN HLDGS INC COM	Acquisitions	4,899.00	-181,257.27	
		Dispositions	-4,690.00		239,121.08
		Free Receipt	11,030.00		
C82873LAA3	SIMMONS FOODS INC 5.75% DUE 11-01-2024	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,875.00
S2579230	SINA CORPORATION COM STK USD0.133	Acquisitions	1,018.00	-77,180.50	
		Dispositions	-91.00		10,488.63
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM	Acquisitions	1,843.00	-69,246.81	
		Dispositions	-1,432.00		66,609.43
C83001A102	SIX FLAGS ENTMT CORP NEW COM	Acquisitions	5,363.00	-312,566.57	
		Dispositions	-6,028.00		354,000.56
S6450267	SK HYNIX INC	Acquisitions	2,450.00	-95,934.66	
		Dispositions	-11,160.00		462,309.56
SB1Q3J35	SKF AB SER'B'NPV	Acquisitions	12,077.00	-227,647.16	
		Dispositions	-16,177.00		329,928.27
C832696405	SMUCKER J M CO COM NEW	Acquisitions	2,600.00	-280,605.13	
		Dispositions	-500.00		62,884.58
C832724AB4	SMURFIT CAP FDG 7.5% DUE 11-20-2025	Acquisitions	30,000.00	-35,287.50	
		Dispositions	-110,000.00		133,293.00
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EUR0.001	Acquisitions	4,582.00	-145,067.04	
		Dispositions	-4,300.00		136,354.96
C83304A106	SNAP INC SNAP INC	Acquisitions	2,857.00	-48,569.00	
		Dispositions	-2,857.00		53,357.07

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD8BY92	SNAP ON INC 3.25% DUE 03-01-2027	Acquisitions	750,000.00	-749,295.00	
		Dispositions	-750,000.00		750,697.50
C833034101	SNAP-ON INC COM	Acquisitions	4,735.00	-778,405.39	
		Dispositions	-905.00		147,266.43
S6821506	SONY CORP NPV	Acquisitions	11,900.00	-458,840.98	
		Dispositions	-1,100.00		44,588.56
C840441109	SOUTH ST CORP COM	Acquisitions	6,836.00	-592,916.96	
		Dispositions	-400.00		32,233.37
C84262LSH4	SOUTHERN CO DISC COML PAPER 4/2 YRS 1&2 CPN 05-17-2017	Acquisitions	750,000.00	-749,214.58	
		Dispositions	-750,000.00		749,214.58
C845467AM1	SOUTHWESTN ENERGY FIXED 7.5% DUE 04-01-2026	Acquisitions	370,000.00	-371,287.50	
		Dispositions	-370,000.00		376,575.00
C85208M102	SPROUTS FMRS MKT INC COM	Acquisitions	10,485.00	-252,629.01	
		Dispositions	-10,485.00		224,714.47
S0790873	SSE PLC ORD GBP0.50	Acquisitions	6,400.00	-120,166.48	
		Dispositions	-7,600.00		143,021.31
C855244109	STARBUCKS CORP COM	Acquisitions	8,000.00	-445,608.04	
		Dispositions	-15,545.00		854,865.47
SB292RC1	START TODAY CO LTD NPV	Acquisitions	2,900.00	-62,170.66	
		Dispositions	-300.00		9,669.62
C85571B105	STARWOOD PROPERTY TRUST INC COM REIT	Acquisitions	3,209.00	-70,045.74	
		Dispositions	-6,070.00		136,034.13
S7156832	STRAUMANN HLDG CHF0.10 (REGD)				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	194.00	-124,648.77	
		Dispositions	-205.00		76,091.91
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV				
		Acquisitions	2,800.00	-113,078.40	
		Dispositions	-11,600.00		461,430.95
C867914103	SUN TR BANKS INC COM				
		Acquisitions	200.00	-10,927.94	
		Dispositions	-1,700.00		94,834.13
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'				
		Acquisitions	17,914.00	-571,470.18	
		Dispositions	-1,594.00		53,083.67
C86737RAD1	SUNGARD AVAILABILITY SERVICES CAPITAL, INC TERM LOAN B SEN SEC 09-17-2021				
		Acquisitions	520,000.00	-514,800.00	
		Dispositions	-155,000.00		148,800.00
SB1YBT08	SUNNY OPTICAL TECH HKD0.10				
		Acquisitions	15,000.00	-175,294.25	
		Dispositions	-1,000.00		14,953.91
C86765WRL9	SUNOCO LOGISTICS PRTS OPS L P 4/A2 DISC COML PAPER NTS YRS 1&2 04-20-2017				
		Acquisitions	750,000.00	-749,906.25	
		Dispositions	-750,000.00		749,906.25
C868536301	SUPERVALU INC COM NEW COM NEW				
		Dispositions	-0.42		9.37
		Free Receipt	2,471.42		
S6864329	SURUGA BANK NPV				
		Acquisitions	3,500.00	-85,438.13	
		Dispositions	-300.00		6,382.77
C86964WAB8	SUZANO AUSTRIA 7% DUE 03-16-2047				
		Acquisitions	465,000.00	-473,790.20	
		Dispositions	-275,000.00		281,875.00
S6865504	SUZUKI MOTOR CORP NPV				
		Acquisitions	5,900.00	-228,845.94	
		Dispositions	-500.00		26,743.59
S4846523	SWEDBANK AG SEK20 SER'A'				
		Acquisitions	6,049.00	-152,817.33	
		Dispositions	-30,579.00		770,923.66

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87105L104	SWITCH INC CL A CL A	Acquisitions	94.00	-1,598.00	
		Dispositions	-94.00		2,083.15
SBDD1FC7	SYNCHRONY BK 3% DUE 06-15-2022	Acquisitions	270,000.00	-268,841.70	
		Dispositions	-270,000.00		269,753.40
SBDCBFF1	SYNCHRONY FINL 3.7% DUE 08-04-2026	Acquisitions	200,000.00	-196,013.50	
		Dispositions	-200,000.00		197,914.00
S0988742	SYNTHOMER PLC ORD GBP0.10	Acquisitions	9,474.00	-61,362.48	
		Dispositions	-843.00		5,363.61
S6870100	TAISEI CORP NPV	Acquisitions	1,000.00	-55,955.51	
		Dispositions	-6,000.00		57,836.19
S2113382	TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD	Acquisitions	9,296.00	-342,891.34	
		Dispositions	-32,029.00		1,105,110.69
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	Acquisitions	503.00	-35,009.30	
		Dispositions	-2,380.00		171,763.03
S4874160	TECHNIP NPV	Acquisitions	2,990.00	-215,587.47	
		Free Delivery	-2,990.00		
SBYW2H44	TECHNIPFMC PLC USD1	Dispositions	-5,980.00		166,593.62
		Free Receipt	5,980.00		
SBSM8SQ9	TECHNOPRO HLDGS IN NPV	Acquisitions	2,400.00	-101,081.19	
		Dispositions	-200.00		9,554.88
C87901J105	TEGNA INC COM	Acquisitions	28,700.00	-373,268.13	
		Dispositions	-4,400.00		111,074.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,471.00	-246,095.40	
		Dispositions	-830.00		115,975.40
SBYWMQD6	TELEFONICA FIXED 4.103% DUE 03-08-2027				
		Acquisitions	905,000.00	-905,000.00	
		Dispositions	-905,000.00		928,812.65
S2381093	TELUS CORPORATION COM NPV				
		Dispositions	-8,000.00		283,242.96
		Free Receipt	8,000.00		
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	17,300.00	-480,090.53	
		Dispositions	-11,100.00		345,479.64
C88033GBW9	TENET HEALTHCARE 6.75% DUE 02-01-2020				
		Acquisitions	425,000.00	-436,562.50	
		Dispositions	-425,000.00		441,380.00
C880345AA1	TENNANT CO 5.625% DUE 05-01-2025				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		82,800.00
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	1,054.00	-326,677.85	
		Dispositions	-514.00		179,131.89
C88167AAD3	TEVA 2.8% DUE 07-21-2023				
		Acquisitions	185,000.00	-176,684.25	
		Dispositions	-185,000.00		173,060.10
SBD3GP22	TEVA 2.8% DUE 07-21-2023				
		Dispositions	-870,000.00		833,067.25
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	4,115.00	-333,756.74	
		Dispositions	-530.00		43,291.40
SBDRXBF4	TFI INTERNATIONAL COM NPV				
		Dispositions	-3,800.00		78,169.17
		Free Receipt	15,200.00		
C87248NAE8	THC ESCROW CORP III 7.0% DUE 08-01-2025				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		99,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88355LVF3	THERMO FISHER SCIENTIFIC INC DISC COML PAPER 4/2 YRS 1&2 08-15-2017	Acquisitions	750,000.00	-746,305.83	
		Dispositions	-750,000.00		746,305.83
C887317303	TIME WARNER INC USD0.01	Acquisitions	2,900.00	-270,952.51	
		Dispositions	-3,679.00		363,867.78
S6513126	TOKIO MARINE HOLDINGS INC NPV	Acquisitions	3,300.00	-147,991.54	
		Dispositions	-12,000.00		500,603.16
S6895675	TOKYO ELECTRON NPV	Acquisitions	4,100.00	-417,354.04	
		Dispositions	-4,100.00		564,071.57
C891092108	TORO CO COM	Acquisitions	464.00	-28,824.04	
		Dispositions	-3,505.00		224,195.52
S2897222	TORONTO-DOMINION COM NPV	Acquisitions	3,261.00	-188,954.25	
		Dispositions	-15,213.00		751,781.91
SB15C557	TOTAL EUR2.5	Acquisitions	5,924.00	-303,469.29	
		Dispositions	-6,143.00		303,789.34
CP9406GAA6	TR F/1401 5.25 12-15-2024	Acquisitions	200,000.00	-199,500.00	
		Dispositions	-200,000.00		212,000.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	664.00	-43,277.44	
		Dispositions	-5,718.00		333,108.84
C89355PT81	TRANSCANADA PIPELINES LTD DISC COML PAPER 4/2 YRS 1&2 06-08-2017	Acquisitions	750,000.00	-748,340.63	
		Dispositions	-750,000.00		748,340.63
C893647AW7	TRANSDIGM INC 6% DUE 07-15-2022	Acquisitions	145,000.00	-146,812.50	
		Dispositions	-455,000.00		453,675.00
SBYMJDY7	TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	0.00	0.00	
		Dispositions	-10,000.00		10,000.00
C89400J107	TRANSUNION COM				
		Acquisitions	9,376.00	-358,623.93	
		Dispositions	-1,746.00		77,294.97
S6125286	TREND MICRO INC NPV				
		Acquisitions	1,600.00	-80,881.82	
		Dispositions	-100.00		4,965.60
C896356AE2	TRINIDAD DRILLING 6.625% DUE 02-15-2025				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		61,350.00
C897050AB6	TRONOX FIN LLC 6.375 DUE 08-15-2020				
		Acquisitions	170,000.00	-156,400.00	
		Dispositions	-170,000.00		173,400.00
SBDFFCW6	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027				
		Acquisitions	308,000.00	-308,122.28	
		Dispositions	-308,000.00		308,417.71
C87305RAH2	TTM TECHNOLOGIES 5.625% DUE 10-01-2025				
		Acquisitions	350,000.00	-352,062.50	
		Dispositions	-350,000.00		356,125.00
C899896104	TUPPERWARE BRANDS CORPORATION				
		Acquisitions	5,000.00	-301,110.44	
		Dispositions	-900.00		61,068.20
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	2,268.00	-398,584.48	
		Dispositions	-205.00		34,832.03
C90346E103	U S SILICA HLDGS INC				
		Acquisitions	18,400.00	-646,365.34	
		Dispositions	-800.00		22,649.47
SBRJL176	UBS GROUP CHF0.10 (REGD)				
		Acquisitions	19,991.00	-345,513.37	
		Dispositions	-19,991.00		331,292.66
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	491.00	-143,334.56	
		Dispositions	-2,482.00		643,801.38

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C904311206	UNDER ARMOUR INC CL C COM	Acquisitions	37,880.00	-687,222.56	
		Dispositions	-1,880.00		34,187.94
SB10RZP7	UNILEVER PLC ORD GBP0.031111	Acquisitions	12,281.00	-553,264.47	
		Dispositions	-3,383.00		190,572.86
C912909AM0	UNITED STATES STEEL CORP 6.875% 08-15-2025	Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		111,100.00
SB2PB3T1	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	Acquisitions	2,500,000.00	-3,263,493.69	
		Dispositions	-800,000.00		1,053,550.29
SBF2YLL2	UNITED TECHNOLOGIES CORP 2.8% 05-04-2024	Acquisitions	1,210,000.00	-1,207,483.20	
		Dispositions	-1,210,000.00		1,219,220.20
SBZ0X5S6	UNITEDHEALTH GROUP 3.45% DUE 01-15-2027	Acquisitions	370,000.00	-369,615.20	
		Dispositions	-370,000.00		375,675.80
SBF2JLL7	UNITEDHEALTH GROUP FIXED 2.95% DUE 10-15-2027	Acquisitions	1,235,000.00	-1,224,663.05	
		Dispositions	-1,235,000.00		1,218,092.85
C913483103	UNVL ELECTRS INC COM	Acquisitions	1,092.00	-70,251.28	
		Dispositions	-1,248.00		83,757.05
C90932PAA6	UTD AIRLS 2014-1 4% DUE 10-11-2027	Acquisitions	344,120.65	-362,014.93	
		Dispositions	-17,297.66		17,297.66
C911365BF0	UTD RENTALS N AMER 5.5% DUE 05-15-2027	Acquisitions	65,000.00	-65,893.75	
		Dispositions	-195,000.00		205,725.00
C91879Q109	VAIL RESORTS INC COM	Acquisitions	2,177.00	-359,194.09	
		Dispositions	-504.00		100,994.41
C91913Y100	VALERO ENERGY CORP COM STK NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,400.00	-343,672.33	
		Dispositions	-200.00		13,697.68
C92047W101	VALVOLINE INC COM	Acquisitions	850.00	-18,140.79	
		Dispositions	-3,500.42		78,515.37
		Free Receipt	11,530.42		
C92240MBF4	VECTOR GROUP LTD 6.125% DUE 02-01-2025	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		151,125.00
C92241TAK8	VEDANTA RES PLC 6.375% DUE 07-30-2022	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		206,250.00
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	1,577.00	-88,995.48	
		Dispositions	-9,677.00		550,108.98
C92276F100	VENTAS INC REIT	Acquisitions	520.00	-34,442.72	
		Dispositions	-2,410.00		159,553.99
S4031879	VEOLIA ENVIRONNEME EUR5	Acquisitions	12,303.00	-268,203.19	
		Dispositions	-1,095.00		26,206.87
C92345Y106	VERISK ANALYTICS INC COM STK	Acquisitions	2,498.00	-198,841.36	
		Dispositions	-2,050.00		172,139.54
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,100.00	-176,708.91	
		Dispositions	-241.00		29,832.35
C9255M2RQ7	VIACOM INC CPN 04-24-2017	Acquisitions	1,500,000.00	-1,498,665.27	
		Dispositions	-1,500,000.00		1,498,665.27
C92553P201	VIACOM INC NEW CL B	Acquisitions	15,100.00	-440,342.08	
		Dispositions	-6,700.00		236,840.65
C9255M2RL8	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 04-20-2017	Acquisitions	500,000.00	-499,937.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		499,937.50
C9255M2SB9	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 05-11-2017	Acquisitions	500,000.00	-499,720.14	
		Dispositions	-500,000.00		499,720.14
C9255M2SC7	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 05-12-2017	Acquisitions	500,000.00	-499,677.08	
		Dispositions	-500,000.00		499,677.08
C9255M2SK9	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 05-19-2017	Acquisitions	500,000.00	-499,523.33	
		Dispositions	-500,000.00		499,523.33
C9255M2TS1	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 06-26-2017	Acquisitions	750,000.00	-749,300.00	
		Dispositions	-750,000.00		749,300.00
C92553PBD3	VIACOM INC NEW FLTG RT 5.875% DUE 02-28-2057	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		228,937.50
S0929224	VICTREX ORD GBP0.01	Acquisitions	1,590.00	-42,016.78	
		Dispositions	-370.00		11,372.13
C92660FAK0	VIDEOTRON LTD / 5.125% DUE 04-15-2027	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		127,187.50
SB1XH026	VINCI EUR2.50	Acquisitions	5,745.00	-515,413.00	
		Dispositions	-7,814.00		601,270.21
C928254101	VIRTU FINL INC CL A CL A	Acquisitions	3,781.00	-61,268.08	
		Dispositions	-2,305.00		39,070.04
C92826C839	VISA INC COM CL A STK	Acquisitions	1,300.00	-103,590.40	
		Dispositions	-2,820.00		244,332.70
SBBJPFY1	VONOVIA SE NPV	Acquisitions	10,302.00	-377,940.18	
		Dispositions	-916.00		40,016.65

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929740108	WABTEC CORP COM	Acquisitions	1,072.00	-91,942.72	
		Dispositions	-4,941.00		381,206.61
C930427109	WAGEWORKS INC COM USD0.001	Acquisitions	9,157.00	-620,344.34	
		Dispositions	-865.00		60,396.73
C931142103	WALMART INC COM	Acquisitions	4,100.00	-319,198.31	
		Dispositions	-600.00		43,857.94
S5355437	WASHTEC AG NPV	Acquisitions	386.00	-30,311.43	
		Dispositions	-34.00		2,773.05
C942622200	WATSCO INC COM	Acquisitions	2,524.00	-393,812.37	
		Dispositions	-300.00		44,471.96
SBD4H6T8	WEA FIN LLC 3.15% DUE 04-05-2022	Acquisitions	525,000.00	-524,207.25	
		Dispositions	-525,000.00		526,863.75
CG48833100	WEATHERFORD INTERNATIONAL LTD(IE)USD0.001	Acquisitions	89,120.00	-519,497.19	
		Dispositions	-7,190.00		33,506.68
C92939U106	WEC ENERGY GROUP INC COM	Acquisitions	640.00	-37,614.53	
		Dispositions	-570.00		35,392.48
C94946TAC0	WELLCARE GROUP INC 5.25% DUE 04-01-2025	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-25,000.00		25,812.50
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	10,415.00	-560,686.42	
		Dispositions	-2,375.00		131,443.64
C95058W100	WENDYS CO COM	Acquisitions	4,984.00	-69,015.03	
		Dispositions	-21,591.00		318,529.29
C955306105	WEST PHARMACEUTICAL SVCS INC COM				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,478.00	-625,158.04	
		Dispositions	-775.00		69,319.47
C96208T104	WEX INC COM				
		Acquisitions	3,554.00	-390,853.65	
		Dispositions	-321.00		34,428.37
SB2PDGW1	WH SMITHS PLC - ORD GBP0.27 6/67				
		Acquisitions	2,989.00	-78,462.18	
		Dispositions	-384.00		9,573.88
C963320106	WHIRLPOOL CORP COM				
		Acquisitions	300.00	-50,443.41	
		Dispositions	-2,400.00		397,859.73
C969457100	WILLIAMS CO INC COM				
		Acquisitions	16,050.00	-483,451.64	
		Dispositions	-660.00		20,954.51
SBD20RL8	WILLIS N AMER INC 3.6% DUE 05-15-2024				
		Acquisitions	405,000.00	-404,651.70	
		Dispositions	-405,000.00		412,322.40
C973147AD3	WIND TRE SPA 5% DUE 01-20-2026				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		221,650.00
SBFZCHN7	WIX.COM LTD COM ILS0.01				
		Acquisitions	859.00	-59,497.88	
		Dispositions	-76.00		5,153.90
S5671519	WOLTERS KLUWER EUR0.12				
		Acquisitions	7,626.00	-305,083.09	
		Dispositions	-678.00		31,137.64
SB5N0P84	WOOD GROUP (JOHN) ORD GBP0.0428571				
		Acquisitions	805.00	-8,383.95	
		Dispositions	-40,596.00		397,287.69
SB8KF9B4	WPP PLC ORD GBP0.10				
		Acquisitions	4,550.00	-100,317.50	
		Dispositions	-13,562.00		284,401.19
C98212BAE3	WPX ENERGY INC 5.25% DUE 09-15-2024				
		Acquisitions	220,000.00	-216,700.00	
		Dispositions	-220,000.00		216,700.00

*Generated by Northern Trust from periodic data on 07 Mar 18 C0703

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98212BAD5	WPX ENERGY INC 6% DUE 01-15-2022	Acquisitions	135,000.00	-140,568.75	
		Dispositions	-140,000.00		145,950.00
SBF08417	WYNDHAM WORLDWIDE 4.15% DUE 04-01-2024	Acquisitions	710,000.00	-708,707.80	
		Dispositions	-710,000.00		716,503.60
C983130AX3	WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,750.00
SB07T3T9	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS	Acquisitions	2,703.00	-97,057.65	
		Dispositions	-1,840.00		78,905.83
S6988337	YUHAN CORP KRW5000	Acquisitions	307.00	-65,985.06	
		Dispositions	-27.00		5,273.94
SB92MT10	ZENKOKU HOSHO CO L NPV	Acquisitions	600.00	-23,435.08	
		Dispositions	-200.00		8,123.03

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 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, 2016
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, 2016

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, 2016

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	<p>All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below.</p> <p>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.</p> <p>"Former Centel Union Employees" become participants in the plan on the date on which they become employees.</p> <p>Membership is closed to employees hired on or after August 12, 2005 (including legacy Nextel employees).</p>
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Definitions

Definitions	<p>"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.</p> <p>"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.</p> <p>"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.</p> <p>"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.</p> <p>"Average pre-1994 compensation" means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994.</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, 2016

SCHEDULE SB ATTACHMENTS

“Average final compensation” means the average annual compensation of an employee, during the 60 consecutive months out of the last 120 months in which he was actually working, but no later than December 31, 1999, affording the highest such average.

“Normal retirement date” means the later of (a) the first of the month coinciding with or following the member attaining age 65, (b) his completion of five years of continuous service or, if earlier, the fifth anniversary of the time he became a member, provided he is employed by the company at that time.

“Commencement date” means the date at which a provision of the Plan becomes effective with respect to a specific group of employees.

“New Covered Compensation” means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act for each year during the 35-year period ending with the year the employee attains Social Security Retirement Age (or the year before Social Security Retirement Age if before 1995), assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

“Covered Compensation” means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act prior to the 1977 amendments for each year with respect to which benefits would be calculated for a male employee attaining age 65 assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

“Social security integration level” means, based on the calendar year of retirement or termination, the average of the taxable wage bases under Title II of the Federal Social Security Act for an employee attaining Social Security Retirement Age in that calendar year.

“United transferred employee” means an employee who transferred from United Telecom to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

“GTE transferred employee” means an employee who transferred from GTE Corporation to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

“Former Centel Non-Union Employee” means an employee who was a member of the Centel Retirement Pension Plan prior to January 1, 1994 who was not covered by a collective bargaining agreement.

“Former Centel Union Employee” means an employee who was a member of a collective bargaining unit as described in the Centel Union Plan.

“Centel Career Average Compensation” means average monthly compensation for the period beginning January 1, 1985 and ending on December 31, 1993.

“Centel Average Final Compensation” means average monthly compensation during the 60 consecutive months in which the employee received the greatest amount of Compensation during the 180-month period ending December 31, 1989.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

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> <ul style="list-style-type: none">a. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, orb. he is unfit mentally or physically to perform his duties in a satisfactory manner, orc. his job no longer exists due to any cause and he is not offered other employment by the Company.
Deferred Vested Retirement	Any member whose service is terminated other than by death or retirement and who has completed five years of continuous service is eligible for a deferred vested retirement allowance.
Disability Retirement	A member who has completed ten years of continuous service, who qualifies for a Social Security disability benefit and who is found to be totally and permanently disabled may be retired on a disability retirement allowance.
Preretirement Death	<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> <ul style="list-style-type: none">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; andb. 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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Normal Retirement	<p>A member's annual normal retirement allowance is equal to the greater of (a) or (b) as follows:</p> <ul style="list-style-type: none">(a) <ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus(ii) the product of:<ul style="list-style-type: none">(1) 1.5% of the member's average pre-1990 compensation, and(2) credited service through December 31, 1989.(b) <ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus(ii) the product of:<ul style="list-style-type: none">(1) 1.5% of the member's average pre-1994 compensation, and(2) credited service through December 31, 1993. <p>Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.</p>
Early Retirement	<p>A member's annual early retirement allowance is equal to the greater of (a) or (b) as follows:</p> <ul style="list-style-type: none">(a) <ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus(ii) the product of:<ul style="list-style-type: none">(1) 1.5% of the member's average pre-1990 compensation, and(2) credited service through December 31, 1989.(b) <ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus(ii) the product of:<ul style="list-style-type: none">(1) 1.5% of the member's average pre-1994 compensation, and(2) credited service through December 31, 1993. <p>Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.</p> <p>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.</p>

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

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	<p>A member's deferred vested retirement allowance equals the greater of (a) or (b) as follows:</p> <ul style="list-style-type: none">(a)<ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus(ii) the product of<ul style="list-style-type: none">(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)<ul style="list-style-type: none">(i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus(ii) the product of<ul style="list-style-type: none">(1) 1.5% of the member's average pre-1994 compensation, and(2) credited service through December 31, 1993. <p>Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.</p> <p>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.</p>
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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
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SCHEDULE SB ATTACHMENTS

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, 2016

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 UnitedThe minimum benefit for a non-union member equals:

Transferred Employee on
December 31, 1989

- (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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

SCHEDULE SB ATTACHMENTS

GTE Transferred Employee
on December 31, 1989

The GTE minimum benefit equals the greater of (i) or (ii) as follows:

- (i) 1.35% times average final compensation prior to July 1, 1996 times credited service prior to July 1, 1996, or
- (ii) credited service prior to July 1, 1996 multiplied by the sum of (1) and (2):
 - (1) 1.15% times average final compensation prior to July 1, 1996 and below the Social Security Integration Level plus,
 - (2) 1.45% times such average final compensation above the Social Security Integration Level.

Reductions for early commencement are based on the following schedule if the member's age and service equal at least 76 (provided the member has at least 15 years of credited service):

Age	Reduction
49 or younger	18%
50 – 54	1/4% per month from age 55
55 or older	0%

Reductions for alternate forms of benefits are based on the factors in the US Sprint Communications Company Pension Plan.

Former Centel Non-Union
Employee

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

- (i) 1.7% times Centel Career Average Compensation times credited service on or after January 1, 1985 and prior to January 1, 1994.
- (ii) the sum of (1) and (2) as follows:
 - (1) 1.125% times the portion of Centel Average Final Compensation that is not in excess of \$750, all multiplied by credited service as of December 31, 1984.
 - (2) 1.5% times the portion of Centel Average Final Compensation that exceeds \$750, all multiplied by credited service as of December 31, 1984.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager, service with the Centel Telephone Company of Ohio, or participation in prior Centel plans.

For employees retiring at age 55 or later, these benefits are unreduced for commencement at ages 60 and later and reduced by .3% for each month by which benefit commencement precedes age 60.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

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
EIN / PN: 48-0457967 / 001
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Valuation Date: December 1, 2016

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	<p>The benefits of several predecessor plans are provided under appendix amendments. These benefits are restricted to members who were covered under the predecessor plans.</p> <p>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.</p> <p>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.</p> <p>Effective December 31, 2005, the amount of the Appendix amendment benefit is frozen for each participant in the plan.</p>
Cost-of-Living Adjustment on April 1, 1994	<p>Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b):</p> <ul style="list-style-type: none">(a) The product of<ul style="list-style-type: none">(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
EIN / PN: 48-0457967 / 001
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Valuation Date: December 1, 2016

SCHEDULE SB ATTACHMENTS

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.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016

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, 2016

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	43.330	43.33	43.33
AUD - Australian dollar	2,458.940	2,458.94	2,458.94
BRL - Brazilian real	87,458.240	87,458.24	87,458.24
GBP - British pound sterling	60,711.430	60,711.43	60,711.43
CAD - Canadian dollar	18,296.860	18,296.86	18,296.86
COP - Colombian peso	2.080	2.08	2.08
EUR - Euro	191,612.000	191,612.00	191,612.00
HKD - Hong Kong dollar	192,386.420	192,386.42	192,386.42
HUF - Hungarian forint	-47.160	-47.16	-47.16
IDR - Indonesian rupiah	7,943.360	7,943.36	7,943.36
JPY - Japanese yen	20,615.880	20,615.88	20,615.88
MXN - Mexican peso	-105.230	-105.23	-105.23
TWD - New Taiwan dollar	17,455.960	17,455.96	17,455.96
NGN - Nigerian naira	5,798.850	5,798.85	5,798.85
RUB - Russian ruble	4,366.050	4,366.05	4,366.05
ZAR - South African rand	-117.040	-117.04	-117.04
KRW - South Korean won	57,964.740	57,964.74	57,964.74
SEK - Swedish krona	4,276.910	4,276.91	4,276.91
CHF - Swiss franc	45,943.290	45,943.29	45,943.29
TRY - Turkish lira	-33.480	-33.48	-33.48
USD - United States dollar	1,376,518.080	1,376,518.08	1,376,518.08
Total - all currencies		2,093,549.51	2,093,549.51
Total Non-Interest Bearing Cash - USD		2,093,549.51	2,093,549.51

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	3,527,946.40	3,493,926.02
Pending foreign exchange purchases: Canadian dollar	0.000	110,601.32	110,406.44
Pending foreign exchange purchases: Euro	0.000	1,897,848.21	1,939,572.79

** 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: Indian rupee	0.000	539,880.85	537,765.60
Pending foreign exchange purchases: Mexican peso	0.000	445,800.57	453,258.86
Pending foreign exchange purchases: Polish zloty	0.000	313,344.18	320,108.43
Pending foreign exchange purchases: Russian ruble	0.000	296,518.00	306,104.30
Pending foreign exchange purchases: South African rand	0.000	471,823.47	487,610.88
Pending foreign exchange purchases: South Korean won	0.000	92,658.61	92,430.43
Pending foreign exchange purchases: Turkish lira	0.000	1,339,561.02	1,306,548.58
Pending foreign exchange purchases: United States dollar	0.000	13,083,389.65	13,083,389.65
Total - all currencies		22,119,372.28	22,131,121.98
Pending trade sales: British pound sterling	0.000	128,998.10	131,509.67
Pending trade sales: Canadian dollar	0.000	37,968.14	37,869.41
Pending trade sales: Hong Kong dollar	0.000	203,597.30	203,404.49
Pending trade sales: United States dollar	0.000	16,357,716.74	16,357,716.74
Total - all currencies		16,728,280.28	16,730,500.31
Total Receivables - Other - USD		38,847,652.56	38,861,622.29
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	15,671,906.150	15,671,906.15	15,671,906.15
Total - all currencies		15,671,906.15	15,671,906.15
Total Interest Bearing Cash - USD		15,671,906.15	15,671,906.15
<i>Certificates of Deposit</i>			
Japan - USD			
MIZUHO BANK LTD/NY DTD 12-12-2016 FLT RT CD DUE 12-12-2017 CUSIP : 60689DX57	200,000.000	200,000.00	200,055.60
Total Japan - USD		200,000.00	200,055.60
United Kingdom - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Certificates of Deposit</i>			
United Kingdom - USD			
BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 12-06-2016 VAR RT 12-06-2017 CUSIP : 06741X5J3	800,000.000	800,000.00	800,120.80
Total United Kingdom - USD		800,000.00	800,120.80
United States - USD			
BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 00027 DTD 08-28-2017 1.94% 09-04-2018 CUSIP : 06742TBC9	1,200,000.000	1,200,000.00	1,202,033.54
Total United States - USD		1,200,000.00	1,202,033.54
Total Certificates of Deposit		2,200,000.00	2,202,209.94

U.S. Government Securities

United States - USD			
7.43 05-01-2023 CUSIP : 99V000N86	2,549.690	2,590.85	2,561.39
FEDERAL HOME LN MTG CORP POOL #G30892 5.5% 04-01-2030 BEO CUSIP : 3132J4GA1	337,171.440	379,792.01	369,580.36
FEDERAL HOME LN MTG CORP POOL #G60199 4.5% 05-01-2042 BEO CUSIP : 31335AGG7	210,242.050	230,215.04	224,328.27
FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO CUSIP : 31335ATV0	291,847.500	325,045.14	317,522.20
FEDERAL HOME LN MTG CORP POOL #G60587 4%02-01-2046 BEO CUSIP : 31335AUL0	501,919.150	537,053.50	524,425.71
FEDERAL HOME LN MTG CORP POOL #G60804 4.5% 05-01-2042 BEO CUSIP : 31335A3M8	1,373,992.090	1,477,578.21	1,464,414.51
FEDERAL HOME LN MTG CORP POOL #G6-0934 3.5% 06-01-2045 BEO CUSIP : 31335BBB1	404,276.160	418,236.33	417,095.76
FEDERAL HOME LN MTG CORP POOL #Q27914 3.5% 08-01-2044 BEO CUSIP : 3132M8N77	160,010.370	164,448.15	165,723.70
FEDERAL HOME LN MTG CORP POOL #Q50235 4%08-01-2047 BEO CUSIP : 3132XSHM5	2,514,051.630	2,671,965.50	2,647,220.94
FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP : 3138ABXR5	150,023.740	158,357.07	157,170.87
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1971 5% 05-01-2041 BEO CUSIP : 3138AFFM7	169,195.070	187,700.79	183,426.07
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3000 3.5% 12-01-2042 BEO CUSIP : 3138EKKN4	329,798.840	345,196.08	339,518.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3433 4% 10-01-2041 BEO CUSIP : 3138EKY74	451,521.740	481,223.41	473,854.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5788 5% 05-01-2042 BEO CUSIP : 3138ENNE5	123,228.160	136,648.48	133,679.39

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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			
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5955 5% 01-01-2042 BEO CUSIP : 3138ENTM1	161,206.020	179,064.62	174,773.92
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6663 4% 03-01-2039 BEO CUSIP : 3138EPMM3	385,827.410	411,750.18	405,052.42
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7077 FIXED 4% 07-01-2035 BEO CUSIP : 3138EP2K9	912,407.450	971,571.37	970,896.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO CUSIP : 3138EQLB6	1,050,417.760	1,156,036.66	1,146,856.61
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9153 3.5% 09-01-2046 BEO CUSIP : 3138ERE30	872,589.510	904,425.40	903,358.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9621 4% 01-01-2037 BEO CUSIP : 3138ERV2	284,977.090	303,411.54	300,917.00
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9737 4.5% 08-01-2038 CUSIP : 3138ERZB9	315,611.630	338,986.62	337,095.31
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP : 99V0006T9	23,502.330	23,481.66	23,610.18
FHLMC G30943 3.0% 09-01-2036 CUSIP : 3132J4HV4	464,499.670	472,991.32	472,364.58
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP : 3128MJMW7	142,370.840	152,181.09	151,922.78
FHLMC GOLD G6-0806 5 12-01-2044 CUSIP : 31335A3P1	3,307,348.340	3,627,413.67	3,583,809.59
FHLMC GOLD G67703 3.5% 04-01-2047 CUSIP : 3132XCRY3	3,222,301.140	3,332,564.26	3,323,594.18
FHLMC GOLD GOLD POOL #Q42618 Q42618 3 08-01-2046 CUSIP : 3132WF4C0	344,734.580	341,772.03	344,438.80
FHLMC GOLD Q36815 4 10-01-2045 CUSIP : 3132QTSD9	703,881.760	752,493.59	735,443.82
FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040 SEDOL : B8GC4J2	38,421.030	38,469.05	38,914.55
FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG CUSIP : 3137A7VH0	2,985.410	3,067.51	3,762.97
FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042 CUSIP : 3137AKEE7	219,174.380	219,140.14	221,397.68
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 CUSIP : 3133TCE95	31,970.100	31,795.17	33,424.18
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 SEDOL : BYT4K11	64,193.430	63,789.55	64,419.26
FNMA FLTG SER 2010-141 CL FB 12-25-2040 CUSIP : 31398SXN8	436,255.060	436,118.71	439,748.59
FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP : 31396VX29	17,121.910	17,095.15	17,195.52
FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041 CUSIP : 3136A0ZP5	315,778.230	315,876.91	318,612.97
FNMA POOL #254903 5% 10-01-2033 BEO CUSIP : 31371LDG1	368,026.070	410,224.94	402,023.21
FNMA POOL #256752 6% DUE 06-01-2027 BEO CUSIP : 31371NEZ4	306,994.120	345,656.19	343,830.34
FNMA POOL #555647 4.5% 07-01-2033 BEO CUSIP : 31385XHY6	286,033.240	309,586.29	306,335.59

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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 POOL #725027 5% 11-01-2033 BEO CUSIP : 31402CPL0	228,732.110	248,687.27	249,873.36
FNMA POOL #890143 5% 02-01-2039 BEO CUSIP : 31410K5C4	355,515.180	397,331.15	385,747.48
FNMA POOL #890738 3.5% 09-01-2043 BEO CUSIP : 31410LS37	298,103.060	318,271.61	307,540.11
FNMA POOL #995240 4.5% 08-01-2037 BEO CUSIP : 31416BS58	341,342.870	373,717.08	364,541.21
FNMA POOL #AB6802 3.5% 11-01-2042 BEO CUSIP : 31417DRY1	299,419.960	318,040.14	308,396.57
FNMA POOL #AD6431 4.5% 06-01-2040 BEO CUSIP : 31418UED2	274,223.830	300,018.00	295,978.01
FNMA POOL #AE0113 4% 07-01-2040 BEO CUSIP : 31419ADT1	238,460.600	257,053.09	250,298.02
FNMA POOL #AE7685 4% DUE 10-01-2040 BEO CUSIP : 31419JRF7	102,483.050	109,240.52	107,584.25
FNMA POOL #AL8191 4% 12-01-2045 BEO CUSIP : 3138ETC53	416,052.020	453,610.46	441,608.02
FNMA POOL #AP0548 3.5% 07-01-2042 BEO CUSIP : 3138M3TE4	259,701.090	270,981.84	267,954.39
FNMA POOL #AP2422 3.5% 08-01-2042 BEO CUSIP : 3138M5VQ9	213,729.420	224,198.84	220,041.28
FNMA POOL #AQ1260 3% 01-01-2043 BEO CUSIP : 3138MGMJ1	378,118.810	382,845.29	379,269.80
FNMA POOL #AS4583 4% 03-01-2045 BEO CUSIP : 3138WECV9	297,818.660	313,221.48	313,307.61
FNMA POOL #AY3377 3.5% DUE 04-01-2045 REG CUSIP : 3138YGXF4	360,852.820	378,951.84	370,286.60
FNMA POOL #BD8997 3.5% 11-01-2046 BEO CUSIP : 3140FG7K9	205,464.760	211,596.61	212,186.33
FNMA POOL #BM1097 5% 07-01-2045 BEO CUSIP : 3140J5GF0	456,691.150	501,432.62	495,247.41
FNMA POOL #BM1568 3.5% 07-01-2047 BEO CUSIP : 3140J5W62	745,334.250	772,498.19	771,581.20
FNMA POOL #BM1587 4.5% DUE 09-01-2039 CUSIP : 3140J5XR5	2,433,083.730	2,622,788.23	2,592,645.36
FNMA POOL #BM1655 5% 11-01-2044 BEO CUSIP : 3140J5ZV4	427,928.670	472,660.59	466,819.68
FNMA POOL #MA1689 4% 12-01-2033 BEO CUSIP : 31418A2X5	327,026.740	349,758.42	344,953.69
FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041 SEDOL : BDHDBC3	85,811.200	85,945.28	86,665.19
FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041 SEDOL : BYT4MM6	162,868.480	162,817.59	165,721.77
FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043 CUSIP : 3136AEDS3	265,041.620	265,372.90	263,902.47
FNMA REMIC TR 2010-117 CL-FE VAR RATE 2.0207 10-25-2040 CUSIP : 31398NQ80	31,678.760	31,802.50	31,737.81
FNMA REMIC TR 2010-135 CL-LF VAR RATE 2.0707 12-25-2040 CUSIP : 31398SD83	74,788.970	75,314.80	75,121.26
FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042 CUSIP : 3136AAAN5	250,747.540	250,982.59	249,493.30
FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO CUSIP : 31397SWJ9	1,008.470	1,022.34	1,032.30
FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041 SEDOL : BDHDBH2	139,718.390	140,694.25	140,815.04
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JANUARY CUSIP : 01F030611	1,900,000.000	1,901,187.50	1,892,812.30
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4	7,800,000.000	7,997,656.25	7,986,833.40

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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			
GNMA POOL #5055 4.5% 05-20-2041 BEO CUSIP : 36202FTL0	478,367.550	522,467.06	509,341.37
GNMA POOL #5334 5% 03-20-2042 BEO CUSIP : 36202F4T0	67,764.040	74,709.85	74,647.38
GNMA POOL #698370 4.5% 07-15-2039 BEO CUSIP : 36296Q2B4	203,513.450	225,725.03	218,882.18
GNMA POOL #AA6091 SER 2024 3% DUE 02-15-2043 REG CUSIP : 36178DXU0	600,046.720	613,922.80	608,137.75
GNMA POOL #AX3516 3.5% 12-20-2046 BEO CUSIP : 36196E3Z8	337,949.360	355,586.09	349,615.37
GNMA POOL #BC4862 3.5% 10-20-2047 BEO CUSIP : 3617B8MK1	448,195.910	468,242.17	466,737.33
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL : 2384241	11,986.720	12,229.63	12,437.58
GNMAII POOL #8966 SER 2026 2.75% DUE 09-20-2026 REG CUSIP : 36202K6B6	2,114.320	2,161.49	2,112.46
I/O FNMA 2007-15 CL AI VAR 03-25-2037 SEDOL : BDHDL2	150,395.600	22,559.33	23,765.21
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL : B2NXL95	59,457.720	6,800.46	9,731.39
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP : 83162CNR0	103,350.930	108,906.04	107,681.02
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP : 83162CTL7	254,984.780	275,264.04	265,131.13
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP : 83162CPA5	73,606.740	75,665.43	77,193.74
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP : 83162CPR8	87,530.730	87,530.73	91,092.36
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP : 83162CVR1	293,163.980	293,163.98	300,845.17
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP : 83162CRL9	167,138.620	171,891.61	176,795.72
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP : 83162CNM1	53,620.110	55,965.99	56,186.90
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP : 83162CPX5	63,533.240	63,533.24	67,352.03
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP : 83162CPN7	78,851.590	78,851.59	82,428.30
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP : 83162CUY7	583,697.610	583,697.61	576,271.23
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP : 83162CVB6	285,185.910	285,185.91	278,877.60
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP : 83162CVN0	224,605.630	224,605.63	218,778.69

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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 SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP : 83162CPL1	74,527.550	74,567.60	78,391.06
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP : 83162CWD1	568,989.730	568,989.73	583,597.97
SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89% 01-01-2031 CUSIP : 83162CTU7	450,101.210	468,667.89	472,021.14
SMALL BUSINESS ADMIN SER 2017-20K CL 1 2.79% 11-01-2037 CUSIP : 83162CYZ0	1,341,000.000	1,341,000.00	1,345,592.93
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	358,957.16
** UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP : 912810RS9	5,553,000.000	5,155,663.89	5,186,413.15
** UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022 CUSIP : 912828XR6	9,445,000.000	9,342,926.73	9,297,053.52
** UNITED STATES TREAS 2.25% DUE 02-15-2027 REG CUSIP : 912828V98	2,138,000.000	2,118,457.28	2,107,683.16
UNITED STATES TREAS 2.25% DUE 10-31-2024 SEDOL : BF2K3B4	225,000.000	225,045.31	224,112.38
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027 SEDOL : BF53YJ5	2,234,200.000	2,208,935.46	2,199,029.22
** UNITED STATES TREAS BDS 3% DUE 05-15-2045 CUSIP : 912810RM2	572,000.000	634,703.05	590,902.88
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP : 912810PX0	1,588,000.000	2,049,756.02	2,045,294.77
** UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	4,076,000.000	5,232,770.10	5,216,326.22
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL : BF53YK6	561,800.000	551,354.03	552,231.98
UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG SEDOL : B2PB3T1	1,700,000.000	2,219,175.71	2,226,422.73
** UNITED STATES TREAS NTS 0.75% BDS 15/08/19 USD100 .75% DUE 08-15-2019 REG CUSIP : 9128282B5	14,532,000.000	14,330,862.14	14,282,238.52
UNITED STATES TREAS NTS 1.375% DUE 08-31-2023 REG SEDOL : BZ1N767	2,200,000.000	2,179,640.63	2,099,281.80
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027 SEDOL : BF92XX5	2,235,000.000	2,201,504.06	2,202,085.16
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026 SEDOL : BDHLRC7	2,550,000.000	2,692,291.47	2,666,923.73
UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG CUSIP : 912828J50	1,219,000.000	1,209,238.48	1,206,619.84
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024 SEDOL : BDZZ3J0	1,900,000.000	1,901,293.06	1,866,824.10
UNITED STATES TREAS NTS DTD 06/30/2016 1.375% DUE 06-30-2023 REG SEDOL : BZ56VT3	250,000.000	251,320.31	239,052.75
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG SEDOL : BZ56VH1	3,600,000.000	3,648,234.37	3,580,171.20
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG SEDOL : BZ56VN7	10,200,000.000	10,343,437.50	10,184,067.60

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG SEDOL : BYQLTT6	200,000.000	292,873.71	283,655.66
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO SEDOL : B021PJ4	1,500,000.000	2,235,850.22	2,224,559.87
Total United States - USD		121,314,173.95	120,417,868.17
Total U.S. Government Securities		121,314,173.95	120,417,868.17
<i>Corporate Debt Instruments - Preferred</i>			
Chile - USD			
CORP NAC DEL COBRE 4.5% SNR 16/09/25 USD200000 SEDOL : BYNFSC7	338,000.000	364,465.40	362,730.95
Total Chile - USD		364,465.40	362,730.95
China - USD			
NEXEN INC 6.4% DUE 05-15-2037 SEDOL : B1WV0T6	95,000.000	123,063.00	122,639.97
Total China - USD		123,063.00	122,639.97
United States - USD			
ACE INA HLDGS INC 2.875% DUE 11-03-2022 SEDOL : BYSRN89	390,000.000	390,668.58	394,706.52
BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023 SEDOL : BDGM1G3	550,000.000	549,043.00	532,546.85
BANK OF AMERICA CORP 1.75% DUE 06-05-2018 SEDOL : BYYTD01	1,000,000.000	992,720.00	1,000,103.00
CHARLES SCHWAB CORP 1.5% DUE 03-10-2018 SEDOL : BVW27D2	1,010,000.000	1,008,727.40	1,009,429.35
CN LT & PWR CO 3.2% DUE 03-15-2027 SEDOL : BF0BD31	235,000.000	234,201.00	237,656.44
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL : BK3NZJ9	720,000.000	729,417.60	730,144.08
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL : B5BG4V0	720,000.000	801,180.00	764,570.88
INTERCONTINENTAL 2.75% DUE 12-01-2020 SEDOL : BZ1MWW5	977,000.000	975,905.76	988,140.74
MEDTRONIC INC 1.5% DUE 03-15-2018 SEDOL : BYZ6550	740,000.000	737,808.27	739,741.00
MEDTRONIC INC 2.5% DUE 03-15-2020 SEDOL : BYZ6583	450,000.000	449,277.92	453,541.50
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL : BYZ6594	1,090,000.000	1,087,209.67	1,117,399.33
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL : BVG7BT7	350,000.000	349,422.50	346,849.65
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL : BWTM323	365,000.000	363,715.20	365,511.37
PNC BK N A PITT PA 1.95% DUE 03-04-2019 SEDOL : BZB25D7	505,000.000	504,489.95	504,442.99
PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018 SEDOL : BYNHY36	1,025,000.000	1,024,313.25	1,023,994.48

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
** SIMON PPTY GROUP L 2.625% DUE 06-15-2022 CUSIP : 828807DB0	925,000.000	930,253.00	924,225.78
STRYKER CORP 2% DUE 03-08-2019 SEDOL : BDGSTL2	780,000.000	782,675.40	778,810.50
U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL : BRK0053	920,000.000	941,644.70	920,098.44
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL : B433C30	810,000.000	906,940.80	863,945.19
VISA INC BNDS 2.2% DUE 12-14-2020 SEDOL : BYPHFD1	705,000.000	704,400.75	704,717.30
WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL : BG48MS3	720,000.000	725,184.00	720,537.84
WELLS FARGO & CO MTN 2.15% 01-30-2020 SEDOL : BXVMD84	730,000.000	729,007.20	727,875.70
Total United States - USD		15,918,205.95	15,848,988.93
Total Corporate Debt Instruments - Preferred		16,405,734.35	16,334,359.85
<i>Corporate Debt Instruments - Other</i>			
Argentina - USD			
PVPTL BANCO HIPOTECARIO SA FLT 11-07-2022 CUSIP : 05961AAG8	3,230,000.000	182,807.08	190,361.99
PVPTL YPF SOCIEDAD ANONIMA 6.95% DUE 07-21-2027 BEO CUSIP : 984245AQ3	193,000.000	193,000.00	206,268.75
YPF SOCIEDAD 16.5% DUE 05-09-2022 SEDOL : BDVJZC3	915,000.000	59,646.42	49,436.33
Total Argentina - USD		435,453.50	446,067.07
Australia - USD			
BORAL FIN PTY LTD 3% 11-01-2022 SEDOL : BYZX70	100,000.000	100,250.00	99,407.40
** PVPTL FMG RES AUGUST 2006 PTY LTD 4.75% DUE 05-12-2017 CUSIP : 30251GAU1	445,000.000	447,956.50	452,226.80
PVPTL TELSTRA CORP LTD SR NT 144A 4.8% DUE 10-12-2021 BEO CUSIP : 87969NAC9	400,000.000	439,560.00	430,539.60
Total Australia - USD		987,766.50	982,173.80
Austria - USD			
JBS INVTS GMBH 7.75% DUE 10-28-2020 CUSIP : 46611DAA3	500,000.000	490,819.82	512,500.00
Total Austria - USD		490,819.82	512,500.00
Azerbaijan - USD			
SOUTHERN GAS CORRI 6.875% GTD SNR 24/03/26 USD SEDOL : BD05CV0	200,000.000	214,938.00	226,486.80
STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030 SEDOL : BWC9V05	272,000.000	266,016.00	299,581.62
Total Azerbaijan - USD		480,954.00	526,068.42

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER-BUSCH 2.65% DUE 02-01-2021 SEDOL : BYW89Z7	675,000.000	680,190.75	680,342.63
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL : BYMLHV8	1,395,000.000	1,406,248.05	1,430,290.71
KBC BANK NV 8%-STP SUB 25/01/2023 USD SEDOL : B9FJWG4	400,000.000	440,800.00	403,408.00
Total Belgium - USD		2,527,238.80	2,514,041.34
Brazil - USD			
BANCO DO BRASIL 9 DUE 12-31-2049 CUSIP : P3772WAF9	200,000.000	178,000.00	216,500.00
BRASKEM FIN LTD BRASKEM FIN LTD DUE 06-05-2018 BEO CUSIP : G1315RAA9	100,000.000	103,700.00	102,400.00
CIMPOR FINL FIXED 5.75% DUE 07-17-2024 CUSIP : N20137AD2	200,000.000	177,000.00	194,000.00
GTL TRADE FINANCE 5.893% BDS 29/04/2024 USD10 SEDOL : BM7S1Z2	170,000.000	182,495.00	185,512.50
MARFRIG HLDGS EURP 8% BDS 08/06/23 USD200000 SEDOL : BDDRJH8	205,000.000	214,225.00	216,531.25
MINERVA LUXEMBOURG 6.5% DUE 09-20-2026 CUSIP : 603374AD1	200,000.000	198,192.00	207,294.00
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL : B99J925	200,000.000	167,526.00	197,600.00
PETROBRAS GLOBAL 6.125% DUE 01-17-2022 SEDOL : BYNCHF4	10,000.000	10,000.00	10,650.00
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL : BLMP0R6	417,000.000	444,026.10	443,416.95
PETROBRAS GLOBAL 7.375% DUE 01-17-2027 SEDOL : BYNCHH6	646,000.000	719,612.95	711,892.00
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL : BF2H6B6	258,000.000	211,366.50	258,967.50
PVPTL KLabin FIN S A 4.875% 09-19-2027 CUSIP : 49835LAB7	200,000.000	198,828.00	198,140.00
PVTPL PETROBRAS GLOBAL FIN B V GTD NT 5.999% 01-27-2028 CUSIP : 71647NAW9	1,050,000.000	890,382.01	1,056,300.00
PVTPL TONON LUXEMBOURG S A PIK 7.25% 01-24-2020 BEO CUSIP : 89031RAF3	207,250.000	206,277.80	9,326.25
PVTPL U S J-ACUCAR E ALCOOL S A 144A 9.875% DUE 11-09-2021/05-17-2016 BEO CUSIP : 90346JAB8	194,834.000	258,382.31	163,904.10
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP : 86964WAB8	190,000.000	207,723.20	216,125.00
Total Brazil - USD		4,367,736.87	4,388,559.55
British Virgin Islands - USD			
SINOPEC GROUP 3.25% DUE 04-28-2025 CUSIP : 82938BAC4	200,000.000	198,044.00	198,546.00
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP : 82937WAE5	578,000.000	621,211.28	615,518.56
Total British Virgin Islands - USD		819,255.28	814,064.56
Canada - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
AVISON YOUNG CDA 9.5% DUE 12-15-2021 CUSIP : 05381NAA5	400,000.000	396,217.50	406,500.00
CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023 CUSIP : 136385AW1	555,000.000	555,960.65	551,818.19
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP : 13645RAX2	211,000.000	211,000.00	272,708.85
ENBRIDGE INC SR NT FLTG RATE 01-10-2020 CUSIP : 29250NAU9	500,000.000	499,440.00	500,922.50
ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG CUSIP : 29250NAP0	250,000.000	250,000.00	252,165.25
PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025 CUSIP : 68245XAE9	450,000.000	450,000.00	460,968.75
PVTPL AIR CANADA 2015-1A PTT 144A 3.6% DUE 03-15-2027 CUSIP : 009090AA9	351,117.910	351,117.91	359,018.06
PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.75% DUE 05-15-2019 BEO CUSIP : 13643EAF2	260,000.000	271,375.00	278,009.16
PVTPL COTT HLDGS INC SR 5.5% DUE 04-01-2025 BEO CUSIP : 221644AA5	775,000.000	791,997.75	798,637.50
PVTPL NEW GOLD INC 6.375% 05-15-2025 CUSIP : 644532AA1	365,000.000	370,043.75	385,987.50
PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027 CUSIP : 66977WAR0	980,000.000	986,468.80	989,800.00
PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024 CUSIP : 91911KAK8	200,000.000	203,946.43	214,250.00
Total Canada - USD		5,337,567.79	5,470,785.76
Cayman Islands - USD			
#REORG/ ODEBRECHT PLAN OF REORG ODEBREC 4811AXD 481FATD 481HAVD 12-22-17 CUSIP : 675757AA6	214,500.000	214,109.61	110,467.50
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP : 92824BAA4	205,000.000	218,038.00	14,350.00
Total Cayman Islands - USD		432,147.61	124,817.50
Chile - USD			
CODELCO INC 4.5% DUE 09-16-2025 CUSIP : P3143NAW4	480,000.000	488,682.72	513,933.12
CORPORACION 3.625% DUE 08-01-2027 CUSIP : 21987BAW8	755,000.000	741,689.35	753,074.75
EMPRESA NACIONAL 4.5% DUE 09-14-2047 CUSIP : 29245JAK8	200,000.000	194,260.00	189,800.00
ENERSIS AMERICAS S A 4.0% 10-25-2026 SEDOL : BD0RY76	39,000.000	38,361.96	39,546.00
PVTPL CODELCO INC SR NT 144A 4.5% DUE 09-16-2025 BEO SEDOL : BYMYNF3	200,000.000	196,916.00	214,138.80
PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP : 29246QAA3	200,000.000	198,492.00	215,358.00
Total Chile - USD		1,858,402.03	1,925,850.67

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
China - USD			
STATE GRID OVER 16 3.5% GTD SNR 04/05/2027 USD SEDOL : BYPDJL5	551,000.000	561,757.02	552,343.34
STATE GRID OVER.13 3.125% GTD 22/5/23 USD'REGS SEDOL : B8W57V8	200,000.000	202,248.00	200,738.90
THREE GORGES FIN I CAYMA 3.15% 02/06/2026 CUSIP : G8850LAC4	200,000.000	199,940.00	196,672.00
Total China - USD		963,945.02	949,754.24
Colombia - USD			
ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL : BDV82X0	72,000.000	73,160.64	80,370.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL : BMQXLW5	29,000.000	27,837.37	29,290.00
PVTPL EMPRESA DE ENERGIA DE BOGOTA S A ESP 6.125 DUE 11-10-2021 SEDOL : B5ZPT52	225,000.000	219,600.00	230,062.50
SURA AST MGMT S A 4.375% DUE 04-11-2027 SEDOL : BYX1QG5	200,000.000	198,148.00	202,700.00
Total Colombia - USD		518,746.01	542,422.50
Costa Rica - USD			
PVTPL AUTOPISTAS DEL SOL S A COSTA RICA 7.375% DUE 12-30-2030 BEO CUSIP : 05330RAA8	200,000.000	200,000.00	213,250.00
Total Costa Rica - USD		200,000.00	213,250.00
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 CUSIP : 654902AC9	825,000.000	845,034.32	911,625.00
Total Finland - USD		845,034.32	911,625.00
France - USD			
ARCELORMITTAL 6.25 DUE 02-25-2022 CUSIP : 03938LAX2	400,000.000	442,618.06	450,000.00
BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024 SEDOL : BYYPRX0	615,000.000	637,816.50	635,881.10
BPCE SR NON PFD 3% DUE 05-22-2022 SEDOL : BDS6RL0	555,000.000	551,559.00	556,393.05
PVTPL BPCE SA 3.5% DUE 10-23-2027 REG CUSIP : 05583JAC6	405,000.000	403,509.60	398,795.40
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 2.5 DUE 03-25-2019 SEDOL : BKWC1M2	150,000.000	149,571.00	149,564.55
** PVTPL SFR GROUP SA BNDS 144A 7.375% 05-01-2026 CUSIP : 67054KAA7	875,000.000	894,414.29	881,457.50
Total France - USD		3,079,488.45	3,072,091.60
Germany - USD			
BMW US CAP LLC 1.5% DUE 04-11-2019 SEDOL : BD073H9	485,000.000	484,786.60	481,804.34

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<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
** DAIMLER FIN N AMER 2.2% DUE 05-05-2020 SEDOL : BDGKT41	1,103,000.000	1,101,533.01	1,097,486.11
DEUTSCHE BK A G SR NT SER D FLTG DUE 07-13-2020 REG SEDOL : BF41TV7	350,000.000	350,000.00	351,783.95
DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE 10-14-2021 SEDOL : BZ044G0	850,000.000	856,457.50	884,582.25
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V BNDS 1.7% DUE 09-15-2021 CUSIP : 82620KAJ2	1,135,000.000	1,133,967.15	1,107,360.48
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO CUSIP : 82620KAD5	385,000.000	385,000.00	389,719.72
Total Germany - USD		4,311,744.26	4,312,736.85
Greece - USD			
PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO CUSIP : 30257WAA4	325,000.000	329,110.29	323,375.00
Total Greece - USD		329,110.29	323,375.00
Guatemala - USD			
PVPTL ENERGUATE TR 5.875% DUE 05-03-2027 CUSIP : 29277RAA3	200,000.000	200,000.00	208,250.00
PVTPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO CUSIP : 15238XAB5	150,000.000	148,597.50	157,800.00
Total Guatemala - USD		348,597.50	366,050.00
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	266,845.72
Total Hong Kong - USD		267,659.64	266,845.72
India - INR			
HOUSING DEVEL FIN 7.875% 21/08/2019 INR SEDOL : BD0R8H4	10,000,000.000	156,941.03	157,675.87
INDIABULLS HOUSING 8.567% 15/10/2019 DUAL CURR SEDOL : BD8DPQ2	10,000,000.000	144,911.30	156,427.57
Total India - INR		301,852.33	314,103.44
India - USD			
ADANI PORTS & SPL 3.95% DUE 01-19-2022 CUSIP : 00652MAC6	200,000.000	199,568.00	204,912.80
PVTPL AZURE POWER 5.5% DUE 11-03-2022 BEO CUSIP : 05502JAA8	200,000.000	199,946.00	203,896.00
PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO CUSIP : 30216JAA3	220,000.000	219,852.60	216,220.40

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
India - USD			
PVTPL GREENKO DUTCH B V SR NT 144A 5.25%DUE 07-24-2024/07-24-2017 BEO SEDOL : BDBSC29	200,000.000	200,000.00	202,800.00
Total India - USD		819,366.60	827,829.20
Indonesia - USD			
PVTPL MEDCO STRAIT SVCS PTE LTD 8.5% DUE 08-17-2022 BEO CUSIP : 58406FAA2	200,000.000	198,010.00	211,840.00
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP : 71568PAA7	405,000.000	444,397.50	439,680.15
Total Indonesia - USD		642,407.50	651,520.15
Ireland - USD			
C&W SR FING 6.875% DUE 09-15-2027 CUSIP : 12674TAA4	435,000.000	443,299.50	456,750.00
PVTPL JAMES HARDIE INTL FIN DESIGNATED ACTIVIT 4.75% 01-15-2025 CUSIP : 47032FAA7	365,000.000	367,843.75	371,387.50
SMURFIT CAP FDG 7.5% DUE 11-20-2025 CUSIP : 832724AB4	590,000.000	676,357.61	710,950.00
Total Ireland - USD		1,487,500.86	1,539,087.50
Israel - USD			
TEVA 1.4% DUE 07-20-2018 SEDOL : BD3GNW8	200,000.000	198,572.00	198,182.40
** TEVA 3.15% DUE 10-01-2026 CUSIP : 88167AAE1	394,000.000	391,479.55	328,286.71
Total Israel - USD		590,051.55	526,469.11
Italy - USD			
PVTPL ENEL FIN INTL N V 3.625% 05-25-2027 CUSIP : 29278GAA6	920,000.000	910,708.00	904,741.80
PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO CUSIP : 29278GAF5	575,000.000	567,881.50	560,514.60
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO CUSIP : 46115HAZ0	785,000.000	783,775.40	780,888.96
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO CUSIP : 46115HBB2	735,000.000	733,427.10	735,429.24
Total Italy - USD		2,995,792.00	2,981,574.60
Jamaica - USD			
DIGICEL GROUP LTD 8.25 DUE 09-30-2020 SEDOL : B8K3F98	200,000.000	176,400.00	192,700.00
PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO CUSIP : 25380QAH2	795,000.000	743,550.00	771,150.00

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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 Jamaica - USD		919,950.00	963,850.00
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021 SEDOL : BYW4290	450,000.000	450,000.00	442,528.20
MIZUHO FINL GROUP FLTG RT 2.70347% DUE 09-13-2021 CUSIP : 60687YAF6	400,000.000	400,000.00	406,827.60
PVTPL JAPAN TOB INC SR NT 2.1 DUE 07-23-2018 BEO CUSIP : 471105AA4	890,000.000	901,620.45	891,797.80
Total Japan - USD		1,751,620.45	1,741,153.60
Kazakhstan - USD			
JSC KAZMUNAYGAS 6.375% SNR MTN 09/04/21 USD SEDOL : B5LHQH3	200,000.000	220,000.00	219,243.00
JSC KAZMUNAYGAS 7% GTD 05/05/2020 USD'REGS' SEDOL : B3TRBZ4	174,000.000	191,904.60	189,770.66
JSC NATIONAL COMPANY KAZMUNAYGAS 4.4 04-30-2023 CUSIP : Y44709AA4	200,000.000	180,000.00	206,040.00
KAZMUNAYGAS NATIONAL CO 4.4% DUE 30/04/2023 SEDOL : B906YG4	534,000.000	549,352.50	551,622.00
PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP : 25159XAB9	255,000.000	253,594.95	262,012.50
PVTPL KAZAKHSTAN TEMIR ZHOLY NATL CO JSCGTD NT 4.85% DUE 11-17-2027 BEO SEDOL : BF3L877	290,000.000	291,139.70	294,350.00
PVTPL KAZMUNAIGAZ NATIONAL CO 3.875% DUE 04-19-2022 CUSIP : 48667QAM7	200,000.000	199,326.00	202,774.00
TENGIZCHEVROIL FIN 4% DUE 08-15-2026 CUSIP : 88034QAA5	200,000.000	198,570.00	198,334.80
Total Kazakhstan - USD		2,083,887.75	2,124,146.96
Mexico - EUR			
CEMEX SAB DE CV PPN BOND 2.75% 05/12/2024 SEDOL : 8A7NK5U	125,000.000	149,233.82	149,379.10
Total Mexico - EUR		149,233.82	149,379.10
Mexico - USD			
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG SEDOL : B8GJW66	365,000.000	362,908.55	370,657.50
PETROLEOS 4.625% DUE 09-21-2023 SEDOL : BD3NBD6	765,000.000	765,000.00	789,862.50
PVTPL AXTEL S A B DE C V 6.375% 11-14-2024 CUSIP : 05462GAJ3	200,000.000	200,000.00	203,000.00
SERVICIOS 9.875% DUE 04-06-2021 SEDOL : B5NV220	74,000.000	68,074.80	76,368.00
TELEFONOS DE MEX S 5.5 DUE 11-15-2019 SEDOL : B45Z4N8	1,020,000.000	1,165,513.20	1,081,833.42
UNIFIN FINANCIERA 7% DUE 01-15-2025 CUSIP : 90470TAB4	200,000.000	198,570.00	207,000.00
Total Mexico - USD		2,760,066.55	2,728,721.42

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL : BJBQCW5	200,000.000	259,253.06	297,951.58
Total Netherlands - EUR		259,253.06	297,951.58
Netherlands - USD			
ALTICE FING S A 7.5% DUE 05-15-2026 CUSIP : 02154CAE3	200,000.000	200,000.00	209,000.00
COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG CUSIP : 21684AAA4	1,200,000.000	1,261,313.56	1,290,848.40
PVTPL ABN AMRO BANK NV 2.1% 01-18-2019 CUSIP : 00084DAN0	1,080,000.000	1,079,848.80	1,079,806.68
** PVTPL ALTICE S A SR 7.625% DUE 02-15-2025/02-04-2015 BEO CUSIP : 02154VAB7	950,000.000	979,528.20	866,875.00
** PVTPL CONSTELLIUM N V SR NT 144A 6.625% DUE 03-01-2025/03-01-2020 BEO CUSIP : 210383AF2	490,000.000	512,050.00	520,625.00
SHELL INTL FIN B V 1.375% DUE 05-10-2019 SEDOL : BDB2XQ2	390,000.000	389,134.20	386,651.46
SHELL INTL FIN B V 1.875% DUE 05-10-2021 SEDOL : BDB2XL7	715,000.000	711,103.25	704,633.93
SHELL INTL FIN B V 2.25% DUE 11-10-2020 SEDOL : BYQ98S2	350,000.000	352,747.50	350,179.20
Total Netherlands - USD		5,485,725.51	5,408,619.67
New Zealand - USD			
** GENESIS ENERGY L P 5.75% DUE 02-15-2021 CUSIP : 37185LAE2	450,000.000	454,612.62	453,937.50
Total New Zealand - USD		454,612.62	453,937.50
Nigeria - USD			
PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO CUSIP : 44963LAA4	200,000.000	200,000.00	213,791.60
Total Nigeria - USD		200,000.00	213,791.60
Panama - USD			
AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023 SEDOL : BM69048	63,704.620	67,128.74	68,880.62
Total Panama - USD		67,128.74	68,880.62
Peru - USD			
PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL : B9JFKY2	200,000.000	193,000.00	207,000.00
PVTPL INKIA ENERGY LTD SR NT 144A 5.875%11-09-2022 SEDOL : BDG1386	200,000.000	200,000.00	201,500.00
PVTPL VM HLDG SA 5.375% 05-04-2027 CUSIP : 91832CAA4	200,000.000	198,096.00	211,000.00
Total Peru - USD		591,096.00	619,500.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
South Africa - USD			
MTN MAURITIUS 6.5% DUE 10-13-2026 CUSIP : 55377XAB2	200,000.000	200,000.00	214,248.00
** PVPTL STILLWATER MNG CO 7.125% 06-27-2025 CUSIP : 86074QAN2	240,000.000	236,421.60	249,240.00
Total South Africa - USD		436,421.60	463,488.00
Spain - USD			
ATENTO LUXCO 1 S A 6.125% DUE 08-10-2022 CUSIP : 04684LAA6	300,000.000	303,275.00	312,630.00
BANCO SANTANDER SA 3.125% 02-23-2023 SEDOL : BF4T8J2	575,000.000	573,896.00	573,276.73
BANCO SANTANDER SA 3.8% 02-23-2028 SEDOL : BF4T8L4	520,000.000	517,602.80	518,913.20
Total Spain - USD		1,394,773.80	1,404,819.93
Sweden - USD			
** ERICSSON 4.125% DUE 05-15-2022 CUSIP : 294829AA4	332,000.000	329,486.47	334,660.65
MILLICOM INTERNATIONAL CELLULAR 6.0% 15/03/2025 SEDOL : BWC4Q27	200,000.000	211,250.00	208,750.00
NORDEA BK AG 2.375% DUE 04-04-2019 CUSIP : 65557CAL7	780,000.000	785,836.80	782,276.04
Total Sweden - USD		1,326,573.27	1,325,686.69
Switzerland - USD			
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL : BYWJPN0	230,000.000	234,692.00	245,958.78
CR SUISSE GROUP AG 4.282% DUE 01-09-2028 CUSIP : 225401AC2	380,000.000	380,200.25	394,231.38
CR SUISSE GROUP AG VAR RT 6.25% DUE 12-29-2049 CUSIP : 225436AA2	465,000.000	463,956.25	504,802.14
PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO CUSIP : 90351DAA5	565,000.000	564,033.85	571,158.50
PVTPL UBS AG LONDON BRH SR NT FLTG RATE DUE 06-08-2020 CUSIP : 902674XE5	400,000.000	400,000.00	402,118.40
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 CUSIP : 90352JAC7	365,000.000	369,686.15	383,477.03
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023 CUSIP : 90352JAA1	1,656,000.000	1,668,590.88	1,684,332.51
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP : 90351DAB3	230,000.000	232,964.70	241,132.46
UBS AG LONDON BRH SR NT FLTG RATE 144A DUE 12-07-2018 BEO CUSIP : 902674XD7	400,000.000	400,000.00	400,652.00
Total Switzerland - USD		4,714,124.08	4,827,863.20
Trinidad and Tobago - USD			
PVTPL CONSOLIDATED ENERGY FIN S A SR NT 6.875% DUE 06-15-2025 BEO SEDOL : BD1DWW4	200,000.000	199,000.00	212,500.00
TRINIDAD 5.25% DUE 11-04-2027 CUSIP : 89636DAA4	200,000.000	196,640.00	204,500.00

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<i>Corporate Debt Instruments - Other</i>			
Total Trinidad and Tobago - USD		395,640.00	417,000.00
Turkey - USD			
PVTPL AKBANK T A S 144A BNDS 7.2% DUE 03-16-2027 REG CUSIP : 00972BAB5	200,000.000	200,000.00	207,870.00
Total Turkey - USD		200,000.00	207,870.00
United Kingdom - EUR			
BARCLAYS PLC 8.0% 15/12/2049 SEDOL : BH4P3B1	400,000.000	481,826.81	551,568.24
Total United Kingdom - EUR		481,826.81	551,568.24
United Kingdom - GBP			
LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 SEDOL : BKX5B08	300,000.000	489,790.53	466,656.82
Total United Kingdom - GBP		489,790.53	466,656.82
United Kingdom - USD			
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL : B8FPM87	200,000.000	234,133.33	227,760.00
BARCLAYS PLC 4.836% 05-09-2028 SEDOL : BDGKSN3	170,000.000	170,000.00	176,634.76
BP CAP MKTS P L C 3.279% 09-19-2027 SEDOL : BZ9P8G2	340,000.000	340,000.00	340,800.36
HSBC HLDGS PLC 3.262% 03-13-2023 SEDOL : BF243G1	770,000.000	770,000.00	781,610.06
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL : BD0QRM9	230,000.000	229,241.00	237,855.19
HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL : BF243H2	120,000.000	120,000.00	124,688.40
HSBC HLDGS PLC FLTG RT 3.19593% DUE 01-05-2022 SEDOL : BDCVX46	200,000.000	200,000.00	206,885.00
** KIRS MIDCO 3 PLC 8.625% DUE 07-15-2023 CUSIP : 48250PAA8	750,000.000	764,957.50	781,785.00
PVTPL AVANTI COMM GROUP PLC SR 2ND PRTY PIK TOGGLE NT 144A 10% 10-1-21 BEO CUSIP : 05351LAG2	321,003.000	288,207.55	264,827.48
PVTPL AVANTI COMMUNICATIONS GROUP PLC 144A 12.0% 10-01-2023 BEO CUSIP : 05351LAJ6	564,994.000	488,496.00	138,423.53
PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO CUSIP : 05526DBA2	760,000.000	760,000.00	759,201.24
PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO CUSIP : 05523UAK6	665,000.000	683,717.90	692,752.45
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP : 05523RAB3	515,000.000	566,603.00	550,348.06
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO SEDOL : B89X2P4	630,000.000	787,500.00	770,608.44
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO CUSIP : 05530QAG5	1,075,000.000	1,073,301.50	1,080,451.33
PVTPL GLENCORE FDG LLC GTD NT 144A 2.5% DUE 01-15-2019 BEO SEDOL : BB18C36	150,000.000	150,745.50	150,325.50
PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO CUSIP : 453140AD7	50,000.000	51,549.50	50,474.10

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
PVTPL KCA DEUTAG UK FIN PLC 7.25 DUE 05-15-2021 CUSIP : 48244LAA6	535,000.000	511,412.50	516,275.00
PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO CUSIP : 539473AE8	200,000.000	200,000.00	269,494.00
PVTPL SMITHS GROUP PLC GTD NT 144A 7.2% DUE 05-15-2019 BEO CUSIP : 83238PAB0	50,000.000	54,701.00	53,116.20
RECKITT BENCKISER 2.75% DUE 06-26-2024 CUSIP : 75625QAD1	800,000.000	799,136.00	782,437.60
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL : BZ0PJX5	780,000.000	840,560.60	831,512.76
ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023 SEDOL : BDZYC67	1,420,000.000	1,426,364.95	1,423,050.16
STD CHARTERED PLC FLTG RT 3.01494% DUE 08-19-2019 CUSIP : 853254BD1	400,000.000	400,000.00	404,542.40
Total United Kingdom - USD		11,910,627.83	11,615,859.02
United States - USD			
** #REORG/ AVAYA PLAN OF REORG AVAYA ESC CB144A 2L1QAE2 6207851 12-15-2017 CUSIP : 053499AH2	600,000.000	577,122.18	467,250.00
#REORG/ AVAYA PLAN OF REORG AVAYA ESC CB144A 2L1QAE2 6207851 2L12AF2 12-15-17 CUSIP : 053499AJ8	450,000.000	342,371.25	25,875.00
1ST UN CORP BD STEP UP 08-01-2026 CUSIP : 337358BH7	54,000.000	62,979.66	68,808.42
5TH 3RD BK CIN OH 2.3% DUE 03-15-2019 SEDOL : BYSXRL8	750,000.000	749,827.50	752,036.25
ABBOTT LABS 2.35% DUE 11-22-2019 SEDOL : BYQHX47	970,000.000	969,049.40	971,096.10
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL : BYQHX36	60,000.000	61,960.80	61,060.26
ABBVIE INC 2.9% DUE 11-06-2022 SEDOL : BD035B5	100,000.000	99,845.00	100,183.30
ABBVIE INC 3.2% 11-06-2022 SEDOL : BXDZFW9	415,000.000	414,182.45	420,549.38
ABBVIE INC 3.2% DUE 05-14-2026 CUSIP : 00287YAY5	281,000.000	279,926.58	278,020.56
ABBVIE INC FIXED 1.8% DUE 05-14-2018 SEDOL : BXDZFT6	200,000.000	199,796.00	199,981.60
ACCO BRANDS CORP 5.25% DUE 12-15-2024 CUSIP : 00081TAJ7	655,000.000	674,630.25	682,018.75
ACRISURE LLC / 7% DUE 11-15-2025 CUSIP : 00489LAA1	425,000.000	425,000.00	419,156.25
ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP : 007903AX5	300,000.000	271,375.25	339,000.00
AECOM 5.75% DUE 10-15-2022 CUSIP : 00766TAB6	345,000.000	358,800.00	359,662.50
** AIR MED MERGER SUB 6.375% DUE 05-15-2023 CUSIP : 00913CAA7	375,000.000	357,656.25	364,687.50
AK STL CORP 08-09-2017 6.375% DUE 10-15-2025 REG CUSIP : 001546AV2	470,000.000	469,491.10	457,075.00
ALABAMA PWR CO 2.45% DUE 03-30-2022 SEDOL : BF00KV5	485,000.000	484,602.30	482,920.32
ALLY FINL INC GTD NT 6.25 DUE 12-01-2017 SEDOL : B6R31L1	300,000.000	297,640.00	300,000.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALPHABET HOLDING COMPANY, INC. TERM LOAN SENIOR SECURED 08-14-2025 CUSIP : 18913EAD9	440,000.000	420,000.00	396,000.00
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL : BYN6819	270,000.000	279,358.20	287,521.11
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 CUSIP : 023770AA8	631,753.040	633,427.71	632,937.58
AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019 CUSIP : 0258M0EK1	1,456,000.000	1,455,394.04	1,451,064.16
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP : 026874DF1	321,000.000	318,627.81	350,412.91
AMERIGAS PARTNERS 5.625% DUE 05-20-2024 CUSIP : 030981AH7	430,000.000	439,425.00	449,350.00
AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025 CUSIP : 023772AB2	562,331.310	577,146.57	582,012.91
AMGEN INC 2.65% DUE 05-11-2022 SEDOL : BDFVJL2	835,000.000	833,213.10	832,115.08
ANADARKO PETE CORP 0% DUE 10-10-2036 CUSIP : 032511BB2	3,000,000.000	1,133,750.00	1,267,074.00
ANADARKO PETE CORP 4.85% DUE 03-15-2021 SEDOL : BD5FGF7	340,000.000	339,911.60	359,162.40
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL : BD1DGJ9	525,000.000	559,125.15	584,525.55
ANADARKO PETE CORP 6.95% DUE 06-15-2019 SEDOL : B96B2C5	910,000.000	1,082,900.00	970,277.49
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 CUSIP : 035242AN6	700,000.000	772,828.10	790,255.20
ANTHEM INC 3.65% 12-01-2027 SEDOL : BFMCP2P7	455,000.000	454,085.45	458,967.60
APPLE INC 2.85% DUE 05-06-2021 CUSIP : 037833AR1	150,000.000	153,288.00	152,622.75
APPLE INC 3% DUE 02-09-2024 SEDOL : BDVPY57	1,115,000.000	1,114,509.40	1,131,292.38
APPLE INC 3.25% DUE 02-23-2026 CUSIP : 037833BY5	590,000.000	588,702.00	600,283.11
ASP AMC MERGER SUB 8% DUE 05-15-2025 CUSIP : 00215JAA7	550,000.000	543,562.50	537,625.00
AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP : 00209TAB1	881,000.000	1,204,093.97	1,156,528.35
AT&T INC 2.45% DUE 06-30-2020 SEDOL : BX2K4H3	745,000.000	744,620.05	743,328.97
AT&T INC 3.4% DUE 05-15-2025 CUSIP : 00206RCN0	519,000.000	507,909.57	509,913.35
AT&T INC 3.9% DUE 08-14-2027 SEDOL : BD9MM34	2,565,000.000	2,560,323.80	2,549,394.54
AT&T INC 3.95% DUE 01-15-2025 SEDOL : BD20MK2	245,000.000	257,808.60	249,478.85
AT&T INC 4.25% DUE 03-01-2027 SEDOL : BDCL4N2	750,000.000	750,850.17	767,028.00
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 CUSIP : 00206RAE2	1,000,000.000	773,750.00	854,687.00
AVAYA INC TERM LOAN SENIOR SECURED 11-08-2024 CUSIP : LX1694855	750,000.000	742,500.00	739,417.50
BANC AMER 6% DUE 03-25-2036 CUSIP : 05948K3J6	119,504.580	72,622.63	108,691.57
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL : BD5FYQ4	595,000.000	574,571.11	588,302.68

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 3.5% DUE 04-19-2026 CUSIP : 06051GFX2	1,320,000.000	1,328,655.86	1,341,550.32
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL : BZ013F3	395,000.000	395,000.00	409,561.68
BANK AMER CORP 5.625% DUE 07-01-2020 SEDOL : B60SJP3	675,000.000	771,977.25	728,271.00
BANK AMER CORP 5.7% DUE 01-24-2022 SEDOL : B93Q397	620,000.000	719,627.80	691,729.04
BANK AMER CORP SR NT FLTG RATE DUE 04-24-2023 REG SEDOL : BYWMBG4	400,000.000	400,000.00	405,532.00
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL : BWX8CJ7	395,000.000	391,776.80	393,799.99
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL : BG49KX7	690,000.000	698,797.50	693,785.34
BANK ONE CAP III 8.75% DUE 09-01-2030 CUSIP : 06423KAA9	175,000.000	255,839.06	256,334.23
BANK SER 2017-BNK8 CL ASB 3.314% 11-15-2050 CUSIP : 06650AAC1	867,000.000	892,955.21	886,562.12
** BARRETT BILL CORP FIXED 8.75% DUE 06-15-2025 CUSIP : 06846NAF1	565,000.000	534,649.50	593,250.00
BECTION DICKINSON & 3.363% DUE 06-06-2024 SEDOL : BF2MPF8	1,205,000.000	1,205,000.00	1,204,374.61
BERKSHIRE HATHAWAY 1.7% DUE 03-15-2019 SEDOL : BZ58809	455,000.000	454,654.20	453,825.19
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023 SEDOL : BDB5JF2	370,000.000	368,993.60	372,381.69
** BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 CUSIP : 084659AD3	361,000.000	377,216.12	372,528.17
BLUE CUBE SPINCO 10% DUE 10-15-2025 CUSIP : 095370AD4	380,000.000	453,619.25	461,700.00
BRINKS CO 4.625% DUE 10-15-2027 CUSIP : 109696AA2	465,000.000	464,236.00	461,280.00
BRIXMOR OPER 3.65% DUE 06-15-2024 SEDOL : BF6Q7H2	200,000.000	199,152.00	198,282.20
BROADCOM CORP / 2.65% DUE 01-15-2023 CUSIP : 11134LAL3	674,000.000	667,549.82	646,220.42
BROADCOM CORP / 3% DUE 01-15-2022 SEDOL : BDR58C6	750,000.000	746,940.00	741,303.00
BROADCOM CORP / 3.625% DUE 01-15-2024 SEDOL : BDQZ6G7	760,000.000	759,209.60	751,676.48
BRUCE MANSFIELD 6.85% DUE 06-01-2034 SEDOL : B290VL2	653,816.610	708,562.08	284,410.23
** BSTN PTYS LTD 2.75% DUE 10-01-2026 CUSIP : 10112RAY0	934,000.000	906,457.39	881,562.44
BSTN SCIENTIFIC 2.65% DUE 10-01-2018 SEDOL : BCZTLF7	660,000.000	665,583.60	663,485.46
CA RES CORP CA RES CORPORATION TERM LN SR SECD 1ST LIEN DUE 08-02-2023 BEO CUSIP : LX1541981	210,000.000	207,900.00	227,325.00
CAESARS ENTMT CORP 5.0% 10-01-2024 CUSIP : 127686AA1	62,970.000	119,538.03	126,845.19
CAESARS GROWTH 9.375% DUE 05-01-2022 CUSIP : 12768WAB2	300,000.000	321,000.00	322,350.00
CAMELOT U.S. ACQUISITION 1 CO TL 10-03-2023 CUSIP : LX1695753	349,122.810	353,798.57	350,068.93
CAMELOT U.S. ACQUISITION 1 CO. NEW TERM LOAN SENIOR SECURED 10-03-2023 CUSIP : 13322HAD8	0.000	0.00	0.00
CAP 1 BK USA NATL 2.3% DUE 06-05-2019 SEDOL : BN7ZYX9	600,000.000	599,334.00	599,274.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CAP 1 FINL CORP 2.5% DUE 05-12-2020 SEDOL : BDFVGS8	570,000.000	569,099.40	569,853.51
CAP 1 FINL CORP 3.3% DUE 10-30-2024 SEDOL : BD6JBB9	815,000.000	812,628.35	810,984.50
CAPITAL ONE FINL CORP FLTG 05-12-2020 SEDOL : BF35NN0	500,000.000	500,000.00	503,295.00
CARDINAL HEALTH INC NT FLTG RATE DUE 06-15-2022 SEDOL : BZ4DMF8	350,000.000	350,000.00	350,741.65
CARROLS RESTAURANT 8% DUE 05-01-2022 CUSIP : 14574XAD6	525,000.000	555,138.32	554,531.25
CATALYST PAPER CORPORATION TERM LOAN 01-27-2022 CUSIP : LX1670673	199,427.800	199,427.80	199,427.80
CD 2017-CD6 MTG TR COML MTG PASSTHRU CTF CL A-SB 3.332% 11-13-2050 CUSIP : 125039AD9	1,306,000.000	1,345,103.70	1,339,903.76
CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B CUSIP : 15134NAE6	219,655.580	217,459.02	209,182.62
** CF INDS INC 5.375% DUE 03-15-2044 CUSIP : 12527GAE3	475,000.000	437,022.40	463,125.00
CHARTER 4.464% DUE 07-23-2022 SEDOL : BDFF420	720,000.000	734,465.15	750,659.04
CHARTER 6.384% DUE 10-23-2035 CUSIP : 161175AZ7	751,000.000	866,374.65	864,395.74
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL : BZ5ZZ32	200,000.000	200,750.00	216,750.00
CHESAPEAKE ENERGY CORP DUE 08-17-2021 BEO CUSIP : 16516FAF6	430,000.000	443,612.50	456,875.00
CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023 CUSIP : 12543DAY6	325,000.000	326,584.37	303,875.00
CITIBANK CR CARD 1.74% DUE 01-19-2021 CUSIP : 17305EGA7	426,000.000	425,918.42	425,226.81
CITIBANK CR CARD 1.8% DUE 09-20-2021 CUSIP : 17305EGH2	636,000.000	635,952.62	633,317.35
CITIGROUP GLOBAL ZERO CPN .01% DUE 01-25-2018 CUSIP : 173074CE3	5,150,000.000	232,456.92	232,456.91
CITIGROUP INC 2.7% DUE 03-30-2021 CUSIP : 172967KK6	323,000.000	322,616.13	324,410.22
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4	685,000.000	684,595.85	674,844.88
CITIGROUP INC 3.4% DUE 05-01-2026 CUSIP : 172967KN0	788,000.000	788,400.54	789,534.24
CITIGROUP INC 3.52% 10-27-2028 SEDOL : BYWG4Z6	2,190,000.000	2,190,142.80	2,187,941.40
CITIGROUP INC 3.668% DUE 07-24-2028 SEDOL : BF347Y6	1,320,000.000	1,338,005.85	1,337,583.72
CITIGROUP INC 3.887% DUE 01-10-2028 SEDOL : BDDXTT8	125,000.000	128,441.25	128,420.75
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69	145,000.000	146,925.60	150,963.85
** CITIGROUP INC 4.4% DUE 06-10-2025 CUSIP : 172967JT9	197,000.000	200,018.04	206,935.89
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31	10,000.000	10,019.54	10,509.69
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL : BDT7Y00	440,000.000	497,525.60	495,091.96
CITIZENS BK MEDIUM 2.55% DUE 05-13-2021 SEDOL : BZ6VPH3	560,000.000	559,479.20	558,900.16
** CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP : 18451QAL2	875,000.000	902,620.37	880,468.75

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP : 18600TAA0	413,000.000	381,996.04	454,621.31
CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL : B1FH615	395,202.840	265,155.83	391,679.21
CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 SEDOL : BD60P98	157,086.410	127,289.08	154,956.95
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG SEDOL : BZ0C3Q7	88,083.310	87,505.28	91,826.59
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL : B7M9252	8,670.250	7,726.02	8,750.68
CMO COMM 2013-LC6 MTG TR COML MTG PASSTHRU CTF CL A-2 1.906 01-10-2046 CUSIP : 20048EAV3	111,396.900	114,034.88	111,348.56
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL : B7XY5G8	30,477.300	17,681.54	27,769.48
CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRUCTF 2A-1 DUE 07-19-2044 REG CUSIP : 23332UBF0	101,210.410	102,601.88	101,789.74
CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP : 36228FNB8	1,741.360	1,773.45	1,772.57
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	517,037.390	455,754.40	520,288.52
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP : 362341XG9	38,679.320	34,971.35	38,207.97
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL : B0MTJR4	9,667.080	8,922.39	9,858.65
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL : B0MDV36	115,351.730	84,242.81	116,312.15
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL : B3CCK26	28,523.210	19,966.13	26,813.41
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP : 45660UAQ2	29,253.540	29,776.97	28,825.82
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	1,270,028.50
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	340,543.68
CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL : B82N347	138,946.670	109,385.70	141,843.43
CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG CUSIP : 12623SAE0	1,038,000.000	1,055,602.30	1,036,601.81
CMO RALI SER 2006-Q06 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL : B3D07Z1	66,256.240	54,992.69	30,748.86

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United States - USD			
CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP : 76113MAB1	526,100.220	242,300.68	253,584.51
CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP : 83162CRG0	112,158.710	112,158.71	119,797.84
CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG SEDOL : B8KCX02	101,619.560	72,499.21	98,781.33
CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045 CUSIP : 90269GAC5	422,039.980	435,954.11	433,988.78
CMO UBS-BARCLAYS COML MTG TR 2013-C5 COML CTF CL A-3 2.9204 DUE3-10-46 REG CUSIP : 90270YBE8	831,000.000	842,296.41	837,478.48
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL : B3VLSB9	69,436.430	41,748.65	68,763.59
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP : 929227LE4	78,835.500	67,644.21	77,818.84
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP : 949803AA8	39,097.500	32,597.52	39,264.25
CNH EQUIP TR 1.63% DUE 08-15-2021 CUSIP : 12594DAD0	328,000.000	327,917.80	326,524.66
COLUMBIA PIPELN 2.45% DUE 06-01-2018 SEDOL : BZ6VTF9	770,000.000	769,815.20	771,291.29
COLUMBIA PIPELN 3.3% DUE 06-01-2020 SEDOL : BD05TJ7	605,000.000	607,254.55	614,750.18
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP : 20030NBS9	555,000.000	553,956.60	555,871.91
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP : 20030NAX9	35,000.000	43,774.50	46,566.35
** COMMUNICATIONS 8.25% DUE 10-15-2023 CUSIP : 20341WAD7	490,000.000	503,006.00	469,175.00
COMMUNICATIONS SALES & LEASING INC (CSL CAPITAL LLC) JAN 2017 TERM LN CUSIP : 20341UAD1	499,959.480	502,459.27	480,836.03
** COMSTOCK RES INC 12.25% 03-15-2020 CUSIP : 205768AP9	395,000.000	411,054.04	407,343.75
COMSTOCK RES INC SECD PIK NT CONV 0% DUE04-01-2019/04-01-2017 BEO CUSIP : 205768AM6	276,975.000	220,275.00	232,659.00
CONOCOPHILLIPS CO 4.2% DUE 03-15-2021 SEDOL : BZ78LB9	658,000.000	657,671.00	693,893.24
CONSOLIDATED EDISON INC 2.0% 03-15-2020 SEDOL : BDZV3Z4	390,000.000	389,871.30	387,461.49
CONTL AIRLINES 2012-A 4.15% 04-11-2024 CUSIP : 210795PZ7	972,366.270	1,009,699.31	1,020,984.58
CORECIVIC INC 4.75% DUE 10-15-2027 CUSIP : 21871NAA9	600,000.000	600,062.50	591,000.00
** COVANTA HLDG CORP 5.875% DUE 03-01-2024 CUSIP : 22282EAF9	675,000.000	674,132.83	681,750.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL : BRK8CH3	685,000.000	683,924.55	695,749.02
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER VAR RT DUE 01-29-2018 CUSIP : 22546QAU1	1,200,000.000	1,200,000.00	1,201,088.40

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United States - USD			
CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO CUSIP : 64072TAA3	460,000.000	549,500.96	543,662.50
CVS CAREMARK CORP 6.036 DUE 12-10-2028 CUSIP : 126650BP4	330,107.670	366,832.15	365,790.00
CVS HEALTH CORP 4.75% DUE 12-01-2022 SEDOL : BD3JDL6	1,055,000.000	1,141,910.47	1,132,780.93
DCP MIDSTREAM LP FIXED 7.375% DUE 12-31-2040 CUSIP : 23311PAA8	255,000.000	255,000.00	253,087.50
** DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 CUSIP : 23311VAD9	465,000.000	427,325.11	463,837.50
DDR CORP 3.9% DUE 08-15-2024 SEDOL : BF4RV20	770,000.000	767,713.10	766,852.24
DEERE JOHN CAP CORP TRANCHE # TR 00420 1.65% DUE 10-15-2018 SEDOL : BYYPRV8	255,000.000	254,834.25	254,412.99
DEFAULTED PVTPL CENVEO CORP JR PRIORITY 144A 0.0% DUE 12-31-2040 CUSIP : 15671BAL5	400,000.000	385,363.64	64,000.00
** DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP : 247358AA2	184,515.490	200,660.59	193,021.65
DELTA AIR LINES 5.3% DUE 10-15-2020 CUSIP : 24736WAA8	158,897.020	160,287.38	165,017.73
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 SEDOL : BD96MF8	1,510,000.000	1,527,600.60	1,529,276.66
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL : BD96MQ9	775,000.000	793,683.25	809,158.90
DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027 CUSIP : 25389JAR7	533,000.000	540,242.42	535,532.82
DISCOVERY 3.95% DUE 03-20-2028 CUSIP : 25470DAR0	875,000.000	871,876.25	858,846.63
DISH DBS CORP 4.25% DUE 04-01-2018 SEDOL : BD64T10	100,000.000	101,750.00	100,680.00
DISH DBS CORP 7.75% DUE 07-01-2026 CUSIP : 25470XAY1	950,000.000	1,015,416.49	1,024,812.50
DISH DBS CORP SR NT 7.875 DUE 09-01-2019 SEDOL : B4T1HG6	100,000.000	111,000.00	107,021.00
DOLLAR TREE INC 5.75% DUE 03-01-2023 CUSIP : 256746AB4	230,000.000	246,675.00	240,637.50
DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020 SEDOL : BYPJM92	790,000.000	790,813.70	790,439.24
DOMINION RES INC 1.6% DUE 08-15-2019 SEDOL : BDBYBX1	480,000.000	479,956.80	474,988.32
DOMINION RES INC 5.25% DUE 08-01-2033 CUSIP : 257469AJ5	280,000.000	309,246.37	323,333.64
DR PEPPER SNAPPLE 3.13% DUE 12-15-2023 SEDOL : BYPL1P7	605,000.000	604,770.10	612,132.95
DU PONT E I DE 2.2% DUE 05-01-2020 SEDOL : BD45XV3	545,000.000	544,400.50	543,799.91
** DUKE ENERGY CORP 2.65% DUE 09-01-2026 CUSIP : 26441CAS4	701,000.000	687,038.02	668,736.48
DYNEGY INC NEW DEL 7.625% DUE 11-01-2024 CUSIP : 26817RAP3	645,000.000	673,660.00	702,243.75
E TRADE FINL CORP 5.3% DUE 12-15-2049 CUSIP : 269246BR4	200,000.000	200,000.00	201,750.00
EDISON INTL 2.95% DUE 03-15-2023 SEDOL : BZB2D77	740,000.000	739,696.10	743,361.82
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL : BDWGT0	725,000.000	747,569.25	749,260.68
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL : BYQ2KJ6	500,000.000	496,375.00	519,299.00

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United States - USD			
** ENERGY TRANSFER PARTNERS L P NEW 6.25% 12-31-2049 CUSIP : 29278NAA1	510,000.000	510,000.00	502,350.00
ENGILITY CORP FIXED 8.875% DUE 12-31-2024 CUSIP : 29285XAD4	315,000.000	338,625.00	338,625.00
** ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049 CUSIP : 29336UAH0	345,000.000	346,293.75	335,046.41
ENTERGY GULF STS 3.95% DUE 10-01-2020 SEDOL : B4R1Z64	865,000.000	928,516.95	900,220.21
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL : BRKFLN3	410,000.000	415,945.00	421,439.00
** ENTERPRISE PRODS 4.05% DUE 02-15-2022 CUSIP : 29379VAU7	219,000.000	223,581.48	229,481.34
ERP IRON ORE LLC FLTG RT 0% DUE 12-31-2019 BEO CUSIP : 26886EAB9	13,069.100	11,734.28	12,941.81
EVERSOURCE ENERGY 2.75% DUE 03-15-2022 SEDOL : BF082L3	530,000.000	528,750.55	531,251.86
EVOLUTION ESCR 7.5% DUE 03-15-2022 CUSIP : 30049XAA5	520,000.000	547,746.15	543,400.00
EXELON CORP 2.85% DUE 06-15-2020 SEDOL : BZ0C8V7	425,000.000	424,919.25	428,975.03
EXELON CORP 5.1% DUE 06-15-2045 CUSIP : 30161NAS0	288,000.000	326,044.80	332,525.66
EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 SEDOL : BYZ5JF5	590,000.000	589,887.90	596,353.12
EXPRESS SCRIPTS 3% DUE 07-15-2023 SEDOL : BZ5YJZ9	755,000.000	754,328.05	745,925.66
EXPRESS SCRIPTS 3.4% DUE 03-01-2027 CUSIP : 30219GAN8	704,000.000	697,544.26	687,176.51
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 CUSIP : 316773CT5	337,000.000	336,565.27	340,952.34
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL : BYPL1T1	225,000.000	225,000.00	234,233.10
FORD MTR CR CO LLC 4.25% DUE 09-20-2022 SEDOL : B8L4S57	675,000.000	713,718.00	707,946.75
FORTIVE CORP 2.35% DUE 06-15-2021 SEDOL : BDG0JX0	350,000.000	349,919.50	346,964.45
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 CUSIP : 35671DBC8	670,000.000	590,075.00	634,624.00
** FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG CUSIP : 35671DBJ3	260,000.000	234,650.00	252,850.00
** FRONTIER 11% DUE 09-15-2025 CUSIP : 35906AAZ1	380,000.000	371,516.60	291,650.00
** FRONTIER 9.25% DUE 07-01-2021 CUSIP : 35906AAL2	250,000.000	233,729.50	201,095.00
FTS INTL INC 6.25% DUE 05-01-2022 CUSIP : 30283WAB0	530,000.000	477,995.50	512,775.00
GATX CORP FLTG 11-05-2021 CUSIP : 361448BB8	800,000.000	800,000.00	799,997.60
GAVILAN RESOURCES, LLC TERM LOAN (SECOND LIEN) DUE 02-24-2024 BEO CUSIP : 36808UAB7	345,000.000	342,300.00	338,100.00
GE CAP INTL FDG CO 3.373% DUE 11-15-2025 SEDOL : BYNKFJ8	655,000.000	678,652.05	665,307.74
GEN MTRS FINL CO 4.2% DUE 03-01-2021 CUSIP : 37045XBF2	773,000.000	791,686.07	805,755.10
GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020 SEDOL : BYZ5MR8	210,000.000	215,065.20	213,040.17
GENERAL MTRS CO 4.2% DUE 10-01-2027 SEDOL : BF6NPZ7	500,000.000	499,260.00	508,365.00

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United States - USD			
GENERAL MTRS CO FIXED 4% DUE 04-01-2025 SEDOL : BD5JX25	575,000.000	567,375.50	583,472.63
** GENWORTH FINL INC 6.5% DUE 06-15-2034 CUSIP : 37247DAB2	245,000.000	195,561.42	207,025.00
GEO GROUP INC NEW 6% DUE 04-15-2026 CUSIP : 36162JAB2	490,000.000	499,487.19	508,375.00
GEORGIA PWR CO 1.95% DUE 12-01-2018 SEDOL : BDGV245	1,390,000.000	1,388,790.70	1,389,278.59
GILEAD SCIENCES 1.95% DUE 03-01-2022 SEDOL : BD87JT5	355,000.000	354,179.95	346,978.07
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP : 375558BB8	715,000.000	713,713.00	721,565.85
** GOGO INTER HLDGS 12.5% DUE 07-01-2022 CUSIP : 38046XAC7	600,000.000	679,387.25	681,000.00
GOLDMAN SACHS 2.6% DUE 04-23-2020 SEDOL : BVV3N50	535,000.000	532,276.85	536,200.01
** GOLDMAN SACHS 2.625% DUE 04-25-2021 CUSIP : 38141GVU5	586,000.000	584,980.10	585,643.71
GOLDMAN SACHS 2.876% DUE 10-31-2022 SEDOL : BYZKWW8	500,000.000	500,000.00	499,214.50
GOLDMAN SACHS 2.905% DUE 07-24-2023 SEDOL : BZ9NZX2	815,000.000	815,000.00	809,021.16
GOLDMAN SACHS 3% DUE 04-26-2022 SEDOL : BZ07986	745,000.000	742,616.00	749,316.53
GOLDMAN SACHS 3.5% DUE 01-23-2025 SEDOL : BVL8RW0	850,000.000	880,923.00	860,277.35
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL : BZ12537	470,000.000	468,782.70	469,475.95
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL : B94Q103	1,220,000.000	1,389,043.40	1,356,230.08
GOLDMAN SACHS FLTGT RT 3.691% DUE 06-05-2028 SEDOL : BF6Q761	380,000.000	383,353.50	383,465.98
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 CUSIP : 38141EA25	208,000.000	248,609.92	220,769.54
GS MTG SECS TR 2.86% DUE 06-10-2046 CUSIP : 36197XAJ3	834,000.000	840,645.94	838,163.33
HARLEY DAVIDSON 2.4% DUE 09-15-2019 SEDOL : BQFJ4R8	740,000.000	751,289.80	738,735.34
HARRIS CORP DEL NT FLTGT RATE 04-30-2020 CUSIP : 413875AU9	700,000.000	700,000.00	699,998.60
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL : B9K8PW3	315,000.000	357,884.10	336,504.42
HCA INC 7.5% DUE 11-06-2033 CUSIP : 404119AJ8	1,450,000.000	1,586,761.63	1,616,750.00
HCP INC FIXED 4% DUE 06-01-2025 CUSIP : 40414LAN9	270,000.000	267,640.20	277,804.89
HEALTHCARE TR AMER HLDGS LP 3.75% 07-01-2027 SEDOL : BZ4CYX7	790,000.000	785,986.80	785,122.54
** HEALTHSOUTH CORP 5.75% DUE 09-15-2025 CUSIP : 421924BT7	350,000.000	359,275.00	363,125.00
HI RIDGE BRANDS CO 8.875% DUE 03-15-2025 CUSIP : 42979BAA2	120,000.000	120,308.22	106,500.00
HLTH CARE REIT INC 4% DUE 06-01-2025 SEDOL : BYMSY74	430,000.000	436,265.80	444,729.65
** HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP : 42217KBC9	209,000.000	206,822.22	222,649.16
HSBC FIN CORP 6.676% DUE 01-15-2021 SEDOL : B55NY95	74,000.000	87,743.28	82,592.07
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL : BYZ5LW6	800,000.000	799,216.00	800,497.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP : 44328BAD0	4,908,616.190	1,677,256.65	2,183,750.08
** HUNTSMAN INTL LLC 5.125% DUE 11-15-2022 CUSIP : 44701QBD3	465,000.000	498,597.05	501,037.50
ICAHN ENTERPRISES 6% DUE 08-01-2020 CUSIP : 451102AX5	664,000.000	683,361.00	683,920.00
INTEL CORP 3.3 DUE 10-01-2021 CUSIP : 458140AJ9	705,000.000	736,189.20	729,909.77
INTELSAT 7.75% DUE 06-01-2021 CUSIP : 458204AP9	300,000.000	246,014.06	177,000.00
INTELSAT JACKSON HLDGS S A 7.25 DUE 10-15-2020/10-15-2015 REG CUSIP : 45824TAC9	975,000.000	925,888.75	921,375.00
IPAYMENT INC TLB 04-11-2023 CUSIP : LX1695290	234,412.500	232,068.37	236,170.59
IPAYMENT, INC. TERM LOAN B DUE 04-11-2023 BEO CUSIP : 46262FAM4	0.000	0.00	0.00
J CREW GROUP INC TERM LOAN B DUE 03-05-2021 BEO CUSIP : 46613BAE7	0.000	0.00	0.00
J P MORGAN CHASE 2.665 DUE 01-15-2046 CUSIP : 46640JAP2	364,875.690	369,265.60	366,535.51
J P MORGAN CHASE 4.7171% DUE 02-15-2046 CUSIP : 46635TCG5	479,000.000	523,101.45	506,679.02
J. CREW GROUP, INC TERM LOAN SENIOR SECURED DUE 03-05-2021 BEO CUSIP : 46613BAH0	174,284.410	118,371.78	100,337.28
** JACK OH FIN LLC / 10.25% DUE 11-15-2022 CUSIP : 46647DAB9	800,000.000	843,566.00	879,000.00
JO-ANN STORES, INC. TERM LOAN DUE 09-29-2023 BEO CUSIP : 47759DAB1	242,450.000	239,786.94	231,539.75
** JONAH ENERGY LLC / 7.25% DUE 10-15-2025 CUSIP : 47987LAA9	505,000.000	505,650.00	510,050.00
JPMBB COML MTG 2.8164% DUE 11-15-2048 CUSIP : 46590JAT4	352,000.000	358,682.50	355,217.28
JPMORGAN CHASE & 2.7% DUE 05-18-2023 SEDOL : BDGLCJ0	570,000.000	568,483.80	565,808.22
JPMORGAN CHASE & 3.2% DUE 01-25-2023 CUSIP : 46625HJH4	784,000.000	793,414.30	797,890.91
JPMORGAN CHASE & 3.2% DUE 06-15-2026 SEDOL : BYZ2G99	695,000.000	694,701.15	690,680.58
JPMORGAN CHASE & 3.22% DUE 03-01-2025 SEDOL : BD97KY6	450,000.000	450,000.00	452,370.15
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL : BR17VT4	120,000.000	120,865.05	125,002.32
JPMORGAN CHASE & CO 2.776% 04-25-2023 SEDOL : BYZ0Z63	1,570,000.000	1,577,802.90	1,568,158.39
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL : BD7F8X7	290,000.000	294,103.20	298,299.51
JPMORGAN CHASE & CO NT FLTG DUE 01-23-2020 REG SEDOL : BVVM4N2	2,100,000.000	2,100,000.00	2,127,552.00
JUNIPER NETWORKS 3.125% DUE 02-26-2019 CUSIP : 48203RAL8	191,000.000	190,852.93	192,832.65
** JUNIPER NETWORKS INC 3.3% DUE 06-15-2020REG CUSIP : 48203RAH7	500,000.000	513,035.50	507,795.00
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL : BYV3CH6	540,000.000	539,416.80	539,726.22
KEYBANK NATL ASSN 2.35% DUE 03-08-2019 SEDOL : BDGSFT2	755,000.000	754,630.05	757,702.90
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL : BZ14XY0	475,000.000	472,572.75	460,866.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KIMCO RLTY CORP 3.3% DUE 02-01-2025 SEDOL : BYXD1K0	570,000.000	569,105.10	563,809.23
** KINDER MORGAN 4.15% DUE 02-01-2024 CUSIP : 494550BS4	771,000.000	768,926.86	799,157.69
KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019 SEDOL : BST7892	1,005,000.000	1,008,869.78	1,013,715.36
KOHL'S CORP 5.55% DUE 07-17-2045 CUSIP : 500255AV6	475,000.000	437,639.25	459,921.60
KRAFT HEINZ FOODS 2% DUE 07-02-2018 SEDOL : BD079Y8	100,000.000	99,800.00	99,993.40
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP : 50077LAD8	670,000.000	667,065.40	640,091.87
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 SEDOL : BD7YG41	860,000.000	857,970.40	879,049.00
LAMB WESTON HLDGS 4.875% DUE 11-01-2026 CUSIP : 513272AB0	475,000.000	483,859.13	499,937.50
** LIBERTY MEDIA CORP 8.25% DUE 02-01-2030 CUSIP : 530715AJ0	415,000.000	448,975.90	451,312.50
** LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP : 539830BL2	413,000.000	453,157.51	468,192.91
MAGNETATION LLC DIP LOAN DUE 10-14-2016 BEO CUSIP : LX1450399	93,259.010	84,994.54	41,966.55
MAGNETATION LLC TERM LOANS DUE 03-07-2017 BEO CUSIP : LX1444962	0.000	0.00	0.00
MCKESSON CORP NEW 2.284% DUE 03-15-2019 SEDOL : BKRCDD54	725,000.000	726,080.25	725,811.28
MICROSOFT CORP 1.55% DUE 08-08-2021 CUSIP : 594918BP8	380,000.000	379,601.00	370,360.92
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP : 594918BR4	320,000.000	319,404.80	308,294.72
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL : BYP2NV0	710,000.000	704,831.20	717,828.46
** MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 CUSIP : 594918CA0	412,000.000	422,146.72	456,985.87
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP : 59562VAM9	741,000.000	946,333.50	967,451.82
MOLSON COORS 2.25% DUE 03-15-2020 SEDOL : BDD7TQ7	725,000.000	724,391.00	722,362.45
MOODYS CORP 2.75 07-15-2019 SEDOL : BP8G1P6	475,000.000	482,129.75	478,613.33
MORGAN STANLEY 2.5% DUE 01-24-2019 SEDOL : BLSP7L3	445,000.000	448,604.50	446,762.65
MORGAN STANLEY 2.8% DUE 06-16-2020 SEDOL : BYNCYZ3	1,385,000.000	1,383,338.00	1,397,456.69
MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL : BYM4WS9	780,000.000	772,124.70	792,117.30
MORGAN STANLEY 3.875% DUE 01-27-2026 CUSIP : 61746BDZ6	800,000.000	834,219.00	830,305.60
MORGAN STANLEY 3.875% DUE 04-29-2024 CUSIP : 61746BDQ6	263,000.000	275,926.45	274,785.29
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL : BYTCKF9	490,000.000	489,598.20	512,441.02
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344	40,000.000	42,452.00	41,754.04
MORGAN STANLEY 7.3% DUE 05-13-2019 CUSIP : 61747YCG8	230,000.000	274,921.30	246,132.66
MORGAN STANLEY BK 3.15% DUE 03-15-2048 CUSIP : 61764XBG9	300,000.000	308,003.91	305,735.70
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL : BZ9P8W8	1,060,000.000	1,061,849.60	1,066,062.14

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MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 CUSIP : 6174466Q7	275,000.000	323,334.00	279,162.40
MORGAN STANLEY SR NT 2.45% DUE 02-01-2019 SEDOL : BDCRXT9	305,000.000	304,795.65	305,977.22
** MPT OPER FIXED 5% DUE 10-15-2027 CUSIP : 55342UAH7	500,000.000	504,130.62	521,250.00
MURPHY OIL CORP 5.75% DUE 08-15-2025 CUSIP : 626717AJ1	645,000.000	651,600.00	665,962.50
MYLAN N V FIXED 2.5% DUE 06-07-2019 CUSIP : 62854AAK0	100,000.000	100,584.00	99,923.70
** NATL CINEMEDIA LLC 5.75% DUE 08-15-2026 CUSIP : 63530QAH2	750,000.000	711,046.88	695,625.00
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL : BMH0QZ3	515,000.000	523,610.80	527,893.03
NAVIENT CORP 5.875% DUE 03-25-2021 SEDOL : BWKNGT3	100,000.000	105,707.64	104,000.00
NAVIENT STUDENT LN TR 2015-1 STUDENT LN BKD NT CL A-1 09-26-2022 REG CUSIP : 63939FAA8	88,297.520	88,297.52	88,335.40
NAVISTAR INC TERM LOAN SENIOR SECURED 11-01-2024 CUSIP : LX1692750	430,000.000	427,850.00	430,537.50
NAVISTAR, INC. TERM LOAN B DUE 08-07-2020 BEO CUSIP : 63937YAC5	336,574.320	336,995.04	337,836.47
** NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024 CUSIP : 65341XAA6	625,000.000	630,212.50	639,062.50
** NRG ENERGY INC 7.25% DUE 05-15-2026 CUSIP : 629377CA8	415,000.000	428,025.00	455,462.50
NT DUE 10-09-2020 REG SEDOL : BFBFBL6	250,000.000	250,000.00	249,922.75
** NUSTAR LOGISTICS L FIXED 5.625% DUE 04-28-2027 CUSIP : 67059TAE5	170,000.000	170,000.00	171,700.00
** OLIN CORP 5.125% BDS 09-15-2027 USD2000 CUSIP : 680665AJ5	220,000.000	225,022.00	231,000.00
ORACLE CORP 2.4% DUE 09-15-2023 SEDOL : BY7RCY9	1,455,000.000	1,454,752.65	1,433,030.96
ORACLE CORP 3.25% 11-15-2027 SEDOL : BD38ZY0	1,130,000.000	1,128,745.70	1,143,364.51
PAC GAS & ELEC CO 6.05% DUE 03-01-2034 CUSIP : 694308GE1	200,000.000	251,670.00	248,296.40
PANHANDLE EASTN 7% DUE 06-15-2018 SEDOL : B3C8S86	1,285,000.000	1,466,185.00	1,319,525.38
PAREXEL INTERNATIONAL CORPORATION TERM LOAN B SENIOR SECURED 08-09-2024 CUSIP : LX1672794	200,000.000	199,000.00	201,041.60
PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026 CUSIP : 70959WAG8	440,000.000	441,962.50	447,700.00
PENSKE AUTOMOTIVE GROUP 3.75% DUE 08-15-2020 SEDOL : BF22PL4	100,000.000	100,000.00	101,625.00
PEPSICO INC 1.5% DUE 02-22-2019 SEDOL : BD3DYL5	290,000.000	289,915.90	288,670.35
PETROLEO GLOBAL TRADING BV TL 02-19-2020 CUSIP : LX1678981	100,000.000	96,650.00	96,650.00
PHILIP MORRIS INTL 2% DUE 02-21-2020 SEDOL : BDCJS34	1,120,000.000	1,113,145.60	1,113,163.52
PHILLIPS 66 3.75% DUE 03-01-2028 CUSIP : 718549AF5	665,000.000	664,407.37	659,711.92
PK OH INDS INC OH FIXED 6.625% DUE 04-15-2027 CUSIP : 700677AR8	425,000.000	454,406.25	456,343.75

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PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021 SEDOL : BDGKYW4	740,000.000	739,548.60	733,315.58
PRESTIGE BRANDS 6.375% DUE 03-01-2024 CUSIP : 74112BAK1	430,000.000	440,065.10	448,275.00
** PULTEGROUP INC 5% DUE 01-15-2027 CUSIP : 745867AX9	315,000.000	315,000.00	331,474.50
** PVPTL GOLDEN NUGGET INC NEW 8.75% 10-01-2025 CUSIP : 38113YAC3	675,000.000	675,000.00	702,000.00
** PVPTL WEIGHT WATCHERS 8.625% 12-01-2025 CUSIP : 948626AA4	695,000.000	695,000.00	708,900.00
PVPTL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024 CUSIP : 019736AD9	445,000.000	450,087.50	463,489.75
PVPTL AMAZON COM INC 2.4% DUE 02-22-2023 SEDOL : BD5KBQ8	800,000.000	798,976.00	790,867.20
PVPTL AMAZON COM INC 3.15% DUE 08-22-2027 BEO SEDOL : BD5KB35	810,000.000	808,550.10	808,387.29
PVPTL AMAZON COM INC 3.875% 08-22-2037 CUSIP : 023135BD7	944,000.000	950,858.04	984,686.40
PVPTL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO CUSIP : 02376RAA0	445,000.000	460,635.50	458,350.00
** PVPTL AMERICAN AXLE & MFG INC 6.25% DUE 04-01-2025/03-23-2017 CUSIP : 02406PAP5	495,000.000	498,717.00	508,612.50
PVPTL ANCHORAGE CAP CLO 4 LTD/ANCHORAGE CAP SR SECD NT CL A-1B-R FLTG 07-28-2026 CUSIP : 033287AP8	500,000.000	500,000.00	501,730.90
PVPTL ARCH MERGER SUB INC 8.5% 09- 15-2025 CUSIP : 03939PAA2	455,000.000	431,439.00	409,500.00
PVPTL ASCENTUM EQUIP RECEIVABLES 2016-2TR NT CL A-2 144A 1.46 DUE 04-10-2019 CUSIP : 04364UAB1	129,073.080	129,068.84	128,927.49
PVPTL AVERY PT III CLO LTD SER 13-3A CL AR FLTG 144A 01-18-2025 BEO CUSIP : 053633AG8	500,000.000	500,000.00	501,714.40
PVPTL BENEFIT STREET PARTNERS CLO LTD SER 15 -V11A CL A1BR FLTG 07-18-2027 CUSIP : 08180RAN5	1,000,000.000	1,000,000.00	999,497.00
PVPTL BLACKSTONE CQP HOLDCO LP 6% DUE 08-17-2021 BEO CUSIP : 09258BAE5	200,000.000	200,000.00	200,000.00
PVPTL CCG RECEIVABLES TR 2017-1 AST BACKED NT CL A-2 1.84 DUE 11-14-2023 CUSIP : 12508UAB1	596,000.000	595,970.74	594,070.75
PVPTL CCO HLDGS LLC 144A 5.0% 02-01-2028 CUSIP : 1248EPBX0	775,000.000	769,147.50	759,500.00
PVPTL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-07-2016 BEO CUSIP : 15137NAA1	735,000.000	715,551.25	657,825.00
PVPTL CENT CLO 20 LTD/CENT CLO 20 CORP NT CL A-R 144A 3C7 FLTG RATE 01-25-2026 CUSIP : 15136WAV6	500,000.000	500,000.00	501,547.25
PVPTL CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 CUSIP : 16412XAE5	485,000.000	488,830.00	500,156.25
PVPTL CHENIERE ENERGY PARTNERS L P 5.25% DUE 10-01-2025 BEO CUSIP : 16411QAA9	535,000.000	541,793.30	549,043.75

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PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19 CUSIP : 233050AB9	85,061.110	87,413.58	86,491.84
PVTPL CMO FLAGSTAR MTG TR 2017-1 MTG PASS THRU CTF CL 1-A-5 144A 03-25-2047 CUSIP : 33850BAE7	415,218.030	424,106.30	420,700.15
PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO CUSIP : 46646BAE8	517,673.570	531,416.72	525,802.60
PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 CUSIP : 46648CAE4	358,599.620	366,612.08	364,006.59
PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO CUSIP : 50116WAC9	493,000.000	492,879.26	489,710.70
PVTPL CMO WF-RBS COML MTG TR 2011-C2 CL A-4 VAR DUE 12-31-2040 BEO CUSIP : 92935JBC8	453,000.000	492,708.28	481,364.60
PVTPL COMCAST CORP NEW NT 4.049% 11-01-2052 CUSIP : 20030NCF6	165,000.000	169,958.25	163,364.19
** PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO CUSIP : 224044BW6	870,000.000	876,044.85	872,907.54
PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027 CUSIP : 126307AQ0	475,000.000	476,387.50	481,531.25
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF 5-15-19 BEO CUSIP : 126659AA9	702,481.950	921,422.41	907,140.93
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP : 126650BS8	271,977.590	345,041.89	332,227.15
** PVTPL DEAN FOODS CO 6.5% DUE 03-15-2023 BEO CUSIP : 242370AD6	925,000.000	927,002.08	918,062.50
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL : BD96MH0	235,000.000	234,887.20	258,337.62
PVTPL DLL SECURITIZATION TR 2017-A CL A-3 2.14 DUE 12-15-2021 BEO CUSIP : 23291FAC0	1,342,000.000	1,341,895.32	1,341,761.12
PVTPL DRYDEN SENIOR LOAN FUND SER12-25A CL ARR VAR RT 10-15-2027 CUSIP : 26250JAS9	400,000.000	400,000.00	400,273.88
PVTPL EMERSON PK CLO LTD SR 13-1A CL A-1A-R FLTG DUE 07-15-2025 CUSIP : 29108QAU6	349,862.010	349,862.01	350,407.51
** PVTPL EP ENERGY LLC/EVEREST ACQUISITION 144A 8.0% 15/02/2025 CUSIP : 268787AF5	555,000.000	462,311.70	364,912.50
PVTPL EVERI PMTS INC 7.5% 12-15-2025 CUSIP : 30034VAB4	285,000.000	285,000.00	284,914.50
PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023 CUSIP : 33829TAA4	655,000.000	705,919.75	702,787.49
PVTPL H & E EQUIP SVCS INC 5.625% 09-01-2025 CUSIP : 404030AF5	520,000.000	531,237.75	544,700.00
** PVTPL HALCON RES CORP 6.75% DUE 02-15-2025 CUSIP : 40537QAN0	445,000.000	458,015.00	451,675.00
PVTPL HALCYON LN ADVISORS FDG 2015-1 LTD CL A-R FLTG 04-20-2027 CUSIP : 40538HAN9	500,000.000	500,000.00	500,000.00

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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 HILL-ROM HLDGS INC SR 5.0% 02-15-2025 CUSIP : 431475AB8	325,000.000	328,740.89	330,687.50
PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO CUSIP : 435765AG7	435,000.000	444,812.50	453,487.50
PVTPL INTELSAT CONNECT FIN S A SR NT 144A 12.5% DUE 04-01-2022/12-22-2016 BEO CUSIP : 45827AAA1	385,000.000	282,797.64	333,025.00
PVTPL INTERNATIONAL GAME TECHNOLOGY PLC SR SECD 6.5% DUE 02-15-2025 CUSIP : 460599AC7	500,000.000	547,215.00	563,125.00
PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO CUSIP : 459745GC3	200,000.000	199,992.00	207,235.60
PVTPL J P MORGAN MTG TR 2016-4 MTG PASS THRU CTF CL A-5 VAR RT 10-25-2046 CUSIP : 46647JAE0	175,733.070	179,247.75	178,272.94
PVTPL JAMESTOWN CLO LTD A1CR VAR 07-15-2026 BEO CUSIP : 470474AU1	500,000.000	500,000.00	500,145.40
PVTPL JAMESTOWN CLO VII LTD SER 15-7A CL A-1-R FLTG RATE DUE 07-25-2027 CUSIP : 47048BAK6	400,000.000	400,000.00	400,000.00
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 CUSIP : 48249DAA9	591,000.000	646,994.52	664,675.24
** 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	316,222.91
** PVTPL LAND O LAKES INC 7.25% 12-31-2049 BEO CUSIP : 514666AM8	410,000.000	415,540.40	443,825.00
PVTPL LG FINANCE 144A 5.875% DUE 11-01-2024/11-01-2019 BEO CUSIP : 535919AL8	650,000.000	667,456.25	686,562.50
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP : 53079EBE3	89,000.000	91,631.73	94,023.69
PVTPL MARATHON CLO V LTD SR 13-5A CL A1RFLTG 11-21-2027 CUSIP : 56576QAN8	600,000.000	600,000.00	599,997.60
PVTPL MCDERMOTT INTL INC SR SECD NT 8.0%DUE 05-01-2021 CUSIP : 580037AB5	630,000.000	651,069.35	648,900.00
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	533,388.58
PVTPL MMAF EQUIP FIN LLC 2015-A CL A3 1.39% DUE 10-16-2019 BEO CUSIP : 55315GAC2	274,432.810	274,375.13	274,229.18
PVTPL MONROE CAP BSL CLO 2015-1 LTD SER 15-1A CL AR FLTG RT 05-22-2027 CUSIP : 610332AU2	900,000.000	900,000.00	903,452.04
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	476,783.02
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SR 17-2A CL A2 2.574% 10-17-22 CUSIP : 65341KAX4	382,000.000	381,996.87	380,907.10
PVTPL NORFOLK SOUTHN CORP NT 4.05% 08-15-2052 CUSIP : 655844BU1	253,000.000	256,774.76	256,741.62
PVTPL OCP CLO 2015-9 LTD SER 15-9A CL A1R FLTG 07-15-2027 CUSIP : 67091YAJ3	750,000.000	750,000.00	750,756.75

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL OCP CLO LTD SER 2015-10A CL A-1-R FLTG 10-26-2027 CUSIP : 67092DAL3	1,400,000.000	1,400,000.00	1,400,000.00
PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL : BNJZV25	219,000.000	219,000.00	77,745.00
PVTPL OFSI FD VII LTD SER 2014- 7A CL A-R FLTG 10-18-2026 CUSIP : 67106MAN3	400,000.000	400,000.00	400,201.44
PVTPL ONEMAIN FINL HLDGS INC 6.75% 12-15-2019 SEDOL : BTF3147	300,000.000	314,625.00	309,750.00
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	1,308,752.90
PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027 CUSIP : 72147KAE8	325,000.000	325,000.00	339,218.75
** PVTPL PLATFORM SPECIALTY PRODS CORP 5.875% DUE 12-01-2025 BEO CUSIP : 72766QAD7	485,000.000	482,208.60	488,637.50
PVTPL POST HLDGS INC SR 5.75% DUE 03-01-2027 BO CUSIP : 737446AM6	500,000.000	519,503.50	510,150.00
PVTPL PQ CORP 5.75% 12-15-2025 CUSIP : 693522AH7	170,000.000	170,000.00	173,825.00
PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 1.5% DUE 04-18-2019 REG SEDOL : BD0SD50	515,000.000	513,393.20	511,004.63
PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23 CUSIP : 82088KAC2	350,000.000	354,706.25	363,125.00
PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027 CUSIP : 82967NBA5	650,000.000	648,635.00	657,312.50
PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2022/07-05-2017 BEO SEDOL : BDC3R28	100,000.000	101,000.00	100,770.00
PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP : 78428JAA6	425,000.000	406,546.05	294,312.50
PVTPL SOUND PT CLO III LTD CL A-1R FLTG RT 07-15-2025 CUSIP : 83608HAS3	362,040.230	362,040.23	362,400.64
PVTPL SOUND PT CLO IV LTD CL A-R FLTG DUE 01-21-2026 BEO CUSIP : 83608LAL9	400,000.000	400,000.00	401,736.64
PVTPL SOUND PT CLO VIII LTD/SOUND PT CLOVII SR SECD NT CL A-R 144A 04-15-2027 CUSIP : 83609EAU4	1,000,000.000	1,000,000.00	1,000,621.30
PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP : 86737NAA6	650,000.000	565,227.57	442,000.00
PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024 CUSIP : 87470LAA9	440,000.000	443,012.50	456,500.00
** PVTPL TEAM HEALTH HOLDINGS INC 144A 6.375% DUE 02-01-2025/02-01-2017 BEO CUSIP : 88047PAA2	550,000.000	539,812.50	497,750.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL : B7V9MC0	650,000.000	586,075.05	646,787.05
PVTPL TIME INC NEW 7.5% 10-15-2025 CUSIP : 887228AB0	475,000.000	475,750.00	559,312.50
** PVTPL TIME INC NEW SR 5.75% DUE 04-15-2022 BEO CUSIP : 887228AA2	325,000.000	309,237.50	339,218.75
PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025 SEDOL : BF2N6N6	199,000.000	197,839.96	198,823.69

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022 CUSIP : 92348RAA6	1,100,000.000	1,099,226.57	1,096,848.50
PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021 CUSIP : 92348NAA5	557,000.000	556,898.35	556,322.69
PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022 CUSIP : 91823KAA7	640,000.000	670,561.50	671,200.00
** PVTPL VINE OIL & GAS LP/VINE OIL & GAS FIN C 8.75% DUE 04-15-2023 CUSIP : 927375AA3	430,000.000	425,700.00	423,550.00
PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO CUSIP : 92890HAB8	1,000,000.000	1,003,730.25	1,004,424.00
** PVTPL WMG ACQUISITION CORP SR SECD NT 144A 5% DUE 08-01-2023/07-27-2016 BEO CUSIP : 92933BAK0	225,000.000	227,480.62	232,875.00
** PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-15-2019 BEO CUSIP : 98932KAA0	305,000.000	309,550.00	341,600.00
PVTPLTRALEE CLO III LTD SER 2014-3A CL A-R FLTG 10-20-2027 CUSIP : 89300ABA4	500,000.000	500,000.00	500,344.85
QUAD / GRAPHICS 7% DUE 05-01-2022 CUSIP : 747301AC3	445,000.000	422,888.82	456,125.00
QUALCOMM INC 2.1% 05-20-2020 SEDOL : BF3KVJ7	580,000.000	579,965.20	575,437.72
RBS GLOBAL INC / 4.875% DUE 12-15-2025 CUSIP : 75524DAP5	160,000.000	160,000.00	161,000.00
REALTY INCOME CORP 3.65% 01-15-2028 SEDOL : BYVHXJ7	475,000.000	473,945.50	473,179.33
** REALTY INCOME CORP 4.125% 10-15-2026 CUSIP : 756109AR5	500,000.000	520,695.00	517,895.00
REGENCY CTRS L P 3.6% 02-01-2027 SEDOL : BYMXP2	455,000.000	453,821.55	452,972.07
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021 CUSIP : 785592AE6	310,000.000	311,550.00	333,317.27
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG SEDOL : BF2RFS6	143,892.630	143,903.85	62,916.76
** SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023 CUSIP : 79970YAD7	540,000.000	442,170.12	455,625.00
SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO CUSIP : 806851AC5	700,000.000	703,746.00	709,394.70
** SCIENTIFIC GAMES 6.625% DUE 05-15-2021 CUSIP : 80874YQA3	400,000.000	415,153.25	412,000.00
SCIENTIFIC GAMES INTERNATIONAL, INC. TERM LOAN B-4 SEN SEC 08-14-2024 CUSIP : 80875AAN1	335,000.000	333,325.00	337,983.51
SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP : 816851AK5	749,000.000	922,776.45	815,849.00
SEMPRA ENERGY NT FLTG RATE DUE 03-15-2021 REG SEDOL : BF2W0Q4	300,000.000	300,000.00	300,012.00
SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO CUSIP : 81753HAD3	341,760.000	336,633.60	310,574.40
SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP : 817565BT0	750,000.000	842,192.76	890,625.00
SHIRE ACQUISITIONS 1.9% DUE 09-23-2019 SEDOL : BD1XH52	780,000.000	779,368.20	772,417.62

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United States - USD			
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL : BD1XH63	965,000.000	962,136.20	949,367.97
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL : BD1XH85	400,000.000	399,524.00	384,355.20
SLM CORP MTN 5.5 01-15-2019 CUSIP : 78442FER5	650,000.000	674,750.00	665,925.00
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL : BYXK0R1	470,000.000	467,917.90	474,450.90
SOUTHERN CO 3.25% DUE 07-01-2026 CUSIP : 842587CV7	782,000.000	778,285.16	768,336.11
SOUTHERN PWR CO DUE 12-20-2020/12-20-2019 BEO SEDOL : BFYRPW8	800,000.000	800,000.00	799,747.20
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP : 842400GF4	498,214.290	502,324.55	494,284.87
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL : BZBKF42	355,000.000	354,520.75	348,781.47
SPECTRA ENERGY PARTNERS LP SR NT FLTG DUE 06-05-2020 REG SEDOL : BF6SRL2	400,000.000	400,000.00	402,838.00
SPECTRUM BRANDS 5.75% DUE 07-15-2025 CUSIP : 84762LAU9	655,000.000	672,546.00	687,750.00
** SPIRIT AIRLS CL AA 3.375% DUE 08-15-2031 CUSIP : 84858WAA4	441,000.000	441,000.00	438,570.53
SPRINGLEAF FIN 5.25% DUE 12-15-2019 SEDOL : BSWW3G6	200,000.000	204,000.00	206,000.00
** SPRINGS INDS INC 6.25 DUE 06-01-2021 REG CUSIP : 851783AB6	655,000.000	664,683.00	669,737.50
SUGARHOUSE HSP 5.875% DUE 05-15-2025 CUSIP : 865033AC8	1,050,000.000	1,033,458.00	997,500.00
SUNGARD AVAILABILITY SERVICES CAPITAL, INC TERM LOAN B SEN SEC 09-17-2021 CUSIP : 86737RAD1	365,000.000	361,350.00	341,275.00
SUNOCO LOGISTICS 3.45% DUE 01-15-2023 CUSIP : 86765BAL3	514,000.000	475,782.89	511,415.09
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL : BD35XP8	1,240,000.000	1,230,278.40	1,219,876.04
SUNTRUST BANK INC 2.25% DUE 01-31-2020 SEDOL : BYQFJB0	680,000.000	679,741.60	679,965.32
SUNTRUST BKS INC 2.9% DUE 03-03-2021 SEDOL : BYYK3C6	425,000.000	424,077.75	429,939.78
SYNCHRONY FINL 3.95% DUE 12-01-2027 SEDOL : BD2BV19	480,000.000	478,627.20	475,554.24
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL : BYTRVS4	505,000.000	526,715.00	525,298.98
TEMPUR SEALY INTL 5.5% DUE 06-15-2026 CUSIP : 88023UAG6	445,000.000	441,284.80	455,568.75
TENET HEALTHCARE 6.875% DUE 11-15-2031 CUSIP : 88033GAV2	1,615,000.000	1,381,049.50	1,324,300.00
TEXTRON INC FLTG 11-10-2020 BEO CUSIP : 883203BZ3	900,000.000	900,000.00	899,484.30
TIME WARNER COMPANIES 7.57 DUE 02-01-2024 REG CUSIP : 887315BH1	177,000.000	221,727.90	218,605.44
** TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG CUSIP : 887315AM1	382,000.000	512,049.28	492,199.36
** T-MOBILE USA INC 5.125% DUE 04-15-2025 CUSIP : 87264AAS4	440,000.000	445,373.00	459,800.00
** T-MOBILE USA INC 5.375% DUE 04-15-2027 CUSIP : 87264AAT2	650,000.000	664,138.00	695,500.00
TMS INTL CORP 7.25% DUE 08-15-2025 CUSIP : 87261QAB9	435,000.000	445,175.00	456,750.00

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United States - USD			
TMX FIN LLC / 8.5% DUE 09-15-2018 CUSIP : 87261NAG5	325,000.000	315,123.05	299,000.00
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024 SEDOL : BYMJDY7	190,000.000	187,150.00	199,975.00
U S CONCRETE INC 6.375% DUE 06-01-2024 CUSIP : 90333LAP7	285,000.000	296,400.00	305,662.50
UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG SEDOL : BF23LX1	400,000.000	415,060.00	411,720.80
** UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 CUSIP : 911365BG8	625,000.000	625,090.00	632,031.25
UNITEDHEALTH GROUP 1.4% DUE 12-15-2017 CUSIP : 91324PCF7	895,000.000	894,061.90	894,992.84
** UNIVISION 5.125% DUE 02-15-2025 CUSIP : 914906AS1	475,000.000	475,057.75	462,531.25
US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP : 90346WAA1	197,807.810	197,807.81	206,115.74
UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP : 90932PAA6	615,115.670	633,009.95	642,795.88
** UTD RENTALS N AMER 4.875% DUE 01-15-2028 CUSIP : 911365BJ2	335,000.000	335,837.50	338,768.75
VA ELEC & PWR CO 3.5% DUE 03-15-2027 CUSIP : 927804FX7	350,000.000	363,583.50	361,521.30
** VENTAS RLTY LTD 3.125% DUE 06-15-2023 CUSIP : 92277GAH0	594,000.000	589,543.02	592,414.62
VENTAS RLTY LTD 4% DUE 04-30-2019 SEDOL : B8198J6	445,000.000	474,588.05	454,184.80
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 CUSIP : 92277GAG2	264,000.000	261,935.52	274,398.43
VERIZON 2.946% DUE 03-15-2022 SEDOL : BDG0JZ2	310,000.000	299,415.25	311,516.83
VERIZON 3.125% DUE 03-16-2022 SEDOL : BYZNV97	200,000.000	198,974.00	202,436.20
VERIZON 4.5% DUE 08-10-2033 SEDOL : BF22PM5	1,715,000.000	1,710,163.70	1,771,970.59
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL : BYZNV75	300,000.000	297,768.00	312,651.90
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP : 92343VCX0	986,000.000	918,874.68	959,491.39
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP : 92553PAT9	475,000.000	488,836.75	480,290.55
** VIACOM INC NEW FLTG RT 6.25% DUE 02-28-2057 CUSIP : 92553PBC5	555,000.000	555,819.50	541,125.00
VMWARE INC 2.95% DUE 08-21-2022 SEDOL : BDT5LB4	545,000.000	543,866.40	540,211.63
VMWARE INC 3.9% 08-21-2027 SEDOL : BDT5HN8	200,000.000	199,328.00	200,846.80
** VOYA FINL INC 3.125% DUE 07-15-2024 CUSIP : 929089AD2	724,000.000	719,821.93	717,559.30
WEATHERFORD INTL FIXED 9.875% DUE 02-15-2024 CUSIP : 947075AN7	405,000.000	443,475.00	424,743.75
** WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042 CUSIP : 94707VAD2	510,000.000	394,487.50	388,875.00
WELLCARE GROUP INC 5.25% DUE 04-01-2025 CUSIP : 94946TAC0	325,000.000	325,000.00	344,093.75
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL : BYT2BY5	680,000.000	679,843.60	679,679.04
** WELLS FARGO & CO 3.069% DUE 01-24-2023 SEDOL : BYM4WQ7	1,098,000.000	1,102,191.21	1,107,152.93
WELLTOWER INC 4.125% DUE 04-01-2019 SEDOL : B7KZQ05	755,000.000	780,896.50	770,608.12

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United States - USD			
WFRBS COML MTG TR 3.667% DUE 11-15-2044 CUSIP : 92936JBB9	369,000.000	390,361.64	383,631.96
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL : BF6Q7G1	415,000.000	414,788.35	411,826.91
WILLIAMS PARTNERS 4% DUE 09-15-2025 SEDOL : BW9H6P2	1,090,000.000	1,102,153.50	1,110,788.48
WPX ENERGY INC 6% DUE 01-15-2022 CUSIP : 98212BAD5	391,000.000	415,058.90	402,730.00
ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	200,000.000	199,530.00	199,761.60
Total United States - USD		265,086,172.55	264,783,275.45
Venezuela - USD			
PETROLEOS DE 0% DUE 10-27-2020 CUSIP : P7807HAV7	0.000	0.00	0.00
Total Venezuela - USD		0.00	0.00
Zambia - USD			
** PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/03-22-2017 BEO CUSIP : 335934AL9	945,000.000	958,679.25	1,005,243.75
Total Zambia - USD		958,679.25	1,005,243.75
Total Corporate Debt Instruments - Other		337,555,842.75	337,342,926.73
<i>Corporate Stock - Preferred</i>			
Brazil - BRL			
ITAU UNIBANCO HOLD PRF NPV SEDOL : B037HR3	41,070.000	499,510.80	518,573.93
ITAUSA INV ITAU SA PRF NPV SEDOL : 2458771	84,500.000	180,490.02	268,352.46
TELEFONICA BRASIL PRF NPV SEDOL : B3ZCNF7	14,800.000	178,955.67	214,992.81
Total Brazil - BRL		858,956.49	1,001,919.20
Germany - EUR			
FUCHS PETROLUB SE SEDOL : 4354350	1,494.000	71,640.55	78,647.53
Total Germany - EUR		71,640.55	78,647.53
United States - USD			
** DUMMYLINE PREFERRED STOCK HOLDCO PREFERRED STOCK CUSIP : 6JU999H21	234.790	0.00	23,479.00
TE HOLDCORP LLC/CORP PREFERRED UNITS CUSIP : 447997768	5,613.000	56,130.00	51,920.25

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Preferred</i>			
Total United States - USD		56,130.00	75,399.25
Total Corporate Stock - Preferred		986,727.04	1,155,965.98
<i>Corporate Stock - Common</i>			
Argentina - USD			
ADR GRUPO FINANCIERO GALICIA S A SPONSORED ADR REPSTG 10 CL B SHS SEDOL : 2613570	1,144.000	58,261.19	65,356.72
Total Argentina - USD		58,261.19	65,356.72
Australia - AUD			
ASALEO CARE LTD NPV SEDOL : BNKVHC4	164,000.000	260,543.11	190,485.92
AUST & NZ BANK GRP NPV SEDOL : 6065586	22,700.000	525,799.69	490,442.79
CSR LIMITED NPV SEDOL : 6238645	67,000.000	186,208.09	233,461.40
MACQUARIE GP LTD NPV SEDOL : B28YTC2	4,400.000	241,852.01	328,113.75
METCASH LIMITED NPV SEDOL : B0744W4	134,300.000	209,768.55	280,373.08
QANTAS AIRWAYS NPV SEDOL : 6710347	99,700.000	214,546.93	429,146.74
ST BARBARA LIMITED NPV SEDOL : 6317072	69,800.000	150,683.95	169,563.75
Total Australia - AUD		1,789,402.33	2,121,587.43
Austria - EUR			
OMV AG NPV SEDOL : 4651459	6,100.000	171,097.16	380,104.50
VOESTALPINE AG NPV SEDOL : 4943402	5,100.000	194,597.49	296,812.88
Total Austria - EUR		365,694.65	676,917.38
Belgium - EUR			
BPOST SA/NV NPV SEDOL : BBH7K66	8,900.000	235,189.98	275,113.90
D'IETEREN NV NPV SEDOL : 4247494	5,300.000	250,031.32	249,018.13
KBC GROEP NV NPV SEDOL : 4497749	7,092.000	447,674.24	581,190.94
Total Belgium - EUR		932,895.54	1,105,322.97
Belgium - USD			
** EURONAV EURONAV S A COM STK CUSIP : B38564108	52,311.000	621,973.60	447,259.05
Total Belgium - USD		621,973.60	447,259.05

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Brazil - BRL			
CCR SA COM NPV SEDOL : 2840970	14,800.000	81,088.74	71,679.36
EDP ENERGIAS BR COM NPV SEDOL : B0D7494	54,500.000	205,918.16	230,105.55
ENGIE BRASIL COM NPV SEDOL : BD1WX84	4,000.000	48,386.10	43,359.34
KROTON EDUCACIONAL COM NPV SEDOL : 2836946	34,200.000	192,585.68	189,598.90
M DIAS BRANCO SA I COM NPV SEDOL : B1FRH89	2,300.000	37,738.29	32,932.54
MRV ENGENHARIA COM NPV SEDOL : B235JN1	62,700.000	192,129.72	256,094.54
QUALICORP SA EQUITY SEDOL : B4LHBQ0	3,000.000	26,221.05	28,150.53
SABESP CIA SANEAME COM NPV SEDOL : B1YCHL8	29,100.000	236,455.66	291,133.55
VIA VAREJO SA UNITS (REPR 1 COM & 2 PRF) SEDOL : BGSHP4	8,300.000	56,151.90	55,485.70
Total Brazil - BRL		1,076,675.30	1,198,540.01
Canada - CAD			
BANK OF MONTREAL COM NPV SEDOL : 2076009	4,500.000	288,403.77	346,747.65
CANADIAN TIRE LTD CLASS'A/CUM NON-VTG COM NPV SEDOL : 2172286	3,600.000	392,496.29	455,567.80
CDN NATL RAILWAYS COM NPV SEDOL : 2180632	7,070.000	497,726.73	552,681.60
CONSTELLATION SOFT COM STK NPV SEDOL : B15C4L6	276.000	99,600.11	161,893.72
DOLLARAMA INC COM STK NPV SEDOL : B4TP9G2	1,572.000	86,338.18	192,439.74
EMPIRE CO CLASS'A/N/VTG COM NPV SEDOL : 2314000	11,100.000	185,393.21	213,849.26
FINNING INTL INC COM NPV SEDOL : 2339177	2,409.000	48,967.36	57,798.80
HUBBAY MINERALS IN COM NPV SEDOL : B05BDX1	6,119.000	52,983.64	44,504.41
LINAMAR CORP COMMON STOCK SEDOL : 2516022	6,600.000	265,697.48	357,331.37
LUCARA DIAMOND COM NPV SEDOL : 2862565	53,500.000	159,944.44	104,234.26
LUNDIN MINING CORP COM NPV SEDOL : 2866857	6,972.000	44,237.19	40,696.61
MAGNA INTL INC COM NPV SEDOL : 2554475	9,900.000	514,876.72	556,130.56
ROGERS COMMS INC CLASS'B/COM CAD1.62478 SEDOL : 2169051	6,200.000	319,391.55	322,247.92
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL : B3NB1P2	16,320.000	520,620.37	566,886.59
TECK RESOURCES LTD CLASS'B/SUB-VTG COM NPV SEDOL : 2879327	14,100.000	316,730.16	324,399.60
TELUS CORPORATION COM NPV(NON CANADIAN) SEDOL : B2R9BG6	9,800.000	316,768.35	362,698.13
TFI INTERNATIONAL COM NPV SEDOL : BDRXBF4	11,400.000	221,670.05	287,322.83
TORONTO-DOMINION COM NPV SEDOL : 2897222	12,761.000	603,343.30	725,464.29

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Total Canada - CAD		4,935,188.90	5,672,895.14
Canada - USD			
#REORG/CATALYST PAPER PLAN OF REORG 01-27-2017 CUSIP : 14889B102	379,923.000	186,922.12	186,922.12
** COLLIERS INTL GROUP INC COMMON STOCK CUSIP : 194693107	2,939.000	124,637.04	179,279.00
ENBRIDGE INC COM CUSIP : 29250N105	11,705.000	486,816.21	441,395.55
FIRSTSERVICE CORP COMMON STOCK CUSIP : 33767E103	3,706.000	101,357.34	252,341.54
** RITCHIE BROS AUCTIONEERS INC COM CUSIP : 767744105	16,327.000	375,657.94	432,665.50
SHOPIFY INC CL A SHOPIFY INC SEDOL : BXDZ9Z0	1,081.000	117,079.64	112,229.42
Total Canada - USD		1,392,470.29	1,604,833.13
China - HKD			
3SBIO INC SEDOL : BY9D3L9	34,500.000	63,139.05	67,142.97
AIR CHINA LTD 'H'CNY1 SEDOL : B04KNF1	256,000.000	173,052.66	274,676.70
ANHUI CONCH CEMENT 'H'CNY1 SEDOL : 6080396	35,000.000	121,642.76	168,049.47
BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES SEDOL : B688XD1	660,000.000	203,286.22	169,009.76
** BYD ELECTRONIC INT NPV SEDOL : B29SHS5	87,000.000	58,482.20	208,304.52
** CHINA HONGQIAO GRO USD0.01 SEDOL : B44ZV94	157,800.000	106,440.63	168,706.31
CHINA MACHINERY EN 'H'CNY1 SEDOL : B94VG58	313,000.000	199,939.28	201,982.02
CHINA OVERSEAS LAND & INVESTMNT HKD0.10 SEDOL : 6192150	72,000.000	226,172.25	228,624.11
CHINA RAILWAY CONS 'H'CNY1 SEDOL : B2PFVH7	278,500.000	338,568.85	329,484.52
CHINA TELECOM CORP LTD 'H'CNY1 SEDOL : 6559335	900,000.000	475,867.87	436,736.58
COUNTRY GARDEN HLD HKD0.10 SEDOL : B1VKYN6	153,000.000	61,031.28	240,954.14
CSPC PHARMACEUTICAL GROUP LTD HKD0.10 SEDOL : 6191997	70,000.000	88,818.62	138,920.90
GEELY AUTOMOBILE H HKD0.02 SEDOL : 6531827	38,000.000	20,486.06	132,339.76
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL : B1G1QD8	691,000.000	445,207.08	537,037.46
** PAX GLOBAL TECHNOLOGY LIMITED COMSTK SEDOL : B3LX5R0	332,000.000	194,824.76	147,929.63
PEOPLE'S INS CO 'H'CNY1 SEDOL : B8RZJZ1	595,000.000	279,239.91	306,253.36
PICC PROPERTY & CA 'H'CNY1 SEDOL : 6706250	190,000.000	327,509.86	360,042.00
PING AN INSURANCE GROUP 'H' CNY1 SEDOL : B01FLR7	74,500.000	414,200.63	734,488.23
SHANGHAI INDUSTRIAL HOLDINGS HKD0.10 SEDOL : 6810010	81,000.000	249,261.10	228,681.72
SUNNY OPTICAL TECH HKD0.10 SEDOL : B1YBT08	14,000.000	165,927.23	233,028.60

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
China - HKD			
TENCENT HLDGS LIMITED COMMON STOCK SEDOL : BMMV2K8	13,000.000	360,761.67	662,467.03
XTEP INTERNATIONAL HKD0.01 SEDOL : B2RJYH8	428,000.000	229,970.01	158,920.39
ZHEJIANG EXPRESS 'H' CNY1 SEDOL : 6990763	170,000.000	217,679.96	203,733.58
Total China - HKD		5,021,509.94	6,337,513.76
China - USD			
ADR CTRIP COM INTL LTD ADS SEDOL : 2208987	5,462.000	274,493.44	251,688.96
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL : 2606440	998.000	284,147.48	328,052.58
** ADR TENCENT HLDGS LTD ADR CUSIP : 88032Q109	22,986.000	381,799.97	1,176,308.55
SINA CORPORATION COM STK USD0.133 SEDOL : 2579230	927.000	64,975.02	90,632.79
Total China - USD		1,005,415.91	1,846,682.88
Colombia - USD			
FRONTERA ENERGY CORP COMN STOCK CUSIP : 35905B107	2,301.000	97,980.72	66,936.09
Total Colombia - USD		97,980.72	66,936.09
Denmark - DKK			
DANSKE BANK A/S DKK10 SEDOL : 4588825	15,600.000	410,434.33	583,840.94
DSV DKK1 SEDOL : B1WT5G2	6,100.000	334,878.50	470,275.73
GENMAB AS DKK1 SEDOL : 4595739	348.000	79,369.76	68,577.47
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL : BHC8X90	12,166.000	539,855.58	629,185.13
ORSTED A/S SEDOL : BYT16L4	4,257.000	246,482.65	248,120.96
Total Denmark - DKK		1,611,020.82	2,000,000.23
Finland - EUR			
CRAMO NPV SEDOL : 4722667	11,000.000	245,157.05	244,872.92
ELISA OYJ NPV SEDOL : 5701513	1,336.000	56,542.83	54,448.04
** HUHTAMAKI OYJ SER'I'NPV SEDOL : 4447476	1,325.000	53,448.64	58,454.96
NESTE OYJ NPV SEDOL : B06YV46	6,600.000	225,254.44	410,788.43
NOKIAN RENKAAT OYJ NPV SEDOL : B07G378	1,358.000	57,303.70	59,376.48
UPM-KYMMENE CORP NPV SEDOL : 5051252	12,500.000	238,311.06	376,931.65

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<i>Corporate Stock - Common</i>			
Total Finland - EUR		876,017.72	1,204,872.48
France - EUR			
ARKEMA EUR10 SEDOL : B0Z5YZ2	3,438.000	356,028.98	421,407.98
ATOS SE SEDOL : 5654781	2,072.000	201,921.93	306,965.74
AXA EUR2.29 SEDOL : 7088429	10,200.000	270,677.52	308,305.95
BNP PARIBAS EUR2 SEDOL : 7309681	15,879.000	914,725.78	1,203,780.87
EUROFINS SCIENTIFI EUR0.10 SEDOL : 5972643	333.000	135,916.01	201,980.64
HERMES INTL NPV SEDOL : 5253973	417.000	163,278.19	220,189.43
IPSEN EUR1 SEDOL : B0R7JF1	437.000	27,863.93	53,356.23
KERING SEDOL : 5505072	926.000	391,171.10	411,559.29
MICHELIN (CGDE) EUR2 SEDOL : 4588364	6,680.000	721,810.30	970,522.85
NEXITY EUR5 SEDOL : B037JC2	945.000	46,445.89	57,983.62
ORANGE EUR4 SEDOL : 5176177	13,300.000	207,485.87	229,627.54
ORPEA EUR1.25 SEDOL : 7339451	1,025.000	119,980.57	123,743.58
RENAULT SA EUR3.81 SEDOL : 4712798	3,200.000	283,925.04	325,769.10
RUBIS EUR1.25(POST SPLIT) SEDOL : BDT88L2	1,325.000	52,102.25	94,412.66
SANOFI EUR2 SEDOL : 5671735	9,800.000	773,352.90	895,073.32
SEB SA EUR1.00 SEDOL : 4792132	351.000	34,601.05	64,786.10
SOCIETE GENERALE EUR1.25 SEDOL : 5966516	7,800.000	258,901.25	393,496.97
THALES SA EUR3 SEDOL : 4162791	3,161.000	275,097.00	320,065.05
TOTAL EUR2.5 SEDOL : B15C557	23,964.000	1,199,035.11	1,354,525.63
VALEO EUR1 SEDOL : BDC5ST8	8,256.000	393,591.82	600,388.11
VEOLIA ENVIRONNEME EUR5 SEDOL : 4031879	11,208.000	244,332.39	284,048.82
VINCI EUR2.50 SEDOL : B1XH026	5,234.000	469,568.61	535,706.84
Total France - EUR		7,541,813.49	9,377,696.32
France - USD			
** ADR KERING S A ADR CUSIP : 492089107	7,147.000	310,166.38	317,562.65
Total France - USD		310,166.38	317,562.65
Germany - EUR			
ADIDAS AG SEDOL : 4031976	1,283.000	246,984.33	268,018.35

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Germany - EUR			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL : 5231485	2,400.000	365,268.22	567,033.98
AURUBIS AG NPV SEDOL : 5485527	1,900.000	93,719.29	157,902.91
BASF - ORD SHS COMSTK SEDOL : 5086577	2,600.000	204,082.47	291,410.35
BAYERISCHE MOTOREN WERKE A G COM SEDOL : 5756029	3,200.000	257,984.22	323,098.24
BECHTLE AG NPV SEDOL : 5932409	915.000	52,563.76	78,224.72
CARL ZEISS MEDITEC NPV SEDOL : 5922961	1,125.000	58,468.62	66,667.27
CECONOMY AG ORD NPV SEDOL : 5041413	6,800.000	68,389.96	89,268.86
COVESTRO AG NPV SEDOL : BYTBWY9	1,792.000	139,934.04	186,960.48
DAIMLER AG ORD NPV(REGD) SEDOL : 5529027	5,400.000	350,949.02	447,617.74
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) SEDOL : 5287488	18,100.000	287,048.49	623,058.93
DEUTSCHE POST AG NPV(REGD) SEDOL : 4617859	6,900.000	211,811.84	328,183.61
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL : 5889505	15,040.000	271,538.91	416,044.31
KION GROUP AG NPV SEDOL : BB22L96	1,177.000	68,631.42	95,964.22
METRO AG (NEW) SEDOL : BD6QT83	6,800.000	146,759.42	132,970.87
MTU AERO ENGINES A NPV (REGD) SEDOL : B09DHL9	2,066.000	247,688.97	372,095.84
MUENCHENER RUECKVE NPV(REGD) SEDOL : 5294121	1,900.000	332,377.45	423,528.69
RHEINMETALL AG NPV SEDOL : 5334588	3,300.000	211,708.72	420,625.32
SAP SE SEDOL : 4846288	3,951.000	374,801.15	445,893.78
SIEMENS AG NPV(REGD) SEDOL : 5727973	2,200.000	234,863.24	299,566.02
TALANX AG NPV SEDOL : B8F0TD6	8,800.000	278,642.52	362,522.10
VONOVIA SE NPV SEDOL : BBJPFY1	9,386.000	344,335.71	442,563.81
WASHTEC AG NPV SEDOL : 5355437	352.000	27,641.51	32,262.89
WIRECARD AG NPV SEDOL : 7508927	1,381.000	70,104.64	147,472.67
Total Germany - EUR		4,946,297.92	7,018,955.96
Germany - USD			
ADIDAS AG CUSIP : 00687A107	3,326.000	254,116.38	347,367.44
ADR BASF AKTIENGESELLSCHAFT - LEVEL I CUSIP : 055262505	10,800.000	262,602.00	302,400.00
Total Germany - USD		516,718.38	649,767.44

Hong Kong - HKD

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL : B4TX8S1	52,200.000	325,307.08	423,069.83
DAH SING FINANCIAL NPV SEDOL : 6249799	31,200.000	196,391.57	199,738.80
GALAXY ENTERTAINME NPV SEDOL : 6465874	60,000.000	338,227.14	431,358.99
NEW WORLD DEVELOPMENT CO HKD1 SEDOL : 6633767	232,000.000	219,952.15	336,257.71
TRULY INTL HLDGS HKD0.02 SEDOL : 6905745	412,000.000	200,440.01	188,322.96
WH GROUP LIMITED COMSTK SEDOL : BLLHKZ1	452,500.000	350,685.50	480,298.20
XINYI GLASS HLDGS HKD0.1 SEDOL : B05NXN7	246,000.000	171,530.13	300,169.01
Total Hong Kong - HKD		1,802,533.58	2,359,215.50
Hungary - HUF			
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION) SEDOL : BD5ZXH8	52,392.000	407,558.56	608,758.48
Total Hungary - HUF		407,558.56	608,758.48
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648	7,006.000	413,063.53	680,282.60
MAKEMYTRIP LTD USD0.0005 SEDOL : B552PC2	1,725.000	56,155.42	52,440.00
Total India - USD		469,218.95	732,722.60
Indonesia - IDR			
BK CENTRAL ASIA IDR62.50 SEDOL : B01C1P6	277,100.000	334,795.65	416,899.67
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375) SEDOL : 6727121	832,000.000	333,181.22	498,240.43
Total Indonesia - IDR		667,976.87	915,140.10
Ireland - EUR			
KERRY GROUP 'A'ORD EUR0.125 SEDOL : 4519579	1,299.000	137,201.72	136,299.92
KINGSPAN GROUP ORD EUR0.13 SEDOL : 4491235	1,718.000	34,644.17	70,466.93
SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL : B1RR828	14,482.000	377,498.35	462,944.70
Total Ireland - EUR		549,344.24	669,711.55
Ireland - USD			
ICON PLC COM SEDOL : B94G471	917.000	61,409.97	107,114.77
Total Ireland - USD		61,409.97	107,114.77

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Israel - ILS			
FRUTAROM INDUSTRIE ILS1 SEDOL : 6353418	755.000	58,488.14	66,556.95
Total Israel - ILS		58,488.14	66,556.95
Israel - USD			
** ADR NICE LTD SPONSORED ADR CUSIP : 653656108	534.000	46,405.92	46,730.34
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL : 2181334	3,792.000	305,665.16	395,467.68
WIX.COM LTD COM ILS0.01 SEDOL : BFZCHN7	783.000	54,233.81	42,986.70
Total Israel - USD		406,304.89	485,184.72
Italy - EUR			
ANIMA HLDG SPA NPV SEDOL : BLLJ381	8,354.000	57,681.32	57,922.59
BANCA GENERALI EUR1 SEDOL : B1HKSv6	5,238.000	150,700.77	184,118.21
BREMBO SPA NPV SEDOL : BF37983	4,154.000	46,631.23	64,339.76
ENEL SPA EUR1 SEDOL : 7144569	187,430.000	863,229.60	1,219,095.21
FERRARI NV COM EUR0.01 SEDOL : BD6G507	2,858.000	199,203.32	310,785.56
FINECOBANK SPA EUR0.33 SEDOL : BNGN9Z1	12,516.000	89,170.95	126,401.65
INTERPUMP GROUP EUR0.52 SEDOL : 5161407	2,303.000	37,463.77	76,063.70
LEONARDO SPA EUR4.40 SEDOL : B0DJNG0	14,000.000	240,295.33	167,596.72
RECORDATI EUR0.125 SEDOL : B07DRZ5	2,734.000	79,499.77	123,223.65
Total Italy - EUR		1,763,876.06	2,329,547.05
Japan - JPY			
ADEKA CORPORATION NPV SEDOL : 6054904	22,500.000	287,794.51	381,216.21
ASAHI GROUP HOLDINGS LTD NPV SEDOL : 6054409	9,300.000	362,411.18	474,287.12
ASAHI INTECC CO LT NPV SEDOL : B019MQ5	1,600.000	77,845.66	105,947.01
ASAHI KASEI CORP NPV SEDOL : 6054603	28,000.000	268,576.24	351,548.19
ASTELLAS PHARMA NPV SEDOL : 6985383	25,400.000	373,569.44	323,670.97
BANDAI NAMCO HOLDINGS INC SEDOL : B0JDQD4	4,900.000	153,006.66	159,823.06
CENTRAL GLASS CO NPV SEDOL : 6184306	11,800.000	276,352.92	263,089.23
DAIFUKU CO LTD NPV SEDOL : 6250025	0.000	0.00	0.00
DAIKIN INDUSTRIES NPV SEDOL : 6250724	4,600.000	355,651.33	531,093.34

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
DISCO CORPORATION NPV SEDOL : 6270948	400.000	81,213.07	88,861.09
FANUC CORP NPV SEDOL : 6356934	2,000.000	376,552.99	499,441.49
FUJITSU Y50 SEDOL : 6356945	31,000.000	189,372.13	231,284.57
HEIWADO CO LTD NPV SEDOL : 6419611	9,200.000	204,557.17	199,118.90
HITACHI CHEMICAL NPV SEDOL : 6429126	3,000.000	78,482.75	79,165.36
HOSHIZAKI CORP SEDOL : B3FF8W8	700.000	68,003.91	66,869.22
HOYA CORP NPV SEDOL : 6441506	6,500.000	328,012.86	316,446.99
ISUZU MOTORS NPV SEDOL : 6467104	24,300.000	299,722.41	384,569.95
IZUMI CO LTD NPV SEDOL : 6468152	1,000.000	57,668.25	58,889.24
JAPAN AIRLINES CO NPV SEDOL : B8BRV46	9,200.000	298,904.52	338,387.02
JAPAN AVIATN ELECT NPV SEDOL : 6470351	4,000.000	73,436.91	72,025.38
KANEMATSU CORP NPV SEDOL : 6483467	23,600.000	191,010.67	283,862.20
KDDI CORP NPV SEDOL : 6248990	26,900.000	711,483.46	772,829.63
KEYENCE CORP NPV SEDOL : 6490995	900.000	213,368.38	522,041.02
KOITO MFG CO LTD NPV SEDOL : 6496324	2,600.000	141,706.63	180,063.45
KOSE CORPORATION NPV SEDOL : 6194468	900.000	100,585.84	138,492.47
MINEBEA MITSUMI INC SEDOL : 6642406	3,600.000	48,601.35	71,256.87
MISUMI GROUP INC NPV SEDOL : 6595179	3,400.000	68,022.55	99,504.04
MITSUBISHI UFJ FIN NPV SEDOL : 6335171	85,600.000	517,422.90	605,904.65
** MITSUI MINING & SM NPV SEDOL : 6597346	1,681.700	46,868.44	95,277.05
MIZUHO FINANCIAL GROUP NPV SEDOL : 6591014	202,900.000	310,865.84	369,700.28
MS&AD INS GP HLDGS NPV SEDOL : B2Q4CS1	9,100.000	248,443.39	297,220.86
NABTESCO CORP NPV SEDOL : 6687571	2,000.000	54,903.24	78,370.05
NICHIAS CORP NPV SEDOL : 6641146	5,000.000	48,406.73	64,563.69
NIHON M&A CENTER I NPV SEDOL : B1DN466	2,400.000	73,269.50	120,316.34
NINTENDO CO LTD NPV SEDOL : 6639550	1,300.000	464,863.69	525,088.24
NIPPON SIGNAL CO NPV SEDOL : 6642525	19,200.000	160,289.28	207,261.52
NIPPON SODA CO LTD NPV SEDOL : 6640585	44,000.000	198,459.12	293,320.23
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL : 6641373	17,000.000	714,379.38	893,105.76
NITORI HOLDINGS NPV SEDOL : 6644800	1,500.000	128,476.72	245,766.50

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
NOMURA RESEARCH INSTITUTE NPV SEDOL : 6390921	2,500.000	95,131.20	113,489.12
NOMURA RL EST INC NPV SEDOL : B1CWJM5	19,700.000	338,338.88	455,597.16
OMRON CORP NPV SEDOL : 6659428	2,800.000	172,383.63	165,890.71
ORACLE CORP JAPAN NPV SEDOL : 6141680	900.000	50,478.85	80,264.51
ORIX CORP NPV SEDOL : 6661144	31,500.000	485,216.47	544,399.27
OTSUKA CORP NPV SEDOL : 6267058	1,300.000	89,230.03	97,582.77
PERSOL HOLDINGS CO NPV SEDOL : B3CY709	2,800.000	34,155.49	65,755.77
POLA ORBIS HLDG IN NPV SEDOL : B5N4QN8	4,100.000	94,590.92	150,216.70
PRIMA MEAT PACKERS NPV SEDOL : 6703400	19,000.000	56,377.92	132,603.55
RECRUIT HLDGS CO L NPV SEDOL : BQRRZ00	8,600.000	211,430.87	203,424.33
RENASAS ELECTRONICS CORPORATION NPV SEDOL : 6635677	8,700.000	75,294.85	106,743.22
RESONA HOLDINGS NPV SEDOL : 6421553	61,500.000	232,666.87	327,490.73
SANKYU INC NPV SEDOL : 6775380	1,480.000	61,272.76	63,217.91
** SAWAI PHARMACEUTICAL CO. LTD NPV SEDOL : 6784955	3,800.000	275,700.55	186,425.99
SCSK CORP NPV SEDOL : 6858474	1,800.000	51,408.26	79,058.13
SKY PERFECT JSAT HOLDINGS INC NPV SEDOL : B1TK234	35,900.000	162,270.34	160,403.91
SOJITZ CORPORATION SEDOL : 6594143	123,100.000	289,714.36	356,413.03
SONY CORP NPV SEDOL : 6821506	10,800.000	416,427.11	501,950.76
START TODAY CO LTD NPV SEDOL : B292RC1	2,600.000	55,739.21	79,576.43
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL : 6563024	12,500.000	380,503.41	507,908.49
SUMITOMO RUBBER NPV SEDOL : 6858991	20,000.000	283,485.13	364,594.97
SURUGA BANK NPV SEDOL : 6864329	3,200.000	78,114.86	68,944.19
SUZUKI MOTOR CORP NPV SEDOL : 6865504	5,400.000	209,452.22	291,461.51
TAISEI CORP NPV SEDOL : 6870100	3,800.000	147,685.26	200,348.51
TECHNOPRO HLDGS IN NPV SEDOL : BSM8SQ9	2,200.000	92,657.76	110,683.17
TEIJIN LTD NPV SEDOL : 6880507	13,400.000	227,551.16	289,781.51
TIS INC SEDOL : B2Q4CR0	2,200.000	50,310.73	75,099.41
TOKYO CENTURY CORPORATION SEDOL : 6679794	7,900.000	269,045.12	359,331.58
TOPCON CORPORATION NPV SEDOL : 6894241	3,000.000	60,251.70	66,779.86
TREND MICRO INC NPV SEDOL : 6125286	1,500.000	75,826.71	85,116.84

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<i>Corporate Stock - Common</i>			
Japan - JPY			
TSURUHA HOLDINGS NPV SEDOL : B0MKZN5	500.000	29,383.23	69,344.53
UBE INDUSTRIES NPV SEDOL : 6910705	16,500.000	273,757.95	479,938.34
ULVAC INC NPV SEDOL : 6599483	1,300.000	92,201.36	87,475.98
VALOR HOLDINGS NPV SEDOL : 6926553	11,700.000	312,529.68	273,615.12
YAMAHA MOTOR CO NPV SEDOL : 6985264	11,400.000	189,048.27	358,589.88
ZENKOKU HOSHO CO L NPV SEDOL : B92MT10	2,000.000	73,031.19	86,412.58
ZEON CORPORATION NPV SEDOL : 6644015	25,000.000	180,126.49	346,946.07
Total Japan - JPY		14,925,352.82	18,782,555.73
Japan - USD			
ADR LINE CORP SPONSORED ADR SEDOL : BZB1Y71	1,618.000	63,526.14	69,298.94
Total Japan - USD		63,526.14	69,298.94
KOREA, REPUBLIC OF - KRW			
E-MART CO LTD KRW5000 SEDOL : B682TF7	1,300.000	197,577.68	326,717.21
HUGEL INC KRW500 SEDOL : BZ1G175	109.000	57,376.07	47,977.03
HYUNDAI GLOVIS CO KRW500 SEDOL : B0V3XR5	1,400.000	194,179.07	188,467.72
KIA MOTORS CORP KRW5000 SEDOL : 6490928	7,900.000	304,364.72	244,277.51
KOREA ELEC POWER KRW5000 SEDOL : 6495730	7,200.000	367,696.50	248,104.76
KT&G CORPORATION KRW5000 SEDOL : 6175076	2,400.000	255,483.84	269,055.82
LG INNOTEK CO KRW5000 SEDOL : B39Z8G8	487.000	58,070.82	72,048.70
LG UPLUS CORP KRW5000 SEDOL : 6290902	42,400.000	471,371.88	539,618.65
NETMARBLE GAMES CO KRW100 SEDOL : BF2S426	672.000	94,561.02	104,358.37
SAMSUNG ELECTRONIC KRW5000 SEDOL : 6771720	783.000	1,062,219.04	1,827,539.63
SAMSUNG SDI KRW5000 SEDOL : 6771645	779.000	145,314.52	151,755.57
YUHAN CORP KRW5000 SEDOL : 6988337	280.000	60,181.81	56,604.64
Total KOREA, REPUBLIC OF - KRW		3,268,396.97	4,076,525.61
Malaysia - USD			
ADR TENAGA NASIONAL BERHAD SPONSORED ADR SEDOL : 2881797	18,300.000	253,422.06	273,036.00
Total Malaysia - USD		253,422.06	273,036.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
Mexico - MXN			
ARCA CONTINENTAL SAB DE CV SEDOL : 2823885	16,728.000	113,078.88	114,729.66
GRUPO FINANCIERO BANORTE S A B DE C V SEDOL : 2421041	44,800.000	262,162.93	263,175.32
** INFRAESTRUCTURA EN COM MXN10 'CLS II' SEDOL : B84XBP2	10,800.000	59,256.12	59,108.03
Total Mexico - MXN		434,497.93	437,013.01
Netherlands - EUR			
ABN AMRO GROUP NV DR EACH REP SHS SEDOL : BYQP136	14,800.000	294,853.27	439,846.00
NN GROUP N.V. EUR0.12 SEDOL : BNG8PQ9	9,600.000	285,629.45	422,435.31
WOLTERS KLUWER EUR0.12 SEDOL : 5671519	6,948.000	277,959.26	360,580.60
Total Netherlands - EUR		858,441.98	1,222,861.91
Norway - NOK			
AUSTEVOLL SEAFOOD NOK0.50 SEDOL : B16MKT5	27,100.000	230,464.80	228,836.82
DNB ASA NOK10 SEDOL : 4263304	29,800.000	330,050.09	545,331.28
Total Norway - NOK		560,514.89	774,168.10
Peru - USD			
CREDICORP LTD COM STK SEDOL : 2232878	1,926.000	279,850.37	406,443.78
Total Peru - USD		279,850.37	406,443.78
Portugal - EUR			
** ENERGIAS DE PORTUGAL SA EUR1(REGD) SEDOL : 4103596	65,600.000	217,508.80	230,352.49
NAVIGATOR COMP NPV SEDOL : 7018556	52,200.000	160,675.48	260,290.49
Total Portugal - EUR		378,184.28	490,642.98
Russian Federation - USD			
ADR PJSC LUKOIL SPONSORED ADR SEDOL : BYZF386	7,700.000	397,854.70	430,815.00
GLOBALTRANS INVEST GDR EACH REPR 1 ORD 'REGS' SEDOL : B2QTGT5	4,161.000	38,686.86	38,281.20
MOBILE TELESYSTEMS PJSC ADR SEDOL : 2603225	22,400.000	194,514.88	232,288.00
X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS SEDOL : B07T3T9	9,463.000	223,501.93	351,077.30
Total Russian Federation - USD		854,558.37	1,052,461.50

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<i>Corporate Stock - Common</i>			
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL : 6175203	26,900.000	381,127.67	487,874.54
YANGZIJIANG SHIPBU NPV (SGD) SEDOL : B1VT035	279,900.000	184,421.10	326,238.31
Total Singapore - SGD		565,548.77	814,112.85
South Africa - ZAR			
BID CORP LTD NPV SEDOL : BZBFKT7	3,205.000	57,497.96	69,310.69
BIDVEST GROUP ZAR0.05 SEDOL : 6100089	3,205.000	22,976.17	44,955.75
RMB HLDGS ZAR0.01 SEDOL : 6755821	14,726.000	70,524.27	72,234.85
SASOL NPV SEDOL : 6777450	9,800.000	261,933.43	308,887.67
TELKOM SA SOC LTD ZAR10 SEDOL : 6588577	52,000.000	226,046.66	188,903.79
Total South Africa - ZAR		638,978.49	684,292.75
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL : B3MSM28	7,879.000	356,410.55	569,026.43
BANCO SANTANDER EUR0.50(REGD) SEDOL : 5705946	86,500.000	385,917.56	582,009.30
BANKINTER SA EUR0.3(REGD) SEDOL : 5474008	17,881.000	119,584.89	172,844.57
** DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01 SEDOL : B55ZR92	38,600.000	230,364.38	181,981.71
IBERDROLA SA EUR0.75 SEDOL : B288C92	37,500.000	251,398.95	298,325.98
** PROSEGUR SEGURIDAD EUR0.06 SEDOL : B8CLHY9	7,225.000	51,756.45	59,097.04
REPSOL SA EUR1 SEDOL : 5669354	34,900.000	441,768.36	641,672.70
Total Spain - EUR		1,837,201.14	2,504,957.73
Spain - USD			
** ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR CUSIP : 455793109	8,332.000	97,750.08	147,543.06
Total Spain - USD		97,750.08	147,543.06
Sweden - SEK			
ATLAS COPCO AB SER'A'NPV (POST SPLIT) SEDOL : BXC8BS7	9,825.000	419,021.71	423,937.03
BOLIDEN AB NPV SEDOL : B1XCBX9	15,188.000	296,300.24	482,395.93
FABEGE AB NPV SEDOL : B1Y4VX4	2,975.000	49,557.08	62,149.10
GRANGES AB NPV SEDOL : BRJ3BP0	21,000.000	177,062.28	211,034.38
HEXPOL NPV (POST SPLIT) B SEDOL : BXBZB01	5,369.000	25,055.47	52,182.82

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<i>Corporate Stock - Common</i>			
Sweden - SEK			
HUFVUDSTADEN AB SER'A'NPV SEDOL : 4449137	3,093.000	53,342.11	48,692.59
HUSQVARNA AB SER'B'NPV SEDOL : B12PJ24	6,087.000	52,809.07	55,764.97
INTRUM JUSTITIA AB NPV SEDOL : 7371431	2,302.000	64,821.20	79,551.23
NORDEA BANK AB ORD EURO.39632(SEK QUOTE) SEDOL : 5380031	34,000.000	449,055.23	400,218.38
SKF AB SER'B'NPV SEDOL : B1Q3J35	11,800.000	208,370.09	267,887.38
VOLVO AB SER'B'NPV SEDOL : B1QH830	15,900.000	174,091.95	303,731.12
Total Sweden - SEK		1,969,486.43	2,387,544.93
Switzerland - CHF			
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL : 7124594	1,900.000	223,168.10	293,141.20
BELIMO HOLDING AG CHF1 (REGD) SEDOL : 4152952	7.000	28,485.54	30,111.51
CEMBRA MONEY BANK CHF1 (REGD) SEDOL : BFSSBH4	701.000	45,317.84	63,357.35
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL : 7050417	69.000	44,945.06	65,419.83
DUFREY AG CHF5 (REGD) SEDOL : B0R80X9	650.000	94,799.99	93,731.86
GEORG FISCHER AG CHF1.00 (REGD) SEDOL : 4341783	100.000	83,002.61	131,778.60
HELVETIA HOLDING CHF0.10 SEDOL : 7189292	800.000	426,750.93	442,385.05
LOGITECH INTL CHF0.25 (REGD) SEDOL : B18ZRK2	3,209.000	75,314.98	111,961.24
LONZA GROUP AG CHF1 (REGD) SEDOL : 7333378	1,980.000	289,085.27	518,415.40
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL : B119QG0	584.000	193,217.92	402,040.84
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL : 7110388	2,200.000	563,468.09	556,077.19
STRAUMANN HLDG CHF0.10 (REGD) SEDOL : 7156832	185.000	118,991.47	137,909.26
SWISS LIFE HOLDINGS AG SEDOL : 7437805	1,600.000	376,340.58	538,031.47
SWISS RE AG CHF0.10 SEDOL : B545MG5	5,500.000	475,005.51	516,421.41
UBS GROUP CHF0.10 (REGD) SEDOL : BRJL176	27,800.000	404,607.65	481,004.12
Total Switzerland - CHF		3,442,501.54	4,381,786.33
Switzerland - USD			
ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP : 641069406	7,715.000	526,236.95	658,938.15
Total Switzerland - USD		526,236.95	658,938.15
Taiwan - TWD			

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<i>Corporate Stock - Common</i>			
Taiwan - TWD			
GRAND PACIF PETROC TWD10 SEDOL : 6381237	396,000.000	308,838.91	356,471.29
HON HAI PRECISION TWD10 SEDOL : 6438564	90,000.000	320,286.53	300,060.01
MEDIATEK INC TWD10 SEDOL : 6372480	32,000.000	315,493.63	347,802.89
PEGATRON CORP TWD10 SEDOL : B4PLX17	101,000.000	242,682.33	229,989.33
QISDA CORPORATION TWD10 SEDOL : 6054465	497,000.000	382,062.90	331,399.61
Total Taiwan - TWD		1,569,364.30	1,565,723.13
Taiwan - USD			
** ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP : 82706C108	12,622.000	559,897.08	653,314.72
HON HAI PRECISION GDR(REP 2 SHS TWD10)REG'S SEDOL : 5758218	75,500.000	340,995.25	505,095.00
PEGATRON CORP GDR REG S SEDOL : B4V6KD7	12,000.000	141,613.17	136,680.00
TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD SEDOL : 2113382	17,474.000	514,111.52	691,970.40
Total Taiwan - USD		1,556,617.02	1,987,060.12
Thailand - THB			
PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(ALIEN MKT) SEDOL : B736PF3	35,400.000	72,106.42	86,169.63
QUALITY HOUSES CO THB1(ALIEN MKT) SEDOL : B00PN16	2,577,300.000	193,677.99	239,895.65
SANSIRI CO THB1.07(ALIEN MKT) SEDOL : B73B053	3,681,600.000	182,351.64	252,504.10
** THAI OIL PCL THB10(ALIEN MKT) SEDOL : B0305J0	110,900.000	196,625.67	315,789.96
Total Thailand - THB		644,761.72	894,359.34
Turkey - TRY			
KOC HLDG TRY1 (B SHARES) SEDOL : B03MVJ8	56,700.000	247,740.53	239,367.90
TURKIYE IS BANKASI TRY1 (C SHARES) SEDOL : B03MYS8	190,900.000	292,344.80	301,545.81
Total Turkey - TRY		540,085.33	540,913.71
United Kingdom - GBP			
3I GROUP ORD GBP0.738636 SEDOL : B1YW440	56,946.000	467,222.89	694,535.52
ALDERMORE GROUP PLC SEDOL : BQQMCJ4	95,000.000	277,538.58	399,935.95
AVIVA ORD GBP0.25 SEDOL : 0216238	60,100.000	369,229.96	415,720.86

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<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
BAE SYSTEMS ORD GBP0.025 SEDOL : 0263494	74,100.000	408,039.07	553,686.24
BARRATT DEVELOPMENTS ORD GBP0.10 SEDOL : 0081180	43,000.000	311,622.12	352,734.16
BELLWAY GBP0.125 SEDOL : 0090498	3,559.000	115,367.08	166,786.73
BERKLEY GP HOLDINGS SEDOL : B02L3W3	7,400.000	321,191.97	382,249.15
BGEO GROUP PLC ORD GBP0.01 SEDOL : B759CR1	1,379.000	56,061.68	61,264.56
** BP ORD USD0.25 SEDOL : 0798059	95,300.000	535,486.37	630,953.00
BT GROUP ORD GBP0.05 SEDOL : 3091357	76,100.000	350,335.77	268,657.33
BUNZL PLC ORD GBP0.32142857 SEDOL : B0744B3	5,707.000	115,634.10	163,389.71
BURBERRY GROUP ORD GBP0.0005 SEDOL : 3174300	8,874.000	188,106.69	206,130.93
CARNIVAL PLC ORD USD1.66 SEDOL : 3121522	4,101.000	282,433.41	264,575.88
CINEWORLD GROUP ORD GBP0.01 SEDOL : B15FWH7	6,249.000	48,429.55	46,524.28
CLOSE BROS GROUP ORD GBP0.25 SEDOL : 0766807	2,774.000	49,351.49	53,434.01
COMPASS GROUP ORD GBP0.1105 SEDOL : BD6K457	23,877.000	414,736.52	484,493.37
CREST NICHOLSON H ORD GBP0.05 SEDOL : B8VZXT9	32,100.000	264,819.36	219,867.98
DECHRA PHARMA ORD GBP0.01 SEDOL : 0963318	2,497.000	61,690.17	74,564.22
EASYJET ORD GBP0.27285714 SEDOL : B7KR2P8	3,231.000	59,465.25	61,493.43
ELEMENTIS ORD GBP0.05 SEDOL : 0241854	30,151.000	105,435.38	111,177.08
FEVERTREE DRINKS ORD GBP0.0025 SEDOL : BRJ9BJ2	2,714.000	48,384.86	71,639.23
GKN ORD GBP0.10 SEDOL : 3064650	85,900.000	350,267.52	360,579.78
GLAXOSMITHKLINE ORD GBP0.25 SEDOL : 0925288	21,800.000	443,115.96	377,575.00
GLENCORE PLC ORD USD0.01 SEDOL : B4T3BW6	140,678.000	580,703.85	646,696.21
GREGGS ORD GBP0.02 SEDOL : B63QSB3	3,921.000	60,271.51	70,485.76
HALMA ORD GBP0.10 SEDOL : 0405207	4,250.000	37,981.73	73,638.57
HISCOX ORD GBP0.065 (DI) SEDOL : BVZHXQ9	8,536.000	110,586.42	160,033.40
INTERMED CAP GRP ORD GBP0.2625 SEDOL : BYT1DJ1	7,911.000	78,253.65	114,047.94
INTERTEK GROUP ORD GBP0.01 SEDOL : 3163836	2,741.000	125,198.50	194,051.57
JUPITER FUND MGT ORD GBP0.02 SEDOL : B53P200	12,035.000	69,043.75	97,502.72
KINGFISHER ORD GBP0.157142857 SEDOL : 3319521	67,000.000	348,573.82	302,919.84
LEGAL & GENERAL GP ORD GBP0.025 SEDOL : 0560399	97,900.000	316,009.99	354,099.73
LLOYDS BANKING GP ORD GBP0.1 SEDOL : 0870612	507,300.000	501,284.66	453,226.45

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<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
METRO BANK PLC ORD GBP0.000001 SEDOL : BZ6STL6	1,311.000	62,082.60	61,295.91
MICRO FOCUS INTL ORD GBP0.10 SEDOL : BD8YWM0	3,838.000	71,322.98	129,311.25
OLD MUTUAL PLC ORD GBP0.114285714 SEDOL : B77J086	118,000.000	311,421.70	315,148.71
PLAYTECH PLC ORD NPV SEDOL : B7S9G98	5,905.000	62,869.93	67,223.69
RENISHAW ORD GBP0.20 SEDOL : 0732358	1,207.000	41,103.08	86,839.43
RENTOKIL INITIAL ORD GBP0.01 SEDOL : B082RF1	34,663.000	150,084.50	149,257.53
RESTAURANT GROUP ORD GBP0.28125 SEDOL : B0YG1K0	22,300.000	93,821.37	86,544.41
ROYAL MAIL PLC ORD GBP0.01 SEDOL : BDVZY27	40,000.000	292,588.18	239,271.21
SAINSBURY(J) ORD GBP0.28571428 SEDOL : B019KW7	115,200.000	382,072.36	362,249.78
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769 SEDOL : BWFGQN1	1,660.000	84,017.84	129,542.97
SSE PLC ORD GBP0.50 SEDOL : 0790873	18,200.000	383,075.26	337,272.77
SYNTHOMER PLC ORD GBP0.10 SEDOL : 0988742	8,631.000	55,902.42	55,752.97
UNILEVER PLC ORD GBP0.031111 SEDOL : B10RZP7	8,898.000	400,858.82	501,544.61
VICTREX ORD GBP0.01 SEDOL : 0929224	3,793.000	89,174.18	123,430.86
WH SMITHS PLC - ORD GBP0.27 6/67 SEDOL : B2PDGW1	6,123.000	153,046.36	173,393.33
Total United Kingdom - GBP		10,505,315.21	11,706,750.02
United Kingdom - USD			
ADR BP P L C SPONSORED ADR CUSIP : 055622104	10,400.000	383,618.61	416,728.00
** ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS CUSIP : 780259206	10,700.000	621,755.13	686,084.00
** ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR CUSIP : 92857W308	3,400.000	189,240.98	104,652.00
OM ASSET MGT PLC COM GBP0.001 CUSIP : G67506108	10,981.000	187,330.41	180,088.40
Total United Kingdom - USD		1,381,945.13	1,387,552.40
United States - USD			
** #REORG/HEALTHSOUTH CORP NEW NAME CHANGE ENCOMPASS HEALTH 2L16A62 1/2/18 CUSIP : 421924309	7,613.000	282,150.04	380,269.35
** #REORG/REGAL ENTMT GROUP CASH MERGER 03-01-2018 CUSIP : 758766109	9,400.000	150,677.30	189,974.00
#REORG/THE PRICELINE NAME CHANGE BOOKING HLDGS 2M11AX2 02-27-2018 CUSIP : 741503403	808.000	1,068,914.50	1,405,685.68
** #REORG/VANTIV INC NAME CHANGE WORLDPAY INC 2K1CAG2 01-16-18 CUSIP : 92210H105	6,628.000	251,019.97	497,100.00

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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			
** 2U INC COM CUSIP : 90214J101	12,870.000	358,319.85	824,967.00
3M CO COM CUSIP : 88579Y101	3,855.000	512,797.48	937,304.70
5TH 3RD BANCORP COM CUSIP : 316773100	14,400.000	242,717.70	439,344.00
** ABBOTT LAB COM CUSIP : 002824100	11,910.000	503,300.31	671,366.70
ABBVIE INC COM USD0.01 CUSIP : 00287Y109	13,735.000	827,994.95	1,331,196.20
ABIOMED INC COM CUSIP : 003654100	2,443.000	190,160.03	475,994.12
** ACC CLAIMS HLDGS LLC CUSIP : 00084K104	895,553.000	0.00	8,843.59
** ACI WORLDWIDE INC COM STK CUSIP : 004498101	32,963.000	624,176.96	754,193.44
ACTIVISION BLIZZARD INC COM STK CUSIP : 00507V109	6,368.000	315,405.21	397,363.20
** ACUITY BRANDS INC COM CUSIP : 00508Y102	2,384.000	424,115.94	408,665.28
** ADIENT PLC ADIENT PLC LTD COM CUSIP : G0084W101	5,190.000	324,217.55	406,169.40
ADOBE SYS INC COM CUSIP : 00724F101	5,028.000	303,287.18	912,431.16
** ADTALEM GLOBAL ED INC COM CUSIP : 00737L103	24,116.000	562,858.20	999,608.20
AFFILIATED MANAGERS GROUP INC COM STK CUSIP : 008252108	4,457.000	753,274.79	885,472.19
AGCO CORP COM CUSIP : 001084102	1,200.000	54,627.06	84,936.00
** AIR PROD & CHEM INC COM CUSIP : 009158106	5,370.000	760,870.22	875,524.80
ALARM COM HLDGS INC COM CUSIP : 011642105	6,834.000	220,600.09	280,125.66
** ALASKA AIR GROUP INC COM CUSIP : 011659109	2,200.000	153,316.02	152,174.00
** ALBEMARLE CORP COM CUSIP : 012653101	3,123.000	283,671.00	419,481.36
ALEXION PHARMACEUTICALS INC COM CUSIP : 015351109	2,134.000	297,384.70	234,334.54
** ALIGN TECHNOLOGY INC COM CUSIP : 016255101	1,090.000	65,415.32	284,359.20
** ALLERGAN PLC COM STK CUSIP : G0177J108	2,225.000	501,440.02	386,771.75
ALLSTATE CORP COM CUSIP : 020002101	3,100.000	71,512.47	318,246.00
ALLY FINL INC COM CUSIP : 02005N100	9,000.000	218,109.85	241,740.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107	2,204.000	1,103,916.56	2,251,187.64
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP : 02079K305	853.000	311,197.54	883,853.01
ALTRIA GROUP INC COM CUSIP : 02209S103	12,280.000	506,721.50	832,952.40
AMAZON COM INC COM CUSIP : 023135106	1,282.000	160,254.68	1,508,593.50
** AMC NETWORKS INC CL A CUSIP : 00164V103	3,100.000	185,902.46	159,774.00
AMER ELEC PWR CO INC COM CUSIP : 025537101	1,900.000	82,784.14	147,497.00

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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			
AMERICAN AIRLINES INC COM USD1 CUSIP : 02376R102	4,800.000	174,526.30	242,352.00
** AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP : 02553E106	7,100.000	109,305.58	114,168.00
AMERICAN INTERNATIONAL GROUP INC COM CUSIP : 026874784	20,705.000	810,959.54	1,241,471.80
AMERIPRISE FINL INC COM CUSIP : 03076C106	2,400.000	150,322.14	391,752.00
AMGEN INC COM CUSIP : 031162100	5,300.000	933,092.35	930,998.00
** AMKOR TECHNOLOGY INC COM CUSIP : 031652100	21,200.000	98,320.60	224,084.00
ANDEAVOR COM USD0.1666 CUSIP : 03349M105	1,800.000	21,316.50	189,846.00
ANIXTER INTL INC COM CUSIP : 035290105	9,400.000	746,387.03	672,100.00
ANSYS INC COM CUSIP : 03662Q105	5,083.000	417,514.82	753,249.77
** AON PLC COM CUSIP : G0408V102	3,140.000	245,931.03	440,290.80
** APACHE CORP COM CUSIP : 037411105	10,265.000	508,148.74	429,384.95
APPLE INC COM STK CUSIP : 037833100	11,289.000	488,375.96	1,940,014.65
** ARCHER-DANIELS-MIDLAND CO COM CUSIP : 039483102	4,500.000	117,714.91	179,460.00
ARCONIC INC COM USD1.00 CUSIP : 03965L100	45,371.000	1,007,447.39	1,116,580.31
ARISTA NETWORKS INC COM CUSIP : 040413106	1,474.000	120,163.24	343,618.88
ARRIS INTERNATIONAL LTD COM USD0.01 CUSIP : G0551A103	4,487.000	128,920.71	134,475.39
** ASHLAND GLOBAL HLDGS INC COM CUSIP : 044186104	3,800.000	227,216.01	281,124.00
** ASSURANT INC COM CUSIP : 04621X108	2,600.000	95,376.91	262,262.00
** ATHENAHEALTH INC COM MON STOCK CUSIP : 04685W103	4,762.000	507,506.36	632,822.18
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103	1,850.000	99,473.92	211,751.00
** AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP : G0750C108	23,461.000	643,031.25	742,775.26
** BALL CORP COM CUSIP : 058498106	11,268.000	418,924.87	449,705.88
** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP : P16994132	6,900.000	129,306.05	202,584.00
BANK OF AMERICA CORP CUSIP : 060505104	63,745.000	1,228,815.96	1,795,696.65
** BANK OF THE OZARKS CUSIP : 063904106	8,042.000	341,996.85	387,785.24
BAXTER INTL INC COM CUSIP : 071813109	9,390.000	376,538.13	615,326.70
BB&T CORP COM CUSIP : 054937107	25,200.000	966,216.77	1,245,384.00
BEACON ROOFING SUPPLY INC COM CUSIP : 073685109	6,195.000	144,017.62	396,975.60
** BEST BUY INC COM STK CUSIP : 086516101	3,300.000	182,992.59	196,713.00
BGC PARTNERS INC CL A CL A CUSIP : 05541T101	47,634.000	429,660.99	777,863.22

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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			
** BIG LOTS INC COM CUSIP : 089302103	4,300.000	55,900.00	254,130.00
BIO RAD LABS INC CL A CUSIP : 090572207	2,350.000	268,480.07	637,555.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP : 09061G101	4,179.000	377,920.20	358,558.20
BIO-TECHNE CORP COM CUSIP : 09073M104	3,895.000	334,403.04	524,851.25
BLACKROCK INC COM STK CUSIP : 09247X101	2,130.000	554,624.86	1,067,534.70
** BLOOMIN BRANDS INC COM CUSIP : 094235108	7,100.000	121,189.39	152,437.00
BOEING CO COM CUSIP : 097023105	2,893.000	226,409.41	800,782.40
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP : 099502106	13,124.000	367,375.82	507,767.56
BORG WARNER INC COM CUSIP : 099724106	2,600.000	137,237.62	144,768.00
BOSTON SCIENTIFIC CORP COM CUSIP : 101137107	2,315.000	65,456.61	60,838.20
** BRADY CORP CL A CUSIP : 104674106	19,100.000	472,464.69	746,810.00
** BRIGGS & STRATTON CORP CAP CUSIP : 109043109	4,800.000	109,942.12	119,520.00
** BRINKER INTL INC COM CUSIP : 109641100	2,800.000	126,560.82	102,844.00
BRISTOL MYERS SQUIBB CO COM CUSIP : 110122108	19,119.000	1,014,238.71	1,208,129.61
** BRISTOW GROUP INC COM CUSIP : 110394103	32,400.000	1,353,968.39	471,744.00
** BROADCOM LIMITED COM NPV CUSIP : Y09827109	2,176.000	478,169.61	604,797.44
BUNGE LTD CUSIP : G16962105	2,800.000	144,287.14	187,348.00
BWX TECHNOLOGIES INC COM CUSIP : 05605H100	21,572.000	634,667.00	1,347,171.40
** C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP : 12541W209	8,485.000	599,824.46	735,225.25
CA INC COM CUSIP : 12673P105	36,500.000	946,900.84	1,207,055.00
** CABLE ONE INC COM CUSIP : 12685J105	210.000	101,096.17	144,230.10
CABOT CORP COM CUSIP : 127055101	4,500.000	168,931.56	275,580.00
CAESARS ENTERTAINMENT CORP COM USD0.01 CUSIP : 127686103	13,060.000	161,291.00	173,045.00
** CALLON PETE CO DEL COM CUSIP : 13123X102	29,753.000	429,678.60	328,473.12
CAMBREX CORP COM CUSIP : 132011107	5,107.000	239,578.43	249,476.95
CAPITAL ONE FINL CORP COM CUSIP : 14040H105	4,605.000	225,581.80	423,660.00
** CARDINAL HLTH INC CUSIP : 14149Y108	2,700.000	191,091.97	159,813.00
CARMAX INC COM CUSIP : 143130102	10,925.000	461,951.84	752,841.75
** CARPENTER TECHNOLOGY CORP COM CUSIP : 144285103	2,984.000	160,686.93	147,499.12
** CARRIZO OIL & GAS INC COM CUSIP : 144577103	4,244.000	193,772.46	82,036.52

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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			
CATERPILLAR INC COM CUSIP : 149123101	3,055.000	244,861.94	431,213.25
CBOE GLOBAL MARKETS INC CUSIP : 12503M108	2,974.000	186,478.48	367,080.82
CBRE GROUP INC CL A CL A CUSIP : 12504L109	20,900.000	551,969.17	906,224.00
CDW CORP COM CUSIP : 12514G108	10,935.000	420,328.73	765,559.35
CELANESE CORP DEL COM SER A STK CUSIP : 150870103	7,898.000	462,041.03	846,981.52
CELGENE CORP COM CUSIP : 151020104	3,538.000	379,349.42	356,736.54
CENGAGE LEARNING HLDGS II INC COM CUSIP : 15136X102	3,961.000	210,975.00	31,886.05
CHAPARRAL ENERGY INC-NEW CL A COM CUSIP : 15942R208	15,944.000	422,516.00	382,656.00
** CHAPARRAL ENERGY INC-NEW COM CL B COM CLB CUSIP : 15942R307	3,856.000	100,256.00	100,256.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP : 159864107	6,784.000	546,432.00	706,892.80
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP : 16119P108	4,887.000	1,206,480.58	1,594,188.27
** CHEMED CORP NEW COM CUSIP : 16359R103	2,541.000	185,691.40	624,933.54
** CHESAPEAKE ENERGY CORP COM CUSIP : 165167107	8,800.000	214,868.85	35,816.00
CHEVRON CORP COM CUSIP : 166764100	1,300.000	152,120.28	154,687.00
** CHICAGO BRDG & IRON CO N V COM NV CUSIP : 167250109	3,600.000	123,337.95	58,752.00
CIGNA CORPORATION CUSIP : 125509109	1,100.000	78,428.61	232,903.00
CISCO SYSTEMS INC CUSIP : 17275R102	31,520.000	716,843.41	1,175,696.00
CITIGROUP INC COM NEW COM NEW CUSIP : 172967424	34,960.000	1,525,399.76	2,639,480.00
CITIZENS FINL GROUP INC COM CUSIP : 174610105	5,800.000	210,266.30	236,060.00
** CNO FINL GROUP INC COM CUSIP : 12621E103	38,698.000	582,853.80	975,576.58
COGNEX CORP COM CUSIP : 192422103	2,903.000	138,885.38	402,268.71
COHERENT INC COM CUSIP : 192479103	959.000	244,628.93	279,989.64
COLUMBIA BKG SYS INC COM CUSIP : 197236102	21,288.000	685,703.40	981,376.80
COMCAST CORP NEW-CL A CUSIP : 20030N101	22,725.000	721,977.93	853,096.50
CONAGRA BRANDS INC COM USD5 CUSIP : 205887102	7,900.000	183,534.14	294,907.00
** CONCHO RES INC COM STK CUSIP : 20605P101	1,856.000	185,629.02	259,580.16
** CONOCOPHILLIPS COM CUSIP : 20825C104	2,500.000	101,476.25	127,200.00
** CONTANGO OIL & GAS CO COM NEW COM NEW CUSIP : 21075N204	16,200.000	592,544.40	39,528.00
** CONVERGYS CORP DE COM CUSIP : 212485106	8,700.000	77,431.46	214,716.00
** COOPER TIRE & RUBBER CO COM, NO PAR CUSIP : 216831107	5,700.000	149,321.50	209,475.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** COPART INC COM CUSIP : 217204106	19,235.000	519,843.34	830,182.60
** CORNING INC COM CUSIP : 219350105	15,722.000	303,963.65	509,235.58
** COSTAR GROUP INC COM CUSIP : 22160N109	5,064.000	710,786.43	1,544,368.08
** COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105	2,628.000	281,061.47	484,682.04
CSRA INC COM CUSIP : 12650T104	7,927.000	221,757.75	229,328.11
** CSX CORP COM CUSIP : 126408103	6,984.000	362,402.52	389,358.00
CUMMINS INC CUSIP : 231021106	3,140.000	382,306.34	525,636.00
** DEXCOM INC COM CUSIP : 252131107	5,255.000	322,066.12	307,049.65
** DIAMOND OFFSHORE DRILLING INC COM CUSIP : 25271C102	6,100.000	147,738.84	97,844.00
** DIAMONDBACK ENERGY INC COM CUSIP : 25278X109	2,677.000	204,399.84	292,622.87
** DILLARDS INC CL A COM CUSIP : 254067101	1,800.000	40,725.61	108,180.00
DIPLOMAT PHARMACY INC COM CUSIP : 25456K101	10,166.000	287,148.95	181,971.40
DISCOVER FINL SVCS COM STK CUSIP : 254709108	4,300.000	176,204.06	303,580.00
** DOMINOS PIZZA INC COM CUSIP : 25754A201	3,106.000	603,192.08	578,212.96
** DOMTAR CORP COM NEW COM NEW CUSIP : 257559203	3,800.000	148,288.39	183,236.00
** DORMAN PRODS INC COM CUSIP : 258278100	4,765.000	226,857.86	325,497.15
DUN & BRADSTREET CORP DEL NEW COM CUSIP : 26483E100	6,241.000	742,909.47	768,329.51
DXC TECHNOLOGY CO COM CUSIP : 23355L106	4,193.000	334,735.18	403,115.02
** EAST WEST BANCORP INC COM CUSIP : 27579R104	3,241.000	183,168.96	199,451.14
** EASTMAN CHEM CO COM CUSIP : 277432100	3,200.000	232,176.44	295,584.00
EDISON INTL COM CUSIP : 281020107	2,500.000	118,585.56	203,175.00
ELI LILLY & CO COM CUSIP : 532457108	11,000.000	584,432.03	931,040.00
** ELLIE MAE INC COM STK CUSIP : 28849P100	3,498.000	297,030.38	309,188.22
** ENCORE CAP GROUP INC COM CUSIP : 292554102	6,832.000	284,468.45	312,905.60
** ENSCO PLC SHS CLASS A COM CUSIP : G3157S106	38,000.000	1,158,578.01	204,060.00
ENTERGY CORP NEW COM CUSIP : 29364G103	10,700.000	712,524.37	925,336.00
EOG RESOURCES INC COM CUSIP : 26875P101	2,272.000	177,267.42	232,471.04
ESTEE LAUDER COMPANIES INC CL A USD0.01 CUSIP : 518439104	3,663.000	394,244.91	457,252.29
ETHAN ALLEN INTERIORS INC COM CUSIP : 297602104	3,700.000	120,319.55	108,780.00
EURONET WORLDWIDE INC COM CUSIP : 298736109	2,845.000	234,545.25	259,890.75

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<i>Corporate Stock - Common</i>			
United States - USD			
EVEREST RE GROUP COM CUSIP : G3223R108	1,500.000	163,708.66	329,400.00
** EVOLENT HEALTH INC CL A CL A CUSIP : 30050B101	9,085.000	215,088.08	116,742.25
EXACT SCIENCES CORP COM CUSIP : 30063P105	6,465.000	88,541.91	384,538.20
EXELON CORP COM CUSIP : 30161N101	20,300.000	624,783.20	846,713.00
EXLSERVICE COM INC COM STK CUSIP : 302081104	6,355.000	303,609.49	390,069.90
EXPEDIA INC DEL COM NEW CUSIP : 30212P303	1,950.000	220,252.86	238,875.00
EXXON MOBIL CORP COM CUSIP : 30231G102	8,480.000	723,321.77	706,299.20
** FACEBOOK INC COM USD0.000006 CL 'A' CUSIP : 30303M102	8,273.000	465,181.15	1,465,810.14
FAIR ISAAC CORPORATION COM CUSIP : 303250104	2,400.000	151,309.68	376,944.00
** FASTENAL CO COM CUSIP : 311900104	14,455.000	606,199.68	757,297.45
FEDEX CORP COM CUSIP : 31428X106	4,110.000	456,730.56	951,300.60
** FINANCIAL ENGINES INC COM CUSIP : 317485100	7,145.000	280,681.20	199,345.50
FIRST AMERN FINL CORP COM STK CUSIP : 31847R102	14,200.000	278,006.37	789,378.00
FIRSTCASH INC COM CUSIP : 33767D105	10,259.000	529,587.77	691,456.60
FIRSTENERGY CORP COM CUSIP : 337932107	11,200.000	378,978.19	382,368.00
** FIVE BELOW INC COM USD0.01 CUSIP : 33829M101	10,961.000	400,074.08	677,389.80
** FLEX LTD FLEX LTD CUSIP : Y2573F102	9,100.000	110,991.35	164,437.00
** FLOWSERVE CORP COM CUSIP : 34354P105	2,000.000	123,447.00	85,160.00
FLUOR CORP NEW COM CUSIP : 343412102	2,000.000	144,888.20	96,820.00
FMC CORP COM (NEW) CUSIP : 302491303	9,585.000	542,506.26	904,824.00
FOOT LOCKER INC COM CUSIP : 344849104	2,000.000	31,976.56	85,680.00
** GAMESTOP CORP NEW CL A CUSIP : 36467W109	4,800.000	109,566.39	90,000.00
** GANNETT CO INC COM CUSIP : 36473H104	1,800.000	20,800.83	20,628.00
GEN MTRS CO COM CUSIP : 37045V100	27,545.000	831,642.44	1,186,914.05
GENERAL ELECTRIC CO CUSIP : 369604103	45,890.000	1,213,745.74	839,328.10
** GENESEE & WYO INC CL A CL A CUSIP : 371559105	12,395.000	896,494.95	976,973.90
** GENTEX CORP COM CUSIP : 371901109	28,277.000	427,369.75	579,112.96
GENWORTH FINL INC COM CL A COM CL A CUSIP : 37247D106	8,300.000	269,028.44	28,137.00
** GLAUKOS CORP COM CUSIP : 377322102	5,454.000	183,083.86	146,003.58
** GLOBANT SA USD1.20 CUSIP : L44385109	7,944.000	312,834.00	317,760.00

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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			
** GODADDY INC CL A CL A CUSIP : 380237107	8,130.000	368,969.31	395,524.50
GOLDMAN SACHS GROUP INC COM CUSIP : 38141G104	4,070.000	603,126.25	1,007,894.80
** GOODYEAR TIRE & RUBBER CO COM CUSIP : 382550101	8,600.000	118,114.00	278,382.00
GRAHAM HLDGS CO COM CUSIP : 384637104	230.000	112,467.47	134,113.00
GRAND CANYON ED INC COM STK CUSIP : 38526M106	15,263.000	777,147.99	1,449,374.48
** GROUP 1 AUTOMOTIVE INC COM CUSIP : 398905109	1,900.000	166,414.90	153,957.00
** GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100	7,144.000	321,541.74	531,442.16
** HARLEY DAVIDSON COM USD0.01 CUSIP : 412822108	3,700.000	165,400.59	185,740.00
HARTFORD FINL SVCS GROUP INC COM CUSIP : 416515104	6,700.000	187,429.44	384,848.00
HASBRO INC COM CUSIP : 418056107	5,720.000	307,667.93	532,074.40
HCA HEALTHCARE INC COM CUSIP : 40412C101	16,980.000	1,250,091.74	1,443,300.00
** HEALTHCARE SVCS GROUP INC COM CUSIP : 421906108	14,775.000	440,106.10	767,265.75
** HEALTHSTREAM INC COM STK ISIN# US42222N1037 CUSIP : 42222N103	11,118.000	290,156.73	264,386.04
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	4,849.000	219,103.65	368,039.10
** HEICO CORP NEW COM CUSIP : 422806109	8,740.000	420,963.74	789,746.40
** HENRY SCHEIN INC COMMON STOCK CUSIP : 806407102	3,492.000	267,556.98	249,503.40
HERBALIFE LTD HERBALIFE LTD CUSIP : G44CVR994	2,400.000	163,200.00	0.00
HERC HLDGS INC COM CUSIP : 42704L104	1,525.000	58,064.91	90,249.50
HEWLETT PACKARD ENTERPRISE CO COM CUSIP : 42824C109	10,400.000	74,619.71	145,080.00
HEXCEL CORP NEW COM CUSIP : 428291108	6,118.000	267,705.55	379,316.00
HILTON GRAND VACATIONS INC COM CUSIP : 43283X105	7,942.000	307,961.08	317,441.74
** HOLDCO COMMON STOCK CUSIP : 20999HY72	36,665.000	33,383.40	14,116.03
HOME DEPOT INC COM CUSIP : 437076102	10,843.000	1,254,372.89	1,949,788.26
HONEYWELL INTL INC COM STK CUSIP : 438516106	7,065.000	899,063.37	1,101,857.40
** HORIZON PHARMA INC COMMON STOCK CUSIP : G4617B105	25,216.000	315,994.83	362,606.08
HOWARD HUGHES CORP COM STOCK CUSIP : 44267D107	5,815.000	654,032.22	721,060.00
HP INC COM CUSIP : 40434L105	24,630.000	385,442.94	528,313.50
** HRG GROUP INC COM CUSIP : 40434J100	34,856.000	585,017.65	604,751.60

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
HUNTINGTON INGALLS INDS INC COM CUSIP : 446413106	700.000	78,442.29	169,169.00
HUNTSMAN CORP COM STK CUSIP : 447011107	11,500.000	175,964.23	367,540.00
HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP : 449172105	2,000.000	59,958.21	169,660.00
IAC / INTERACTIVECORP COM PAR \$.001 STK CUSIP : 44919P508	9,700.000	514,809.17	1,234,519.00
IDEXX LABS INC COM CUSIP : 45168D104	1,689.000	194,248.55	264,176.49
** IHS MARKIT LTD COM CUSIP : G47567105	11,917.000	430,203.70	531,736.54
** ILL TOOL WKS INC COM CUSIP : 452308109	3,400.000	413,614.43	575,450.00
ILLUMINA INC COM CUSIP : 452327109	1,532.000	192,696.06	352,405.96
INNERWORKINGS INC COM CUSIP : 45773Y105	17,547.000	159,942.89	190,384.95
** INOVALON HLDGS INC COM CL A COM CL A CUSIP : 45781D101	14,300.000	258,867.92	227,370.00
INTEGER HLDGS CORP COM CUSIP : 45826H109	3,200.000	117,407.04	155,040.00
INTERNATIONAL SPEEDWAY CORP CL A CUSIP : 460335201	11,600.000	336,646.23	478,500.00
INTERPUBLIC GROUP COMPANIES INC COM CUSIP : 460690100	44,400.000	620,928.24	878,232.00
** INTL FLAVORS & FRAGRANCES INC COM CUSIP : 459506101	2,384.000	273,103.83	370,568.96
IPAYMENT HLDGS INC-DEL 12-29-2022 WARRANT CUSIP : 46263Y126	149,186.000	0.00	22,377.90
** IQVIA HLDGS INC COM USD0.01 CUSIP : 46266C105	5,540.000	372,723.79	565,135.40
** J2 GLOBAL INC COM CUSIP : 48123V102	8,186.000	441,818.47	617,715.56
** JANUS HENDERSON GROUP PLC ORD USD1.50 CUSIP : G4474Y214	22,081.000	675,678.60	822,958.87
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP : G50871105	1,300.000	199,107.90	181,662.00
JOHNSON & JOHNSON COM USD1 CUSIP : 478160104	7,805.000	667,166.36	1,087,470.65
** JONES LANG LASALLE INC COM STK CUSIP : 48020Q107	11,437.000	1,219,952.46	1,744,028.13
** JPMORGAN CHASE & CO COM CUSIP : 46625H100	36,253.000	2,141,620.06	3,789,163.56
JUNIPER NETWORKS INC COM CUSIP : 48203R104	6,800.000	186,482.96	188,768.00
** KAMAN CORP COM CUSIP : 483548103	6,513.000	154,649.95	388,565.58
** KAR AUCTION SVCS INC COM STK CUSIP : 48238T109	20,311.000	450,636.58	1,023,065.07
** KBR INC COM CUSIP : 48242W106	91,600.000	2,049,414.50	1,717,500.00
KENNAMETAL INC CAP CUSIP : 489170100	26,045.000	885,257.07	1,214,217.90
KEYCORP NEW COM CUSIP : 493267108	21,800.000	332,988.09	413,764.00
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103	17,200.000	583,544.12	748,200.00
** KOHLS CORP COM CUSIP : 500255104	5,400.000	257,812.18	259,038.00

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◆ Assets held for Investment Purposes

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<i>Corporate Stock - Common</i>			
United States - USD			
KROGER CO COM CUSIP : 501044101	5,000.000	96,158.46	129,300.00
LAB CORP AMER HLDGS COM NEW CUSIP : 50540R409	5,750.000	581,683.97	910,052.50
** LAM RESH CORP COM CUSIP : 512807108	1,800.000	197,031.84	346,194.00
LAMB WESTON HLDGS INC COM USD5 CUSIP : 513272104	4,968.000	129,381.85	270,110.16
** LANNETT INC COM CUSIP : 516012101	3,000.000	161,711.19	79,350.00
LEAR CORP COM NEW COM NEW CUSIP : 521865204	1,100.000	149,123.15	198,979.00
** LENNAR CORP CL B CUSIP : 526057302	6,018.000	172,547.71	308,843.76
** LIFEPOINT HEALTH INC COM ISIN US53219L1098 CUSIP : 53219L109	1,900.000	112,856.71	90,820.00
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP : 53220K504	9,872.000	683,230.58	1,301,623.20
LINCOLN NATL CORP COM CUSIP : 534187109	5,900.000	264,644.56	451,645.00
** LITHIA MTRS INC CL A CL A CUSIP : 536797103	5,069.000	480,551.99	594,543.01
** LIVE NATION ENTERTAINMENT INC CUSIP : 538034109	8,898.000	334,541.26	403,791.24
LKQ CORP COM LKQ CORP CUSIP : 501889208	14,139.000	350,144.37	557,359.38
LOCKHEED MARTIN CORP COM CUSIP : 539830109	3,110.000	429,931.36	992,463.20
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP : N53745100	5,225.000	423,385.33	547,057.50
** MACYS INC COM STK CUSIP : 55616P104	5,200.000	299,298.48	123,760.00
** MADISON SQUARE GARDEN CO NEW CL A CL A CUSIP : 55825T103	2,133.000	253,571.96	462,114.45
MANPOWERGROUP INC CUSIP : 56418H100	1,300.000	126,794.14	167,570.00
MARATHON PETE CORP COM CUSIP : 56585A102	2,300.000	37,622.81	144,049.00
MARRIOTT INTL INC NEW COM STK CL A CUSIP : 571903202	6,252.000	391,745.06	794,004.00
** MARSH & MCLENNAN CO'S INC COM CUSIP : 571748102	5,565.000	430,903.30	467,070.45
** MARTIN MARIETTA MATLS INC COM CUSIP : 573284106	2,004.000	369,102.95	417,613.56
MASTERCARD INC CL A CUSIP : 57636Q104	12,131.000	477,643.41	1,825,351.57
** MATCH GROUP INC COM CUSIP : 57665R106	13,790.000	233,301.83	405,426.00
** MATTEL INC COM CUSIP : 577081102	49,600.000	1,057,336.32	905,200.00
** MAXIM INTEGRATED PRODS INC COM CUSIP : 57772K101	12,070.000	415,225.95	631,623.10
** MAXIMUS INC COM CUSIP : 577933104	11,789.000	495,015.60	814,384.12
** MAXLINEAR INC COMMON STOCK CUSIP : 57776J100	10,939.000	276,010.07	288,898.99
MB FINL INC NEW COM CUSIP : 55264U108	21,405.000	780,487.92	996,402.75
** MC CORMICK & CO INC COM NON-VTG CUSIP : 579780206	2,125.000	205,454.78	217,132.50

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<i>Corporate Stock - Common</i>			
United States - USD			
** MC DONALDS CORP COM CUSIP : 580135101	3,801.000	579,611.40	653,657.97
** MCDERMOTT INTL INC COM CUSIP : 580037109	32,300.000	167,887.76	234,498.00
MEDNAX INC COM CUSIP : 58502B106	6,355.000	251,503.84	316,415.45
MEDTRONIC PLC COMMON STOCK STOCK CUSIP : G5960L103	16,370.000	1,255,524.92	1,344,468.10
MERCK & CO INC NEW COM CUSIP : 58933Y105	15,465.000	747,067.51	854,750.55
** MEREDITH CORP COM CUSIP : 589433101	7,800.000	388,158.74	531,570.00
MGIC INVT CORP WIS COM CUSIP : 552848103	12,800.000	122,049.69	187,136.00
** MGM RESORTS INTERNATIONAL COM CUSIP : 552953101	24,435.000	565,399.95	833,722.20
** MICHAELS COS INC COM CUSIP : 59408Q106	16,502.000	353,728.17	356,443.20
MICROSOFT CORP COM CUSIP : 594918104	48,104.000	1,871,196.28	4,048,913.68
** MIDDLEBY CORP COM CUSIP : 596278101	7,086.000	680,414.63	903,606.72
MOHAWK INDS INC COM CUSIP : 608190104	2,775.000	402,427.30	784,242.75
MONSTER BEVERAGE CORP NEW COM CUSIP : 61174X109	4,436.000	254,882.61	278,004.12
MOODYS CORP COM CUSIP : 615369105	5,530.000	587,963.24	839,564.60
MORGAN STANLEY COM STK USD0.01 CUSIP : 617446448	4,705.000	83,449.03	242,825.05
** MOVADO GROUP INC COM CUSIP : 624580106	4,200.000	118,707.00	123,270.00
** MSG NETWORK INC CL A CL A CUSIP : 553573106	51,000.000	927,458.06	910,350.00
** MTS SYS CORP COM CUSIP : 553777103	8,000.000	541,548.41	447,200.00
** MURPHY OIL CORP COM CUSIP : 626717102	4,900.000	129,426.47	136,955.00
** MURPHY USA INC COM CUSIP : 626755102	2,800.000	167,142.48	220,780.00
MYLAN NV CUSIP : N59465109	2,600.000	132,632.88	94,978.00
NATIONAL INSTRS CORP COM CUSIP : 636518102	22,631.000	678,975.89	994,632.45
** NATIONAL OILWELL VARCO COM STK CUSIP : 637071101	19,615.000	647,960.50	658,083.25
NAVIENT CORP COM CUSIP : 63938C108	8,600.000	61,708.25	108,446.00
NEOGEN CORP COM CUSIP : 640491106	3,338.000	83,087.87	280,058.20
NETFLIX INC COM STK CUSIP : 64110L106	9,101.000	999,587.25	1,707,165.58
** NEXSTAR MEDIA GROUP INC CL A CL A CUSIP : 65336K103	11,837.000	746,463.06	803,732.30
** NEXTERA ENERGY INC COM CUSIP : 65339F101	8,670.000	809,112.50	1,370,206.80
** NIELSEN HOLDINGS PLC COMSTK CUSIP : G6518L108	19,500.000	721,821.76	716,040.00
** NII HLDGS INC COM PAR \$0.001 COM PAR \$0.001 CUSIP : 62913F508	32,095.000	521,543.75	8,023.75

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
NORTHROP GRUMMAN CORP COM CUSIP : 666807102	3,900.000	370,196.97	1,198,860.00
NU SKIN ENTERPRISES INC CL A CL A CUSIP : 67018T105	2,278.000	103,421.29	154,698.98
** NVIDIA CORP COM CUSIP : 67066G104	3,502.000	189,968.17	702,886.42
ORACLE CORP COM CUSIP : 68389X105	37,070.000	1,595,560.37	1,818,654.20
OSHKOSH CORPORATION CUSIP : 688239201	1,600.000	58,100.31	144,064.00
** OWENS & MINOR INC NEW COM CUSIP : 690732102	2,200.000	73,946.94	42,108.00
** OWENS ILL INC COM NEW CUSIP : 690768403	5,800.000	93,758.68	140,476.00
PACWEST BANCORP DEL COM CUSIP : 695263103	26,205.000	1,119,956.25	1,248,930.30
PARKER-HANNIFIN CORP COM CUSIP : 701094104	2,824.000	425,531.78	529,471.76
PARSLEY ENERGY INC CL A CL A CUSIP : 701877102	22,955.000	657,606.22	616,571.30
** PAYCHEX INC COM CUSIP : 704326107	12,880.000	566,934.38	866,952.80
PAYPAL HLDGS INC COM CUSIP : 70450Y103	6,755.000	444,367.55	511,556.15
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP : 70959W103	2,500.000	117,116.71	120,900.00
PEPSICO INC COM CUSIP : 713448108	11,800.000	1,153,616.08	1,374,936.00
PFIZER INC COM CUSIP : 717081103	47,445.000	1,153,161.87	1,720,355.70
** PHILIP MORRIS INTL COM STK NPV CUSIP : 718172109	14,620.000	1,192,714.10	1,502,205.00
PINNACLE FOODS INC DEL COM CUSIP : 72348P104	12,556.000	563,320.76	731,135.88
** PITNEY BOWES INC COM CUSIP : 724479100	5,400.000	106,958.00	57,618.00
** PRA GROUP INC COM CUSIP : 69354N106	13,659.000	525,976.19	475,333.20
** PROS HLDGS INC COM CUSIP : 74346Y103	18,587.000	427,230.86	466,347.83
** PROTO LABS INC COM CUSIP : 743713109	7,145.000	409,680.94	687,349.00
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP : 744573106	10,600.000	337,905.46	562,436.00
** RED HAT INC COM CUSIP : 756577102	3,578.000	189,860.17	453,547.28
REGIONS FINL CORP NEW COM CUSIP : 7591EP100	19,100.000	201,680.26	316,869.00
RELANCE STL & ALUM CO COM CUSIP : 759509102	1,700.000	93,221.62	133,637.00
** REPLIGEN CORP COM STK USD0.01 CUSIP : 759916109	5,013.000	162,742.73	177,710.85
ROGERS CORP COM CUSIP : 775133101	2,992.000	444,810.29	482,011.20
** ROLLINS INC COM CUSIP : 775711104	12,395.000	147,912.91	574,508.25
ROYAL CARIBBEAN CRUISES COM STK CUSIP : V7780T103	8,100.000	569,029.15	1,003,428.00
RSP PERMIAN INC COM CUSIP : 74978Q105	11,363.000	458,994.00	417,362.99

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
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United States - USD			
RYDER SYS INC COM CUSIP : 783549108	2,500.000	133,741.77	206,200.00
S&P GLOBAL INC COM CUSIP : 78409V104	2,175.000	192,100.12	359,919.00
SALESFORCE COM INC COM STK CUSIP : 79466L302	8,181.000	380,286.85	853,441.92
SCANA CORP NEW COM CUSIP : 80589M102	4,500.000	297,377.77	194,265.00
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP : G7945M107	5,200.000	124,921.23	200,512.00
SEMPRA ENERGY INC COM STK CUSIP : 816851109	5,330.000	605,074.29	644,876.70
** SILGAN HLDGS INC COM CUSIP : 827048109	24,539.000	496,590.24	708,686.32
SILICON GRAPHICS INC COM CUSIP : 827056102	1,543.000	1,188.11	26.23
SIMPSON MFG INC COM CUSIP : 829073105	14,600.000	484,878.31	875,562.00
** SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103	4,777.000	166,977.18	357,224.06
** SIX FLAGS ENTMT CORP NEW COM CUSIP : 83001A102	21,749.000	857,663.86	1,422,819.58
** SLM CORP COM CUSIP : 78442P106	12,419.000	94,054.98	143,687.83
** SMUCKER J M CO COM NEW CUSIP : 832696405	7,500.000	730,115.11	875,025.00
** SNAP-ON INC COM CUSIP : 833034101	7,430.000	911,552.84	1,258,864.90
** SOTHEBYS HLDGS INC CL A (DE) CUSIP : 835898107	3,700.000	140,676.30	190,661.00
** SOUTH ST CORP COM CUSIP : 840441109	6,436.000	558,207.10	592,433.80
SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP : 848574109	4,600.000	216,008.53	387,550.00
** SPLUNK INC COMSTK COM USD0.001 CUSIP : 848637104	3,545.000	148,327.53	283,919.05
SUN TR BANKS INC COM CUSIP : 867914103	8,500.000	321,766.64	523,855.00
** SUPERVALU INC COM NEW COM NEW CUSIP : 868536301	2,471.000	152,709.20	45,169.88
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP : 874054109	4,744.000	207,170.04	529,193.20
TE CONNECTIVITY LTD CUSIP : H84989104	1,500.000	77,557.28	141,660.00
TE HOLDCORP LLC CORP COM STK CUSIP : 447997743	8,976.000	284,320.00	23,337.60
** TEGNA INC COM CUSIP : 87901J105	63,600.000	845,326.01	844,608.00
** TELEDYNE TECHNOLOGIES INC COM CUSIP : 879360105	5,324.000	502,433.03	991,541.76
** TESLA INC COM USD0.001 CUSIP : 88160R101	1,715.000	424,642.47	529,677.75
TEXAS INSTRUMENTS INC COM CUSIP : 882508104	13,085.000	881,809.41	1,273,039.65
** TIER REIT INC COM NEW COM NEW CUSIP : 88650V208	7,700.000	141,397.82	154,231.00
TIME WARNER INC USD0.01 CUSIP : 887317303	4,300.000	393,009.69	393,493.00
** TORO CO COM CUSIP : 891092108	2,975.000	105,416.57	194,118.75

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<i>Corporate Stock - Common</i>			
United States - USD			
** TRACTOR SUPPLY CO COM CUSIP : 892356106	4,161.000	314,818.31	283,946.64
** TRANSDIGM GROUP INC COM CUSIP : 893641100	2,275.000	631,457.66	645,622.25
TRANSUNION COM CUSIP : 89400J107	7,630.000	292,328.24	423,617.60
** TRINITY IND INC COM CUSIP : 896522109	2,800.000	70,937.80	99,820.00
** TRIUMPH GROUP INC NEW COM CUSIP : 896818101	3,300.000	192,165.43	101,970.00
** TTM TECHNOLOGIES INC COM CUSIP : 87305R109	7,800.000	127,097.72	127,374.00
** TUPPERWARE BRANDS CORPORATION CUSIP : 899896104	9,300.000	618,424.50	587,016.00
** TUTOR PERINI CORP COM CUSIP : 901109108	4,800.000	112,103.78	120,960.00
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105	2,063.000	362,557.22	377,363.96
TYSON FOODS INC CL A COM (DELAWARE) CUSIP : 902494103	5,900.000	167,432.56	485,275.00
** U S SILICA HLDGS INC CUSIP : 90346E103	17,600.000	618,262.50	583,792.00
** ULTIMATE SOFTWARE GROUP INC COM CUSIP : 90385D107	4,285.000	353,395.88	904,263.55
** UNDER ARMOUR INC CL C COM CUSIP : 904311206	36,000.000	652,305.67	429,480.00
UNITED CONTL HLDGS INC COM STK CUSIP : 910047109	3,700.000	174,502.84	234,284.00
** UNITED NAT FOODS INC COM CUSIP : 911163103	8,421.000	363,196.28	404,376.42
UNITEDHEALTH GROUP INC COM CUSIP : 91324P102	1,836.000	358,113.47	418,920.12
UNUM GROUP CUSIP : 91529Y106	8,500.000	124,732.40	481,270.00
UNVL ELECTRS INC COM CUSIP : 913483103	4,751.000	315,990.23	252,278.10
VAIL RESORTS INC COM CUSIP : 91879Q109	1,673.000	276,827.75	376,692.68
VALERO ENERGY CORP COM STK NEW CUSIP : 91913Y100	9,800.000	432,895.04	839,076.00
VALIDUS HOLDING LTD COM STK USD0.175 CUSIP : G9319H102	3,200.000	78,144.00	157,376.00
** VALVOLINE INC COM CUSIP : 92047W101	27,080.000	594,094.93	667,792.80
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108	16,121.000	489,561.92	970,645.41
** VERINT SYS INC COM CUSIP : 92343X100	8,713.000	417,295.08	381,193.75
VERISK ANALYTICS INC COM STK CUSIP : 92345Y106	7,898.000	538,832.42	761,525.16
VERIZON COMMUNICATIONS COM CUSIP : 92343V104	2,468.000	116,675.19	125,596.52
VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100	2,164.000	250,837.10	312,243.56
VERTICOM INC COM CUSIP : 925325102	851.000	851.00	0.00
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

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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			
** VIACOM INC NEW CL B CUSIP : 92553P201	32,000.000	1,132,961.99	906,240.00
** VIRTU FINL INC CL A CL A CUSIP : 928254101	10,118.000	201,678.97	164,923.40
** VISA INC COM CL A STK CUSIP : 92826C839	15,443.000	588,231.50	1,738,727.37
** VISHAY INTERTECHNOLOGY INC COM STK CUSIP : 928298108	9,100.000	124,486.51	199,290.00
** VOYA FINL INC COM CUSIP : 929089100	5,547.000	166,433.24	245,177.40
** WABASH NATL CORP COM CUSIP : 929566107	10,600.000	152,856.76	213,590.00
WABCO HLDGS INC COM STK CUSIP : 92927K102	2,738.000	286,832.59	409,194.10
** WAGEWORKS INC COM USD0.001 CUSIP : 930427109	8,292.000	558,186.22	531,931.80
WALMART INC COM CUSIP : 931142103	8,400.000	634,641.15	816,732.00
** WATSCO INC COM CUSIP : 942622200	2,224.000	347,004.24	372,520.00
** WEATHERFORD INTERNATIONAL LTD(IE)USD0.001 CUSIP : G48833100	81,930.000	477,019.79	270,369.00
** WEC ENERGY GROUP INC COM CUSIP : 92939U106	12,830.000	588,249.04	891,556.70
WELLS FARGO & CO NEW COM STK CUSIP : 949746101	31,440.000	1,184,743.95	1,775,416.80
** WENDYS CO COM CUSIP : 95058W100	22,773.000	254,220.13	339,089.97
** WESCO AIRCRAFT HOLDINGS INC CUSIP : 950814103	18,600.000	187,515.54	137,640.00
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105	6,703.000	563,881.00	669,830.79
** WESTERN UNION CO CUSIP : 959802109	21,300.000	343,294.92	419,397.00
WESTN DIGITAL CORP COM CUSIP : 958102105	2,900.000	56,343.62	228,694.00
WEX INC COM CUSIP : 96208T104	3,233.000	355,687.68	416,151.76
WHIRLPOOL CORP COM CUSIP : 963320106	1,700.000	129,532.75	286,569.00
WILLIAMS CO INC COM CUSIP : 969457100	15,390.000	463,571.39	447,079.50
** WORKDAY INC CL A COM USD0.001 CUSIP : 98138H101	3,323.000	198,911.47	342,269.00
WYNDHAM WORLDWIDE CORP COM STK CUSIP : 98310W108	1,200.000	117,008.88	134,868.00
XEROX CORP COM NEW COM NEW CUSIP : 984121608	7,400.000	273,881.88	219,484.00
** XL GROUP LTD XL GROUP LTD COM NPV CUSIP : G98294104	3,700.000	242,459.34	143,634.00
** YELP INC CL A CUSIP : 985817105	8,798.000	383,564.25	391,950.90
** ZEBRA TECHNOLOGIES CORP CL A CUSIP : 989207105	11,000.000	630,959.17	1,213,520.00
Total United States - USD		164,581,426.34	228,762,788.59
Total Corporate Stock - Common		251,020,178.60	335,995,982.03

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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	92.420	280,367.69	1,549,751.29
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	427,766.01
NEWPORT VISION, LLC CUSIP : 000282392	1.000	1.00	5,025,524.00
RREEF AMERICA REIT III CUSIP : 000239400	1.000	1.00	171,383.00
Total United States - USD		716,718.88	7,182,384.54
Total Partnership/Joint Venture Interests		716,718.88	7,182,384.54
<i>Real Estate - Income Producing</i>			
United States - USD			
CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD CUSIP : 19499VD14	44,857.600	37,494,472.60	44,143,915.58
Total United States - USD		37,494,472.60	44,143,915.58
Total Real Estate - Income Producing		37,494,472.60	44,143,915.58
<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	7,699,298.790	110,104,952.24	127,061,527.93
Total International Region - USD		110,104,952.24	127,061,527.93
United States - USD			
COLTV SHORT TERM INVT FD CUSIP : 195998AD1	29,923,563.940	29,923,563.94	29,923,563.94
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP : 658991294	13,800.330	92,773,958.93	124,987,711.97
Total United States - USD		122,697,522.87	154,911,275.91
Total Value of Interest in Common/Collective Trusts		232,802,475.11	281,972,803.84
<i>Pooled Separate Accounts</i>			
United States - USD			
CF PRUDENTIAL PRISA SA CUSIP : 99089IVL7	1,552.260	71,001,544.16	91,104,487.21

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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		71,001,544.16	91,104,487.21
Total Pooled Separate Accounts		71,001,544.16	91,104,487.21
<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	611,322.360	19,361,382.38	18,413,029.48
Total International Region - USD		19,361,382.38	18,413,029.48
Total Value of Interest in Registered Investment Companies		19,361,382.38	18,413,029.48
<i>Other</i>			
Angola - USD			
ANGOLA (REP OF) 9.5% NTS 12/11/2025 USD1000 SEDOL : BZ97T10	548,000.000	542,074.00	619,289.32
Total Angola - USD		542,074.00	619,289.32
Argentina - ARS			
ARGENTINA(REP OF) 18.2% BDS 03/10/21 ARS1000 SEDOL : BD3S539	1,567,000.000	102,483.97	95,485.54
ARGENTINA(REP OF) FRN 22/06/20 ARS1 SEDOL : BF116H5	5,668,090.000	343,213.62	366,509.30
THE REP OF 0.0% 19/09/2018 SEDOL : BD7XYV1	1,523,000.000	102,595.70	88,903.76
Total Argentina - ARS		548,293.29	550,898.60
Argentina - EUR			
ARGENTINA(REP OF) 7.82% BDS 31/12/40 EUR1000 SEDOL : B06GDD5	225,681.010	301,344.71	311,297.65
Total Argentina - EUR		301,344.71	311,297.65
Argentina - USD			
ARGENTINA REP BD 6.875% DUE 01-26-2027 REG CUSIP : 040114HL7	1,075,000.000	1,065,454.00	1,174,975.00
ARGENTINA REP BD SER B 7.5% DUE 04-22-2026 REG SEDOL : BD6QTG1	750,000.000	847,125.00	847,875.00
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP : 040114GK0	281,000.000	164,522.37	206,015.15
ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL : B894387	274,800.220	289,736.31	320,554.46
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL : BZ3SZT9	150,000.000	148,111.50	174,750.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Argentina - USD			
CORDOBA(PROVINCE O 7.45% SNR 01/09/2024 USD SEDOL : BDT5G53	300,000.000	326,550.00	328,611.00
MENDOZA PROV NT 144A 8.375% DUE 05-19-2024 BEO SEDOL : BDDQWW1	150,000.000	148,065.00	167,190.00
PROV OF NEUQUEN NT 144A 7.5 DUE 04-27-2025 BEO SINKING FD 04-27-2023 SEDOL : BZ56PB3	119,000.000	119,000.00	128,222.50
PROVINCE CORDOBA NT 144A 7.125% DUE 06-10-2021 BEO SEDOL : BYQLS77	229,000.000	229,000.00	246,791.01
PROVINCIA DE ENTRE RIOS NT 144A 8.75% 02-08-2025 CUSIP : 29384NAA2	150,000.000	148,089.00	162,750.00
PVTPL BUENOS AIRES PROV NT 9.95% DUE 06-09-2021 SEDOL : BYZPK29	168,000.000	165,923.52	194,633.04
REPUBLIC OF ARGENTINA 5.625% 01-26-2022 CUSIP : 040114HK9	149,000.000	149,000.00	156,375.50
REPUBLIC OF ARGENTINA 6.875% 04-22-2021 CUSIP : 040114GW4	388,000.000	391,450.00	421,174.00
Total Argentina - USD		4,192,026.70	4,529,916.66
Australia - AUD			
LENDLEASE GROUP NPV (STAPLED) SEDOL : 6512004	18,600.000	184,070.90	224,511.03
Total Australia - AUD		184,070.90	224,511.03
Bahamas - USD			
PVPTL BAHAMAS COMWLTH NT 6.0% 08-21-2028 CUSIP : 056732AJ9	361,000.000	361,000.00	366,956.50
Total Bahamas - USD		361,000.00	366,956.50
Bahrain - USD			
BAHRAIN KINGDOM ACTING THROUGH MINISTRY FIN BD 144A 7% DUE 10-12-2028 REG CUSIP : 05674RAG9	400,000.000	405,300.00	402,068.00
CBB INTL SUKUK CO 6.273% 22/11/2018 SEDOL : 3A33FWU	282,000.000	293,844.00	290,285.44
PVTPL BAHRAIN KINGDOM ACTING THROUGH MINISTRY 7.5% DUE 09-20-2047 CUSIP : 05674RAK0	200,000.000	200,000.00	189,700.00
Total Bahrain - USD		899,144.00	882,053.44
Belarus - USD			
PVTPL BELARUS REP 6.875% DUE 02-28-2023 CUSIP : 07737JAB9	241,000.000	238,262.24	254,052.56
Total Belarus - USD		238,262.24	254,052.56
Brazil - BRL			
BRAZIL(FED REP OF) 10% GTD 01/01/2021 BRL 'F' SEDOL : B62L3V4	6,152.000	1,956,664.94	1,998,386.43

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_IRS CME_SBSIUS BRL P 10.22%/R 1D BZDIO 04/01/2021 CDILV507299 SEDOL : 9G3BNKL	-3,500,000.000	-28,778.72	-39,374.44
CME_IRS CME_SBSIUS BRL P 10.22%/R 1D BZDIO 04/01/2021 CDILV507299 SEDOL : 9G3BNKU	3,500,000.000	0.00	0.00
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 04/01/2021 CDILV507299-OF01 SEDOL : 9G3BNSL	-1,021,356.230	0.00	0.00
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 04/01/2021 CDILV507299-OF01 SEDOL : 9G3BNSU	1,021,356.230	0.00	11,490.09
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 7.34% 02/01/2019 CDILV507752 SEDOL : 9G3BNQL	-14,800,000.000	0.00	0.00
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 7.34% 02/01/2019 CDILV507752 SEDOL : 9G3BNQU	14,800,000.000	1,249.94	8,057.25
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 8.76% 04/01/2021 CDILV507751-OF01 SEDOL : 9G3BQBL	-1,716,005.150	-19,151.06	-6,494.10
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 8.76% 04/01/2021 CDILV507751-OF01 SEDOL : 9G3BQBU	1,716,005.150	0.00	0.00
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 9.24% 02/01/2019 CDILV507298 SEDOL : 9G3BNJU	6,500,000.000	39,630.33	48,859.87
CME_IRS CME_SBSIUS BRL P 1D BZDIO/R 9.24% 02/01/2019 CDILV507298 SEDOL : 9G3BNJL	-6,500,000.000	0.00	0.00
CME_IRS CME_SBSIUS BRL P 7.34%/R 1D BZDIO 02/01/2019 CDILV507752-OF01 SEDOL : 9G3BQLU	1,246,424.910	0.00	0.00
CME_IRS CME_SBSIUS BRL P 7.34%/R 1D BZDIO 02/01/2019 CDILV507752-OF01 SEDOL : 9G3BQLL	-1,246,424.910	-105.27	-678.57
CME_IRS CME_SBSIUS BRL P 8.76%/R 1D BZDIO 04/01/2021 CDILV507751 SEDOL : 9G3BNML	-1,716,005.150	0.00	0.00
CME_IRS CME_SBSIUS BRL P 8.76%/R 1D BZDIO 04/01/2021 CDILV507751 SEDOL : 9G3BNMU	1,716,005.150	0.00	6,494.10
CME_IRS CME_SBSIUS BRL P 9.24%/R 1D BZDIO 02/01/2019 CDILV507298-OF02 SEDOL : 9G3BQKL	-830,511.430	0.00	-6,242.88
CME_IRS CME_SBSIUS BRL P 9.24%/R 1D BZDIO 02/01/2019 CDILV507298-OF02 SEDOL : 9G3BQKU	830,511.430	0.00	0.00
CME_ZCS CME_MSCSUS BRL P 11.28%/R 1D CDI 04/01/2021 CDILV507201 SEDOL : 9F7GRQU	17,175,952.530	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 10.22%/R 1D CDI 02/01/2023 CDILV507088-OF01 SEDOL : 9F6AKVU	5,191,226.420	5,474.75	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_ZCS CME_SBSIUS BRL P 10.22%/R 1D CDI 02/01/2023 CDILV507088-OF01 SEDOL : 9F6AKVL	-5,191,226.420	-12,677.62	-39,188.40
CME_ZCS CME_SBSIUS BRL P 11.22%/R 1D BZDIO 04/01/2021 CDILV507200-OF01 SEDOL : 9F71TWL	-3,554,019.380	-33,771.65	-79,473.35
CME_ZCS CME_SBSIUS BRL P 11.22%/R 1D BZDIO 04/01/2021 CDILV507200-OF01 SEDOL : 9F71TWU	3,554,019.380	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 11.22%/R 1D CDI 04/01/2021 CDILV507200 SEDOL : 9F7N36L	-3,554,019.380	-111,467.67	-40,651.52
CME_ZCS CME_SBSIUS BRL P 11.22%/R 1D CDI 04/01/2021 CDILV507200 SEDOL : 9F7N36U	3,554,019.380	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 04/01/2021 CDILV507299 SEDOL : 9F7MUYU	2,478,643.770	0.00	27,884.34
CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 10.22% 04/01/2021 CDILV507299 SEDOL : 9F7MUYL	-2,478,643.770	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 11.22% 04/01/2021 CDILV507200-OF01 SEDOL : 9FXJTEU	3,554,019.380	111,467.67	79,473.35
CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 11.22% 04/01/2021 CDILV507200-OF01 SEDOL : 9FXJTEL	-3,554,019.380	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 1D CDI/R 10.17% 04/01/2021 CDILV507301 SEDOL : 9F7PEVU	2,483,590.960	0.00	26,435.48
CME_ZCS CME_SBSIUS BRL P 1D CDI/R 10.17% 04/01/2021 CDILV507301 SEDOL : 9F7PEVL	-2,483,590.960	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 1D CDI/R 11.22% 04/01/2021 CDILV507200 SEDOL : 9F7ABRU	3,554,019.380	0.00	40,651.52
CME_ZCS CME_SBSIUS BRL P 1D CDI/R 11.22% 04/01/2021 CDILV507200 SEDOL : 9F7ABRL	-3,554,019.380	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 7.34%/R 1D CDI 02/01/2019 CDILV507752 SEDOL : 9G14Q6U	13,553,575.090	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 7.34%/R 1D CDI 02/01/2019 CDILV507752 SEDOL : 9G14Q6L	-13,553,575.090	0.00	-7,378.68
CME_ZCS CME_SBSIUS BRL P 9.18%/R 1D CDI 02/01/2019 CDILV507302 SEDOL : 9F7PFAL	-5,675,887.060	0.00	-41,128.08
CME_ZCS CME_SBSIUS BRL P 9.18%/R 1D CDI 02/01/2019 CDILV507302 SEDOL : 9F7PFAU	5,675,887.060	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 9.24%/R 1D BZDIO 04/01/2021 CDILV507298 SEDOL : 9F7MUZU	5,669,488.570	0.00	0.00
CME_ZCS CME_SBSIUS BRL P 9.24%/R 1D BZDIO 04/01/2021 CDILV507298 SEDOL : 9F7MUZL	-5,669,488.570	0.00	-3,674.02
SECRETARIA TESOIRO 6% GTD 15/08/2050 BRL'B' SEDOL : B4VFNQ6	580.000	546,392.86	592,227.11

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Total Brazil - BRL		2,454,928.50	2,575,675.50
Brazil - USD			
BANCO NAC DE DESEN ECONO 5.75% 26/09/2023 SEDOL : BF2GMG0	200,000.000	200,700.00	216,792.00
BRAZIL FEDERATIVE REP BD 4.625% DUE 01-13-2028 CUSIP : 105756BZ2	200,000.000	199,206.00	199,100.00
BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG CUSIP : 105756BV1	241,000.000	245,518.75	243,892.00
BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP : 105756BW9	231,000.000	215,869.50	215,407.50
Total Brazil - USD		861,294.25	875,191.50
China - USD			
EXPORT-IMPORT BANK OF CHINA BNDS 3.375% 14/03/2027 SEDOL : 1A76JDU	200,000.000	204,100.00	200,473.00
Total China - USD		204,100.00	200,473.00
Colombia - USD			
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2027 REG CUSIP : 195325DL6	962,000.000	955,133.72	975,949.00
COLOMBIA(REP OF) BD 2.625% DUE 03-15-2023 REG CUSIP : P3772NHH1	200,000.000	193,600.00	195,400.00
COLOMBIA(REPUBLIC OF) 2.625% DUE 15/03/2023 SEDOL : B814307	254,000.000	248,259.60	248,634.25
Total Colombia - USD		1,396,993.32	1,419,983.25
Costa Rica - USD			
COSTA RICA GOVT TBOND 7.158% 12/03/2045 SEDOL : 2A5SZJU	200,000.000	213,400.00	213,000.00
Total Costa Rica - USD		213,400.00	213,000.00
Cote d'Ivoire - USD			
COTE D'IVOIRE 6.375% SNR 03/03/28 USD1000 SEDOL : BW1YM08	385,000.000	406,415.63	405,620.60
IVORY COAST TBOND 5.375% 23/07/2024 SEDOL : BP8RP24	200,000.000	196,125.00	203,040.00
Total Cote d'Ivoire - USD		602,540.63	608,660.60
Dominican Republic - DOP			
DOMINICAN REP 15.95% 04/06/2021 CUSIP : 25714PBF4	17.000	43,703.07	44,270.58
DOMINICAN REP 16.95% 04/02/2022 SEDOL : B7XD532	15.000	40,337.69	41,362.32
Total Dominican Republic - DOP		84,040.76	85,632.90
Dominican Republic - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Dominican Republic - USD			
DOMINICAN REP BD 144A 5.5% DUE 01-27-2025 BEO CUSIP : 25714PCV8	140,000.000	140,000.00	148,400.00
DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO CUSIP : 25714PBY3	120,000.000	122,190.66	129,181.20
DOMINICAN REP BD 144A 6.85% DUE 01-27-2045 REG CUSIP : 25714PCW6	418,000.000	455,197.04	469,205.00
DOMINICAN REPUBLIC 5.875 DUE 04-18-2024 CUSIP : P3579EAS6	226,000.000	242,538.75	243,291.26
DOMINICAN REPUBLIC 5.875% BDS 18/04/24 TBOND SEDOL : B9QN533	770,000.000	841,767.80	830,837.70
DOMINICAN REPUBLIC 6.875% 6.875% 29/01/2026 SEDOL : BD30063	157,000.000	180,236.00	179,735.17
DOMINICAN REPUBLIC DOMREP 6 7/8 6.875% DUE 01-29-2026 CUSIP : P3579EBK2	124,000.000	136,484.32	141,646.44
Total Dominican Republic - USD		2,118,414.57	2,142,296.77
Ecuador - USD			
ECUADOR(REP OF) 10.75% SNR 28/03/2022 USD SEDOL : BD82PF8	542,000.000	567,700.00	627,365.00
REP OF ECUADOR 7.95% 20/06/2024 SEDOL : 1A5CKKU	485,000.000	486,067.00	506,218.75
REPUBLIC OF ECUADOR 10.5% 24/03/2020 CUSIP : P8055QDQ2	470,000.000	500,323.00	515,825.00
REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG CUSIP : P8054QAJ2	200,000.000	210,750.00	208,000.00
Total Ecuador - USD		1,764,840.00	1,857,408.75
Egypt - USD			
ARAB REP EGYPT 5.875% 06-11-2025 REG CUSIP : 03846JW22	200,000.000	198,140.00	203,816.00
ARAB REP EGYPT NT 144A 6.125% DUE 01-31-2022 BEO CUSIP : 038461AK5	469,000.000	480,748.75	488,907.17
PVPTL ARAB REP EGYPT NT 144A 7.5% DUE 01-31-2027 CUSIP : 038461AL3	425,000.000	438,378.00	470,704.50
Total Egypt - USD		1,117,266.75	1,163,427.67
El Salvador - USD			
EL SALVADOR REP 7.65% DUE 06-15-2035 REG CUSIP : P01012AN6	105,000.000	95,287.50	110,250.00
EL SALVADOR REP NT 144A 6.375% DUE 01-18-2027 BEO CUSIP : 283875AS1	69,000.000	69,472.69	68,482.50
EL SALVADOR REP SR NT 144A 5.875 01-30-2025 CUSIP : 283875AR3	87,000.000	85,587.23	85,477.50
EL SALVADOR(REP OF 7.75% BDS 24/1/23 USD'REGS' SEDOL : 2030083	167,000.000	181,502.50	181,195.00
EL SALVADOR(REP OF 8.625% SNR 28/02/29 USD5000 SEDOL : BYXQ9Y9	108,000.000	123,109.20	123,660.00
EL SALVADOR(REPUBLIC OF) 7.375% DUE 12-01-2019 REG CUSIP : P01012AQ9	100,000.000	100,750.00	105,000.00
EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG CUSIP : P01012AJ5	79,000.000	90,948.75	85,122.50
PVTPL EL SALVADOR REP NT 8.625% 02-28-2029 CUSIP : 283875BW1	238,000.000	255,600.00	271,915.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
El Salvador - USD			
REPUBLIC OF EL SALVADOR 6.375% 01-18-2027 REG CUSIP : P01012AT3	119,000.000	101,447.50	118,107.50
REPUBLIC OF EL SALVADOR 8.625% 02-28-2029 CUSIP : P01012BX3	128,000.000	133,007.50	146,240.00
Total El Salvador - USD		1,236,712.87	1,295,450.00
European Union - EUR			
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	-21,937.33
LCH_IRS LCH_SBSIUS EUR P 1.0%/R 6M EURIB 21/03/2028 SWU00MIB6 SEDOL : 9FY6RLL	-1,400,000.000	-8,546.05	-14,631.16
LCH_IRS LCH_SBSIUS EUR P 1.0%/R 6M EURIB 21/03/2028 SWU00MIB6 SEDOL : 9FY6RLU	1,400,000.000	0.00	0.00
Total European Union - EUR		-48,068.61	-36,568.49
Gabon - USD			
GABONESE (REPUBLIC BD 6.375% 12/12/2024 CUSIP : V36283AB1	917,000.000	885,915.00	918,146.25
Total Gabon - USD		885,915.00	918,146.25
Germany - EUR			
FUT DEC 17 EUR FOAT CUSIP : 999599GH0	-23.000	-4,233,881.71	-4,350,277.14
FUT DEC 17 EUR FOAT CUSIP : 999599GH0	23.000	4,233,881.71	4,350,277.14
Total Germany - EUR		0.00	0.00
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD 1.75% DUE 03-31-2020 REG CUSIP : 500769HH0	790,000.000	789,944.70	785,767.18
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 1% DUE 09-07-2018 REG CUSIP : 500769HB3	1,390,000.000	1,389,235.50	1,382,952.70
Total Germany - USD		2,179,180.20	2,168,719.88
Guatemala - USD			
GUATEMALA (REP OF) 4.375% SNR 05/06/2027USD SEDOL : BF6Q5P6	215,000.000	214,567.85	215,000.00
GUATEMALA REP NT 144A 4.5% DUE 05-03-2026 BEO CUSIP : 401494AN9	200,000.000	198,412.00	201,472.00
GUATEMALA4.5 03/05/2026 4.5% DUE 05-03-2026 REG CUSIP : P5015VAF3	200,000.000	202,750.00	201,472.00

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<i>Other</i>			
Total Guatemala - USD		615,729.85	617,944.00
Honduras - USD			
HONDURAS (REP OF) 7.5% SNR 15/03/24 USD200000 SEDOL : B91RGF9	200,000.000	228,000.00	224,500.00
PVTPL HONDURAS REP 6.25% DUE 01-19-2027 CUSIP : 438180AH4	325,000.000	325,000.00	345,595.25
Total Honduras - USD		553,000.00	570,095.25
Hungary - USD			
HUNGARY REP NT 5.375% DUE 03-25-2024 REG CUSIP : 445545AL0	92,000.000	97,493.44	104,383.20
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL : B7KFVM2	12,000.000	12,781.70	18,570.00
HUNGARY(REP OF) 7.625% BDS 29/03/41 USD SEDOL : B4MXDK5	80,000.000	86,700.00	124,136.00
NT 5.375% DUE 02-21-2023 REG CUSIP : 445545AH9	350,000.000	384,125.00	390,950.00
Total Hungary - USD		581,100.14	638,039.20
Indonesia - IDR			
INDONESIA GOVERNMENT 8.375% 15/03/24 SEDOL : BDFM7X3	3,078,000,000.000	249,046.79	250,954.85
Total Indonesia - IDR		249,046.79	250,954.85
Indonesia - USD			
INDONESIA REP BD 144A 7.75% DUE 01-17-2038 REG CUSIP : 455780AZ9	375,000.000	526,179.63	531,888.75
INDONESIA(REP OF) 3.75% NTS 25/04/22 USD'REGS SEDOL : B7VP682	915,000.000	934,443.75	944,743.91
PVTPL INDONESIA REP SR NT 3.85% 144A 07-18-2027 REG CUSIP : 455780CA2	234,000.000	233,038.26	239,699.30
Total Indonesia - USD		1,693,661.64	1,716,331.96
Iraq - USD			
IRAQ (REPUBLIC OF) IRAQ (REP OF) 5.8% DUE 01-15-2028 REG CUSIP : M82152AA3	298,000.000	248,979.00	284,435.04
PVTPL IRAQ REP 6.752% DUE 03-09-2023 REG SEDOL : BD93Q68	216,000.000	218,678.40	218,162.59
Total Iraq - USD		467,657.40	502,597.63
Jamaica - USD			
JAMAICA GOVT 7.875% DUE 07-28-2045 REG CUSIP : 470160CB6	400,000.000	449,700.00	491,000.00
JAMAICA GOVT JAMAICA GOVT SR UNSEC SF 8.0PCT.03- 8% DUE 03-15-2039 REG CUSIP : 470160AV4	100,000.000	114,082.00	123,021.00
Total Jamaica - USD		563,782.00	614,021.00

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<i>Other</i>			
KOREA, REPUBLIC OF - USD			
EXPORT IMPORT BK KOREA 2.75% DUE 01-25-2022 REG CUSIP : 302154CK3	605,000.000	603,402.80	600,062.60
Total KOREA, REPUBLIC OF - USD		603,402.80	600,062.60
Kuwait - USD			
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP : 501499AB3	700,000.000	693,182.00	712,682.60
Total Kuwait - USD		693,182.00	712,682.60
Lebanon - USD			
LEBANESE REPUBLIC 6.1 10-04-2022 REG CUSIP : M87883DE7	115,000.000	115,143.75	109,376.50
LEBANESE REPUBLIC 8.25% DUE 04-12-2021 REG CUSIP : M87883CE8	52,000.000	56,943.46	53,334.32
LEBANON REPUBLIC 6.0% 27/01/2023 SEDOL : B90LF66	800,000.000	801,196.27	757,820.00
LEBANON(REP OF) 5.45% SNR MTN 28/11/19 USD SEDOL : B8FP373	118,000.000	114,637.00	114,975.90
LEBANON(REP OF) 6.1% SNR MTN 04/10/2022 USD SEDOL : 0A2NUQW	72,000.000	71,415.00	68,749.20
LEBANON(REP OF) 6.6% MTN 27/11/2026 USD SEDOL : B6XXGZ4	171,000.000	171,005.94	161,241.89
LEBANON(REP OF) 6.65% SNR MTN 03/11/28 USD SEDOL : BYZX5H3	231,000.000	227,823.75	215,635.73
LEBANON(REP OF) 6.65% SNR MTN 22/04/24 USD CUSIP : M87883DN7	220,000.000	221,100.00	211,864.40
LEBANON(REP OF) 8.25% SNR MTN 12/04/21 USD SEDOL : B12K5Z4	102,000.000	112,016.25	105,142.11
Total Lebanon - USD		1,891,281.42	1,798,140.05
Mexico - MXN			
CME_IRS CME_SBSIUS MXN P 4W TIIE/R 6.77% 22/06/2020 IRSVL507375 SEDOL : 9F8B26L	-3,853,000.000	0.00	-3,347.30
CME_IRS CME_SBSIUS MXN P 4W TIIE/R 6.77% 22/06/2020 IRSVL507375 SEDOL : 9F8B26U	3,853,000.000	0.00	0.00
CME_IRS CME_SBSIUS MXN P 7.09%/R 4W TIIE 14/06/2027 IRSVL507376 SEDOL : 9F8B23U	1,415,000.000	0.00	2,261.17
CME_IRS CME_SBSIUS MXN P 7.09%/R 4W TIIE 14/06/2027 IRSVL507376 SEDOL : 9F8B23L	-1,415,000.000	0.00	0.00
MACQUARIE MEXICO REAL ESTATE MGMT SEDOL : B80RZK1	179,600.000	213,274.15	216,029.67
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24 SEDOL : B05QN14	175,880.000	1,094,460.54	1,093,327.78
Total Mexico - MXN		1,307,734.69	1,308,271.32
Mexico - USD			
PETROLEOS 5.375% DUE 03-13-2022 SEDOL : BYZN9W6	764,000.000	763,195.75	816,716.00
PETROLEOS 5.5% DUE 06-27-2044 CUSIP : 71654QBE1	246,000.000	0.00	230,133.00
PETROLEOS 5.625% DUE 01-23-2046 CUSIP : 71654QBX9	140,000.000	138,983.60	130,900.00

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<i>Other</i>			
Mexico - USD			
PETROLEOS MEXICANOS 144A 6.5% DUE 03-13-2027 SEDOL : BYZNB42	535,000.000	568,296.46	589,971.25
PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 CUSIP : 71654QBQ4	640,000.000	654,400.00	644,800.00
PETROLEOS MEXICANOS 4.875% DUE 01-24-2022 REG CUSIP : 71654QBB7	675,000.000	718,537.50	705,705.75
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP : 71654QCB6	806,000.000	895,299.80	919,646.00
UNITED MEXICAN STS MEDIUM TERM BOOK TBOND 4.0% DUE 10-02-2023 REG CUSIP : 91086QBC1	880,000.000	902,000.00	925,320.00
Total Mexico - USD		4,640,713.11	4,963,192.00
Mongolia - USD			
MONGOLIA GOVT MEDIUM TERM NTS BOOK ENTRY5.125 DUE 12-05-2022 REG CUSIP : 60937GAB2	200,000.000	191,000.00	196,964.40
Total Mongolia - USD		191,000.00	196,964.40
Multi-National Agencies Region - USD			
ASIAN DEVELOPMENT BANK SR NT 1% DUE 08-16-2019 REG CUSIP : 045167DQ3	590,000.000	588,696.10	580,985.98
EUROPEAN BK RECON & DEV EURO MEDIUM TERM2.125% DUE 03-07-2022 REG CUSIP : 29874QDA9	530,000.000	529,401.10	528,155.07
EUROPEAN INVESTMENT BANK GLOBAL BD 2.25%DUE 03-15-2022 REG CUSIP : 298785HH2	740,000.000	739,504.20	738,745.70
EUROPEAN INVT BK GLOBAL BD 1.25% DUE 05-15-2019 REG CUSIP : 298785HB5	1,375,000.000	1,372,415.00	1,362,611.25
Total Multi-National Agencies Region - USD		3,230,016.40	3,210,498.00
Namibia - USD			
REPUBLIC OF NAMIBIA 5.25% 29/10/2025 SEDOL : BYM2LZ3	645,000.000	651,929.00	654,778.20
Total Namibia - USD		651,929.00	654,778.20
Nigeria - NGN			
FED REP OF NIGERIA 15.54% SNR 13/02/2020NGN SEDOL : BXVKT57	52,836,000.000	143,859.52	149,895.51
NIGERIA FED GOVT 14.5% SNR 15/07/21 NGN10000 SEDOL : BYWSJ13	40,248,000.000	106,024.34	111,395.72
Total Nigeria - NGN		249,883.86	261,291.23
Nigeria - USD			
FED REP OF NIGERIA 7.875% SNR MTN 16/02/32 USD SEDOL : BZ13PB8	200,000.000	218,840.00	222,226.00

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<i>Other</i>			
Nigeria - USD			
NIGERIA FED REP 144A 6.5% 11-28-2027 CUSIP : 65412JAC7	254,000.000	254,000.00	259,232.40
NIGERIA(FED OF) 6.75% NTS 28/01/21 USD'REGS SEDOL : B655P28	518,000.000	543,400.00	551,670.00
Total Nigeria - USD		1,016,240.00	1,033,128.40
Oman - USD			
OMAN (SULTANATE) 4.75% SNR 15/06/2026 USD SEDOL : BZB1G08	879,000.000	875,708.25	861,402.42
Total Oman - USD		875,708.25	861,402.42
Pakistan - USD			
ISLAMIC REP OF PAKISTAN 8.25% 30/09/2025 SEDOL : BYML882	209,000.000	239,305.00	232,248.95
Total Pakistan - USD		239,305.00	232,248.95
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	100,125.00
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG CUSIP : 698299BF0	200,000.000	198,030.00	209,500.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP : 698299AK0	54,000.000	87,204.60	81,945.00
PANAMA REP US\$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP : 698299AD6	194,000.000	288,853.47	282,755.00
REPUBLIC OF PANAMA 3.75% DUE 03-16-2025 REG CUSIP : 698299BE3	1,394,000.000	1,458,821.00	1,458,472.50
Total Panama - USD		2,132,839.07	2,132,797.50
Paraguay - USD			
PARAGUAY REP BD 144A 5% DUE 04-15-2026 REG CUSIP : 699149AC4	200,000.000	199,994.00	216,500.00
Total Paraguay - USD		199,994.00	216,500.00
Peru - USD			
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL : B54LGY9	220,000.000	359,319.10	347,600.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL : B84L725	468,000.000	544,883.81	599,040.00
Total Peru - USD		904,202.91	946,640.00
Poland - USD			
STATE TREAS REP POLAND 4 DUE 01-22-2024 REG CUSIP : 857524AC6	573,000.000	618,757.32	612,618.37

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Total Poland - USD		618,757.32	612,618.37
Russian Federation - USD			
RUSSIAN FEDERATION 5.625 04/04/2042 CUSIP : X74344DS2	200,000.000	193,875.00	221,964.00
RUSSIAN FEDERATION 5.625% SNR 04/04/2042USD SEDOL : B8HQMS8	600,000.000	662,200.00	667,386.00
RUSSIAN(FED OF) 4.875% BDS 16/9/23 USD'REGS SEDOL : BCRXGH4	200,000.000	216,266.67	217,775.00
Total Russian Federation - USD		1,072,341.67	1,107,125.00
Saudi Arabia - USD			
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 4 2.875% 03-04-2023 CUSIP : 80413TAD1	800,000.000	794,688.00	788,880.00
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG CUSIP : 80413TAE9	600,000.000	592,986.00	595,500.00
Total Saudi Arabia - USD		1,387,674.00	1,384,380.00
Senegal - USD			
SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD SEDOL : B4P7CD0	474,000.000	547,357.50	548,283.86
Total Senegal - USD		547,357.50	548,283.86
South Africa - USD			
REPUBLIC OF SOUTH AFRICA 4.875% DUE 04-14-2026 REG CUSIP : 836205AT1	400,000.000	411,750.00	400,198.40
SOUTH AFRICA REP NT 4.665 DUE 01-17-2024 CUSIP : 836205AQ7	232,000.000	238,942.63	235,528.26
SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG CUSIP : 836205AS3	214,000.000	239,947.50	204,370.00
SOUTH AFRICA REP NT 5.875% DUE 05-30-2022 REG CUSIP : 836205AL8	164,000.000	179,006.00	178,563.20
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP : 836205AR5	600,000.000	638,615.00	647,340.00
Total South Africa - USD		1,708,261.13	1,665,999.86
South Africa - ZAR			
REP OF SOUTH AFRICA 8.75% 28/02/2048 SEDOL : B8S1C48	483,266.000	33,980.59	30,320.80
STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 SEDOL : 6148788	1,060,369.000	87,223.93	83,259.47
STH AFRICA(REP OF) 7% SNR 28/02/2031 ZAR1000 SEDOL : B96G6D9	286,129.000	18,239.55	16,602.34
Total South Africa - ZAR		139,444.07	130,182.61
Spain - EUR			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Spain - EUR			
GENERALITAT DE CATALUNYA 4.9% EMTN 15/09/21 SEDOL : B5BMDR7	400,000.000	455,873.24	507,208.53
Total Spain - EUR		455,873.24	507,208.53
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	567,389.37
REPUBLIC OF SRI LANKA 6.85% DUE 11-03-2025 CUSIP : Y8137FAE8	200,000.000	204,300.00	220,218.00
SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.2% DUE 05-11-2027 BEO SEDOL : BDVJRP0	361,000.000	361,000.00	380,004.48
Total Sri Lanka - USD		1,135,405.41	1,167,611.85
Suriname - USD			
SURINAME(REPUBLIC BNDS 9.25% 9.25% 26/10/2026 CUSIP : P68788AA9	228,000.000	247,380.00	247,380.00
Total Suriname - USD		247,380.00	247,380.00
Trinidad and Tobago - USD			
TRINIDAD & TOBAGO 4.5% 04/08/2026 CUSIP : P93960AG0	260,000.000	256,100.00	265,850.00
TRINIDAD & TOBAGO REP TREAS BOND 4.375 DUE 01-16-2024 CUSIP : P93960AF2	200,000.000	214,480.00	203,592.00
Total Trinidad and Tobago - USD		470,580.00	469,442.00
Turkey - USD			
EXPORT CREDIT BANK OF TURKEY 5.0% 23/09/2021 SEDOL : BQWJB58	200,000.000	193,750.00	200,996.00
REPUBLIC OF TURKEY 5.75% 03-22-2024 REG CUSIP : 900123CF5	242,000.000	259,242.51	253,470.80
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP : 900123CB4	1,064,000.000	968,965.22	913,018.40
TURKEY REP NT 5.125% DUE 03-25-2022 REG CUSIP : 900123BY5	200,000.000	209,900.00	206,242.00
TURKEY REP NT 5.625% DUE 03-30-2021 REG SEDOL : B7QJGS9	749,000.000	796,241.50	784,839.65
TURKEY(REPUBLIC OF) 3.25 03/23/2023 USD1000 CUSIP : 900123CA6	236,000.000	215,232.00	221,792.80
Total Turkey - USD		2,643,331.23	2,580,359.65
Ukraine - USD			
GDP LINKED SECS 144A 0% DUE 05-31-2040 REG SEDOL : BZ09BY2	183,000.000	699,175.00	99,782.58
NT 144A 7.75% DUE 09-01-2023 REG CUSIP : 903724AQ5	124,000.000	0.00	131,752.23
UKRAINE NT 144A 7.375% 09-25-2032 CUSIP : 903724BM3	380,000.000	380,000.00	374,414.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Ukraine - USD			
UKRAINE(REP OF) 7.75% 01/09/2024 CUSIP : X5S005UJ8	335,000.000	350,410.00	353,617.29
UKRAINE(REP OF) 7.75% BDS 09/01/22 USD10000 SEDOL : BYSXH07	488,000.000	481,950.00	519,920.08
UKRAINE(REP OF) 7.75% SNR 01/09/2023 USD SEDOL : BYSRJ25	770,000.000	783,819.00	819,675.78
Total Ukraine - USD		2,695,354.00	2,299,161.96
United Kingdom - GBP			
LCH_IRS SBSIUS33 21/03/2023 GBP P 1% / R 6MLIBOR SWU00MID2 SEDOL : 9G38D3U	5,400,000.000	46,106.91	71,376.40
LCH_IRS SBSIUS33 21/03/2023 GBP P 1% / R 6MLIBOR SWU00MID2 SEDOL : 9G38D3L	-5,400,000.000	0.00	0.00
SEGRO PLC ORD GBP0.10 SEDOL : B5ZN1N8	19,578.000	120,877.58	145,362.17
Total United Kingdom - GBP		166,984.49	216,738.57
United States - USD			
&&& CASH HELD ELSWHERE WEATHERLOW FUND CUSIP : 000752394	4,947,907.500	4,947,907.50	4,947,907.50
&&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEARI**INC CUSIP : 999724586	637,943.040	637,943.04	1.00
** ASHFORD HOSPITALITY PRIME INC COM CUSIP : 044102101	2,257.000	45,333.80	20,786.97
** ASHFORD HOSPITALITY TR INC COM SHS CUSIP : 044103109	10,200.000	135,450.92	66,402.00
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	410,236.00
BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 11-30-2017 TO 12-01-2017 CUSIP : 77799NOV9	3,100,000.000	3,100,000.00	3,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 11-30-2017 TO 12-01-2017 CUSIP : 77799NOV9	44,500,000.000	44,500,000.00	44,500,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.14% FROM 11-30-2017 TO 12-01-2017 CUSIP : 77799NOV9	44,500,000.000	44,500,000.00	44,500,000.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP : 13063A5E0	295,000.000	431,010.00	432,446.40
CALIFORNIA ST FLTGT RT 2.193% 04-01-2047 BEO TAXABLE CUSIP : 13063DAE8	250,000.000	250,000.00	250,172.50
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018 SEDOL : 9EZ9HFU	15,300,000.000	86,827.96	9,363.60
CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018 SEDOL : 9EZ9H DU	-3,300,000.000	-87,083.33	-19,825.41
** CBL & ASSOC PPTYS INC COM CUSIP : 124830100	15,300.000	224,321.45	86,139.00

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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			
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS SEDOL : 9D6H81U	417,000.000	417,000.00	417,000.00
CDS / STS CITIUS33 08-25-2037 SWPC979K0 SEDOL : 9B2PM8L	-819,844.940	0.00	0.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	-299,199.510	0.00	0.00
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL : 9A4JMUU	299,199.510	59,054.51	5,605.50
CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL : 9B2PM8U	819,844.940	501,866.06	45,085.32
CDS BARCGB33 06-20-2021 SWPC0DQD3 SEDOL : 9E9739L	-200,000.000	-6,036.37	0.00
CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB 20/06/2021 SWPC0DQD3 SEDOL : 9E9739U	200,000.000	0.00	2,152.46
CDS BARCGB5G 12-20-2018 SWPC0GE98 SEDOL : 9G33LPL	-600,000.000	0.00	0.00
CDS BARCGB5G 12-20-2018 SWPC0GE98 SEDOL : 9G36ELL	-500,000.000	0.00	0.00
CDS BARCGB5G SELL PROTECTION ON QATAR(STATE OF) 12-20-2018 SWPC0GE98 SEDOL : 9G33LPU	600,000.000	4,453.46	4,416.00
CDS BARCGB5G SELL PROTECTION ON QATAR(STATE OF) 12-20-2018 SWPC0GE98 SEDOL : 9G36ELU	500,000.000	3,887.84	3,680.00
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8L	-50,000.000	-1,905.09	0.00
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6L	-50,000.000	-1,858.22	0.00
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU6U	50,000.000	0.00	391.91
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL : 9EXWU8U	50,000.000	0.00	391.91
CDS CITIUS33 COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0 SEDOL : 9FZJG8L	-100,000.000	-1,307.53	-442.88
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0 SEDOL : 9FZJG8U	100,000.000	0.00	0.00
CDS GSCMUS33 03-20-2019 SWPC912B0 SEDOL : 9A4LE2L	-100,000.000	0.00	-5,993.31
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	-18,879.51
CDS GSILGB2X 06-20-2021 SWPC0DQE1 SEDOL : 9E9711L	-200,000.000	-6,036.37	0.00
CDS GSILGB2X 09-20-2018 SWPC860B2 SEDOL : 9A4LE3L	-200,000.000	0.00	-8,274.68
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL : 9A4LF2U	300,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
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	2,152.46
CDS MRMDUS33 03-20-2018 SWPC0GA19 SEDOL : 9FZRKGL	-400,000.000	0.00	0.00
CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67L	-100,000.000	-4,753.87	0.00
CDS MRMDUS33 12-20-2022 SWPC0G6C0 SEDOL : 9FZ9CHL	-300,000.000	-14,756.05	-9,284.25
CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8 SEDOL : 9EZA67U	100,000.000	0.00	783.81
CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 03-20-2018 SWPC0GA19 SEDOL : 9FZRKGU	400,000.000	1,004.68	1,495.04
CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 12-20-2022 SWPC0G6C0 SEDOL : 9FZ9CHU	300,000.000	0.00	0.00
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL : B3CFDL5	135,000.000	135,000.00	143,155.35
CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2020 SWU00KLG5 SEDOL : 9F3HK3U	6,300,000.000	143,709.31	104,547.24
CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2020 SWU00KLG5 SEDOL : 9F3HK3L	-6,300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2021 SWU00KLH3 SEDOL : 9F34VWL	-3,100,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.25%/R 3M LIBOR 06/21/2021 SWU00KLH3 SEDOL : 9F34VWU	3,100,000.000	94,550.00	82,222.85
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWL	-500,000.000	-9,385.43	-2,395.25
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL : 9E92LWU	500,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYU	6,600,000.000	0.00	304,112.16
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL : 9E92LYL	-6,600,000.000	-182,440.09	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	-1,365.60
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 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75 SEDOL : 9FYTTPU	300,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75 SEDOL : 9FYTTPL	-300,000.000	-2,335.74	-11.49

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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			
CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960 SEDOL : 9FZ2G5L	-445,000.000	-10,877.00	0.00
CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF03 SEDOL : 9F6AETL	-272,000.000	-496.35	0.00
CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960-OF03 SEDOL : 9F6AETU	272,000.000	0.00	1,316.48
CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960 SEDOL : 9FZ2G5U	445,000.000	0.00	2,153.80
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960-OF3 SEDOL : 9FYKN5U	717,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.34% 04/07/2027 IRSLV506960-OF3 SEDOL : 9FYKN5L	-717,000.000	0.00	-3,470.28
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.48% 03/07/2027 IRSLV506622 SEDOL : 9F3KDFU	1,070,000.000	0.00	9,271.76
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.48% 03/07/2027 IRSLV506622 SEDOL : 9F3KDFL	-1,070,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.65% 11/15/2047 IRSLV507967 SEDOL : 9G3RCGU	850,000.000	0.00	2,505.21
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.65% 11/15/2047 IRSLV507967 SEDOL : 9G3RCGL	-850,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.7% 10/27/2047 IRSLV507866 SEDOL : 9G2QFML	-710,000.000	0.00	0.00
CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.7% 10/27/2047 IRSLV507866 SEDOL : 9G2QFMU	710,000.000	0.00	10,319.00
CROWN CASTLE INTL CORP NEW COM CUSIP : 22822V101	11,856.000	1,045,991.64	1,339,728.00
** DDR CORP COM CUSIP : 23317H102	19,100.000	222,343.30	145,733.00
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 HERCULES OFFSHORE INC ESCROW CUSIP : 427ESC306	8,094.000	3,072.35	3,072.40
FLORIDA ST BRD ADMIN FIN CORP REV 2.638%07-01-2021 BEO TAXABLE CUSIP : 341271AB0	165,000.000	165,000.00	164,749.20
** FRANKLIN STR PPTYS CORP COM CUSIP : 35471R106	12,400.000	143,169.30	135,036.00
FUT DEC 17 EMINI S&P 500 CUSIP : 999599GH0	56.000	6,937,966.37	7,414,120.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
United States - USD			
FUT DEC 17 EMINI S&P 500 CUSIP : 999599GH0	-56.000	-6,937,966.37	-7,414,120.00
FUT DEC 17 S&P 500 CUSIP : 999599GH0	-256.000	-159,491,971.78	-169,465,600.00
FUT DEC 17 S&P 500 CUSIP : 999599GH0	256.000	159,491,971.78	169,465,600.00
FUT JUN 19 EURO DOLLARS CUSIP : 999599GH0	-33.000	-8,085,825.00	-8,070,150.00
FUT JUN 19 EURO DOLLARS CUSIP : 999599GH0	33.000	8,085,825.00	8,070,150.00
FUT MAR 18 U.S. T-BONDS CUSIP : 999599GH0	-2.000	-306,500.00	-303,437.50
FUT MAR 18 U.S. T-BONDS CUSIP : 999599GH0	2.000	306,500.00	303,437.50
GAMING & LEISURE PPTYS INC COM CUSIP : 36467J108	17,519.000	581,979.51	636,290.08
GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT CUSIP : 38376A103	8,300.000	186,616.68	154,795.00
GRANITE PT MTG TR INC COM CUSIP : 38741L107	1,364.000	25,534.08	24,483.80
** HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP : 44106M102	7,900.000	255,016.62	236,921.00
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
** INVITATION HOMES INC COM CUSIP : 46187W107	17,687.830	410,180.78	416,548.40
** LASALLE HOTEL PPTYS COM SH BEN INT CUSIP : 517942108	4,200.000	125,330.52	119,448.00
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL : 9E93Z7U	1,100,000.000	0.00	25,426.06
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 LCH_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11 SEDOL : 9F15R2U	5,800,000.000	504,055.62	422,997.48
LCH_IRS LCH_SBSIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11 SEDOL : 9F15R2L	-5,800,000.000	0.00	0.00
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYU	600,000.000	0.00	3,186.78
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL : 9E92NYL	-600,000.000	-23,923.95	0.00
LEXINGTON RLTY TR COM CUSIP : 529043101	18,600.000	161,568.11	194,556.00
** MEDICAL PPTYS TR INC COM REIT CUSIP : 58463J304	52,259.000	642,921.66	715,425.71
** MFA FINL INC CUSIP : 55272X102	23,700.000	159,479.43	189,600.00
NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE CUSIP : 64577BKZ6	240,000.000	240,000.00	244,478.40

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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			
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	398,532.00
NT 144A 7.75% DUE 09-01-2021 REG SEDOL : BZ09DR9	238,000.000	0.00	253,472.86
NT 144A 7.75% DUE 09-01-2022 REG SEDOL : BZ09DS0	124,000.000	0.00	131,851.68
** OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100	5,600.000	179,015.42	150,360.00
OTC DERICASH COLL RECEI FROM CITIBANK SEDOL : 9AZUZ5U	283,823.560	283,823.56	283,823.56
** PENNYMAC MTG INVT TR COM REIT CUSIP : 70931T103	5,400.000	107,118.90	84,564.00
** PIEDMONT OFFICE REALTY TRU-A CUSIP : 720190206	11,000.000	202,539.78	219,340.00
** PUB STORAGE COM CUSIP : 74460D109	935.000	186,998.50	199,267.20
** REALTY INCOME CORP COM CUSIP : 756109104	5,910.000	348,985.17	326,823.00
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140	96,248.000	49,135.29	6,496.74
SABRA HEALTH CARE REIT INC COM CUSIP : 78573L106	6,500.000	166,253.75	125,060.00
** SELECT INCOME REIT COM SH BEN INT COM SHBEN INT CUSIP : 81618T100	9,800.000	245,718.48	245,882.00
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP : 81721M109	12,400.000	193,257.79	237,460.00
** STARWOOD PROPERTY TRUST INC COM REIT CUSIP : 85571B105	31,989.000	702,458.60	693,521.52
TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023 BEO TAXABLE CUSIP : 888805AP3	155,000.000	155,000.00	157,005.70
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE SEDOL : BF5GVD7	165,000.000	155,100.00	159,309.15
** TWO HARBORS INVESMENT CORP CUSIP : 90187B408	7,200.000	155,784.96	115,200.00
VENTAS INC REIT CUSIP : 92276F100	9,680.000	607,876.13	619,616.80
Total United States - USD		112,578,311.58	108,976,332.09
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY BD 144A 8.5% DUE 03-15-2028 BEO CUSIP : 760942BC5	1,349,000.000	46,554.35	46,525.26
REPUBLICA ORIENTAL DEL URUGUAY BD 4.375%DUE 10-27-2027 REG CUSIP : 760942BB7	33,350.000	35,065.86	36,018.00
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	491,700.000	485,445.56	540,870.00
REPUBLICA ORIENTAL DEL URUGUAY UI BD 09-14-2018 CUSIP : 760942AT9	1,507,000.000	124,542.72	123,724.70
URUGUAY REP BD 144A 9.875% DUE 06-20-2022 BEO CUSIP : 917288BJ0	3,340,000.000	119,400.37	122,246.65
Total Uruguay - USD		811,008.86	869,384.61

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other</i>			
Venezuela - USD			
DEFAULTED PETROLEOS DE VENEZUELA SA 6% NTS 15/11/2026 SEDOL : BHBXP45	960,000.000	278,954.80	216,000.00
DEFAULTED VENEZUELA(REPUBLIC OF) 7.75% BDS 13/10/2019 SEDOL : B905YZ0	290,600.000	135,238.00	73,376.50
DEFAULTED PETROLEOS DE VENEZUELA SA 5.375% 12/04/27 SEDOL : B1VX673	180,400.000	58,860.25	44,017.60
PETROLEOS DE VENEZUELA S 9 DUE 11-17-2021 BEO CUSIP : P7807HAP0	277,515.000	133,533.95	80,229.59
PETROLEOS DE VENEZUELA SA D 5.5% DUE 04-12-2037/04-12-2007 BEO CUSIP : P7807HAB1	752,000.000	241,110.00	172,960.00
VENEZUELA REPUBLIC BOND 9% DUE 05-07-2023 REG CUSIP : P17625AA5	244,100.000	117,475.35	54,019.33
VENEZUELA(REP OF) 9% BDS 07/05/23 TBOND SEDOL : B2RFDV3	132,000.000	46,540.60	30,201.60
VENEZUELA(REPUBLIC OF) 0% DUE 12-31-2040REG CUSIP : P17625AB3	448,400.000	205,245.74	98,109.92
Total Venezuela - USD		1,216,958.69	768,914.54
Zambia - USD			
REPUBLIC OF ZAMBIA BNDS 8.5% 14/04/2024 SEDOL : BLM7856	499,000.000	505,572.50	542,163.50
Total Zambia - USD		505,572.50	542,163.50
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
ZAR - South African rand	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		174,289,780.10	171,358,341.90

*Other Liabilities***United States - USD**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00
Total United States - USD		-110,000.00	-110,000.00
Pending foreign exchange sales: Brazilian real	0.000	-4,675,707.45	-4,653,555.03
Pending foreign exchange sales: British pound sterling	0.000	-574,707.67	-583,628.83
Pending foreign exchange sales: Euro	0.000	-3,543,959.58	-3,626,030.17
Pending foreign exchange sales: Hong Kong dollar	0.000	-195,869.31	-195,838.41
Pending foreign exchange sales: Indian rupee	0.000	-312,415.37	-314,010.32
Pending foreign exchange sales: Mexican peso	0.000	-1,529,054.10	-1,577,887.88
Pending foreign exchange sales: Polish zloty	0.000	-308,787.35	-320,160.06
Pending foreign exchange sales: South African rand	0.000	-609,315.52	-630,271.62
Pending foreign exchange sales: Turkish lira	0.000	-1,333,573.30	-1,324,078.80
Pending foreign exchange sales: United States dollar	0.000	-9,035,982.63	-9,035,982.63
Total - all currencies		-22,119,372.28	-22,261,443.75
Pending trade purchases: Brazilian real	0.000	-3,887.72	-3,823.60
Pending trade purchases: Canadian dollar	0.000	-188,954.25	-188,152.72
Pending trade purchases: Euro	0.000	-286,435.54	-287,869.91
Pending trade purchases: New Taiwan dollar	0.000	-6,312.94	-6,313.36
Pending trade purchases: South Korean won	0.000	-92,762.86	-92,430.42
Pending trade purchases: United States dollar	0.000	-35,884,533.50	-35,884,533.50
Total - all currencies		-36,462,886.81	-36,463,123.51
Total Other Liabilities		-58,692,259.09	-58,834,567.26
Total		1,263,069,879.05	1,425,416,785.94

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.

** 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, 2016

Type of Base		Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	12/01/2016	85,846,835	7.00000	85,846,835	14,183,909
2	Shortfall	12/01/2015	28,742	6.00000	25,544	4,780
3	Shortfall	12/01/2014	90,234,325	5.00000	69,367,491	15,101,524
Total					155,239,870	29,290,213

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date: December 1, 2016