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

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

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.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
SPRINT RETIREMENT PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1966

2a Plan sponsor's name (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)

SPRINT COMMUNICATIONS, INC.

MAILSTOP KSOPHE0210-2B400
6360 SPRINT PARKWAY
OVERLAND PARK, KS 66251

2b Employer Identification Number (EIN)
48-0457967

2c Plan Sponsor's telephone number
913-762-6518

2d Business code (see instructions)
517000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	08/30/2019	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

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 or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	33572
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	6974
a(2) Total number of active participants at the end of the plan year	**6a(2)**	6489
b Retired or separated participants receiving benefits	**6b**	9674
c Other retired or separated participants entitled to future benefits	**6c**	15906
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	32069
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1026
f Total. Add lines **6d** and **6e**.	**6f**	33095
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**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 2017 Form M-1 annual report. If the plan was not required to file the 2017 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

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

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

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
48-0457967

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

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

Part I Basic Information

1 Enter the valuation date: Month 12 Day 01 Year 2017

2 Assets:

a Market value	**2a**	1461477476
b Actuarial value	**2b**	1388733119

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	10138	798900360	798900360
b For terminated vested participants	16460	518774238	518774238
c For active participants	6974	240192819	247745037
d Total	33572	1557867417	1565419635

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**	5.99 %
6 Target normal cost	**6**	22900000

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

08/28/2019
Date

FRED HEGER
Type or print name of actuary

17-07303
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

312-288-7700
Telephone number (including area code)

233 S. WACKER DRIVE
WILLIS TOWER, FLOOR 19
CHICAGO, IL 60606
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	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 16.06 %	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 6.19%		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	88.71%
15	Adjusted funding target attainment percentage	15	87.32%
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	89.64%
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
03/15/2018	12797553	0			
06/15/2018	12797553	0			
09/14/2018	12797553	0			
12/14/2018	12797553	0			
08/15/2019	11138875	0			
			Totals ► 18(b)	62329087	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	59348033

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.16%	5.72%	6.48%	☐ 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**	22900000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	176686516	36444111
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**	59344111

	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**	59344111
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	59348033
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	3922
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2017** **This Form is Open to Public Inspection.**

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
48-0457967

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

NORTHERN TRUST CORPORATION

36-2723087

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

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

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

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

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	1597294	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST

06-6275604

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28 50 62	NONE	622905	Yes [X] No [ ]	Yes [X] 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	406393	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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	388988	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	339036	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	307558	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LSV

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	293947	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ALLIANCE BERNSTEIN

52-2356781

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	273396	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOGAN CIRCLE PARTNERS LP

20-8262386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	263342	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PACIFIC INVESTMENT MGT CO. PIMCO

95-2632339

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	186326	Yes [ ] No [X]	Yes [ ] No [ ]		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	180567	Yes [X] No [ ]	Yes [X] 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	139065	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

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	132921	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

RIVERBRIDGE PARTNERS LLC

41-1930193

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	122992	Yes [X] No [ ]	Yes [X] No [ ]	0	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	121374	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JENNISON ASSOCIATES CAPITAL GROUP

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	118103	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

BAHL & GAYNOR, INC.

31-1297139

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	115058	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

WILLIAM BLAIR INVESTMENT MGT., LLC

47-2614791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	109765	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

CARDINAL

06-1422705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	103123	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LSV ASSET MANAGEMENT

48-0457967

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	96161	Yes [ ] No [X]	Yes [ ] No [ ]		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	88620	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

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	52814	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	34700	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MACQUARIE INVESTMENT MGT ADV

23-2859590

(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	28647	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

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	19397	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

QDRO CONSULTANTS

59-2377440

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	5400	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KPMG LLP

13-5565207

(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	3110	Yes [ ] No [X]	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: COREY BRUNO

b EIN: 53-0181291

c Position: ENROLLED ACTUARY

d Address: WILLIS TOWERS WATSON US LLC
101 SOUTH HANLEY ROAD
ST. LOUIS, MO 63105

e Telephone: 314-719-5900

Explanation: REASSIGNMENT OF WORK WITHIN WILLIS TOWERS WATSON

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
48-0457967

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	30635995	23936428
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	23119466	47784220
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	141493093	102275570
(2) U.S. Government securities	1c(2)	75081451	110729091
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	0
(B) All other	1c(3)(B)	245984668	271636106
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1155966	1213638
(B) Common	1c(4)(B)	518699763	496988738
(5) Partnership/joint venture interests	1c(5)	5204867	1774143
(6) Real estate (other than employer real property)	1c(6)	136798154	135825441
(7) Loans (other than to participants)	1c(7)	179412347	153894838
(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)	324993704	327004079

			(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	1682579474	1673062292
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	222338503	242132398
k	Total liabilities (add all amounts in lines 1g through1j)	1k	222338503	242132398
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	1460240971	1430929894

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	62329087	
	(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)		62329087
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1542587	
	(B) U.S. Government securities	2b(1)(B)	7813734	
	(C) Corporate debt instruments	2b(1)(C)	17250388	
	(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)		26606709
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	75422	
	(B) Common stock	2b(2)(B)	6936618	
	(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)		7012040
	(3) Rents	2b(3)		5823578
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	41321978	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	0	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		41321978
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	-67543316	
	(B) Other	2b(5)(B)		
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-67543316

		(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		981013
d Total income. Add all **income** amounts in column (b) and enter total	2d		76531089
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	78684776	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		78684776
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)	910324	
(2) Contract administrator fees	2i(2)	1362563	
(3) Investment advisory and management fees	2i(3)	3377231	
(4) Other	2i(4)	21507272	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		27157390
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		105842166
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-29311077
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [ ] Unqualified **(2)** [ ] Qualified **(3)** [X] Disclaimer **(4)** [ ] Adverse

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

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

(1) Name: KPMG LLP **(2)** EIN: 13-5565207

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

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

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

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4145618. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
48-0457967

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 36-1561860

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 437

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

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): _____

---

a Name of contributing employer

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

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

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

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

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

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

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

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

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 42.4 % Investment-Grade Debt: 28.4 % High-Yield Debt: 10.4 % Real Estate: 9.6 % Other: 9.2 %

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

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

SPRINT RETIREMENT PENSION PLAN

2018 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, 2018 and November 30, 2017	1
Statement of Changes in Net Assets Available for Benefits for the Year Ended November 30, 2018	2
Statements of Accumulated Plan Benefits as of November 30, 2018 and November 30, 2017	3
Statement of Changes in Accumulated Plan Benefits for the Year Ended November 30, 2018	4
Notes to Financial Statements	5

Supplemental Schedules

Schedule of Assets (Held at End of the Year) as of November 30, 2018	Schedule I
Schedule of Reportable Transactions for the Year Ended November 30, 2018	Schedule II
Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2018	Schedule III

KPMG LLP
Suite 1100
1000 Walnut Street
Kansas City, MO 64106-2162

Independent Auditor's 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, 2018 and 2017, the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2018, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, 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, 2018 and 2017, and for the year ended November 30, 2018, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

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

KPMG LLP is a Delaware limited liability partnership and the U.S. member firm of the KPMG network of independent member firms affiliated with KPMG International Cooperative ("KPMG International"), a Swiss entity.

Other Matter

The supplemental schedules of (1) Schedule H, line 4(i) – Schedule of Assets (Held at End of Year) as of November 30, 2018, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended November 30, 2018, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2018 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 29, 2019

SPRINT RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of November 30, 2018 and November 30, 2017

	November 30, 2018	November 30, 2017
	(in thousands)	
ASSETS		
Investments at fair value (Notes 3 through 6):		
U.S. common and preferred stocks and other equity funds	$ 289,127	$ 285,935
Foreign common and preferred stocks and other equity funds	209,076	233,921
U.S. corporate bonds and related securities	271,636	245,985
U.S. government and municipal securities	110,729	75,081
Foreign government and municipal securities	74,480	61,777
Foreign corporate bonds	93,768	73,835
Real estate	135,825	136,798
Partnerships	1,774	5,205
Short-term investments	102,276	141,493
Hedge funds	—	4,948
Options and swaps, net	1,542	993
Securities lent	153,895	179,412
Collateral on securities lent	157,214	183,441
Total investments	1,601,342	1,628,824
Receivables:		
Employer contribution	23,936	30,636
Accrued investment income	6,929	6,382
Receivable for unsettled sales of securities	40,813	16,737
Other receivables	42	—
Total receivables	71,720	53,755
Total assets	1,673,062	1,682,579
LIABILITIES		
Obligation to return collateral on securities lent	157,214	183,441
Accrued investment and administrative expenses	1,851	2,194
Payable for unsettled purchases of securities	83,067	36,463
Other liabilities	—	240
Total liabilities	242,132	222,338
Net assets available for benefits	$ 1,430,930	$ 1,460,241

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, 2018

	2018 *(in thousands)*
Investment income (losses):	
Net unrealized/realized losses in the fair value of investments (Note 3)	$ (26,221)
Interest	26,607
Dividends	7,012
Real estate income	5,823
Other income	981
Total investment income	14,202
Less: Investment expenses	(3,377)
Net investment income	10,825
Employer contributions	62,329
Total additions	73,154
Benefit payments and direct rollovers	(78,685)
Administrative expenses	(23,780)
Total deductions	(102,465)
Net decrease in net assets	(29,311)
Net assets available for benefits:	
Beginning of year	1,460,241
End of year	$ 1,430,930

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of November 30, 2018 and November 30, 2017

	November 30, 2018	November 30, 2017
	(in thousands)	
Vested benefits:		
Participants currently receiving benefits	$ 691,084	$ 656,170
Other participants	755,236	730,217
Total vested benefits	1,446,320	1,386,387
Non-vested benefits	7,589	7,579
Actuarial present value of accumulated plan benefits	$ 1,453,909	$ 1,393,966

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended November 30, 2018

	2018 *(in thousands)*
Actuarial present value of accumulated plan benefits at November 30, 2017	$ 1,393,966
Increase (decrease) during the year attributable to:	
Decrease in the discount period	98,210
Actual benefits paid	(78,684)
Assumption changes	31,463
Actuarial losses	8,954
Net increase	59,943
Actuarial present value of accumulated plan benefits at November 30, 2018	$ 1,453,909

See accompanying Notes to Financial Statements

1. DESCRIPTION OF THE PLAN

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

General

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

For purposes of these financial statements, the 2018 Plan year represents the year ending November 30, 2018 and the 2017 Plan year represents the year ending November 30, 2017.

Subsequent events were evaluated for disclosure through August 29, 2019, 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 that satisfy the ERISA minimum contributions requirements plus any additional contributions to ensure that the Plan's funded target liability percentage (the ratio of the actuarial value of assets to target 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 2018 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.

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).

Reclassification of Prior Period Amounts

Certain prior period amounts have been reclassified to conform to the current period presentation.

Use of Estimates

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

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Investment Valuation and Income Recognition

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

Actuarial Present Value of Accumulated Plan Benefits

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

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

Significant assumptions underlying the actuarial computations made as of November 30, 2018 and November 30, 2017 were as follows:

Mortality:	For the plan year ended November 30, 2018, 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-2018 improvement rates for 2006 and beyond. 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.
Disabled Mortality:	The disabled version of the tables described above.
Interest Rate Assumptions:	For the plan years ended November 30, 2018 and 2017, the interest rate for determining the present value of accumulated benefits was 7.00% and 7.25% 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, 2018 and 2017, 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, 2018 and 2017 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 2018 and 2017 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, 2018 and November 30, 2017.

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 gains (losses) are 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 Plan is not a master trust as defined by Chapter 11 Section A.55 of the AICPA Employee Benefit Plan Guide. As such, adoption of the guidance will have no impact on the financial statements.

In August 2018, the FASB issued authoritative guidance regarding *Compensation - Retirement Benefits - Defined Benefit Plans - General (Subtopic 715-20)*. This guidance adds requirements for an entity to disclose the following: the weighted-average interest crediting rates used in the entity's cash balance pension plans and other similar plans; a narrative description of the reasons for significant gains and losses affecting the benefit obligation for the period; an explanation of any other significant changes in the benefit obligation or plan assets that are not otherwise apparent in the disclosures required by ASC 715. The guidance is effective for reporting periods ending after December 15, 2020, with 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, 2018 and November 30, 2017, 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, 2018, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by Northern Trust. Accordingly, the Plan administrator instructed the Plan's independent

auditor not to perform any auditing procedures with respect to the investment information certified by Northern Trust as complete and accurate, except for comparing such information certified by Northern Trust to information included in the Plan's financial statements and supplemental schedules.

4. FAIR VALUE MEASUREMENTS

Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. When determining the fair value for assets and liabilities, the Plan considers the principal or most advantageous market in which it would transact and considers assumptions that market participants would use when pricing the asset or liability, such as inherent risk, transfer restrictions, and risk of nonperformance. The methods used to determine the fair market value may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions, including unobservable inputs, to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Fair value hierarchy requires the Plan to maximize the use of observable inputs and minimize the use of unobservable inputs when measuring fair value. A financial instrument’s categorization within the fair value hierarchy is based upon the lowest level of input that is significant to the fair value measurement. There are three levels of inputs that are used to measure fair value:

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

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

The Plan evaluated the significance of transfers between input types based upon the nature of the financial instrument and the size of the transfer relative to total net assets available for benefits. For the year ended November 30, 2018, there were no material transfers in or out of investments with fair values measured by quoted prices to or from observable levels of input.

Investments Measured at Fair Value on a Recurring Basis

Investments measured at fair value on a recurring basis consisted of the following types of instruments as of November 30, 2018:

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
	(in thousands)			
U.S. common and preferred stocks and other equity funds[1]	$ 227,165	$ 132,936	$ 382	$ 360,483
Foreign common and preferred stocks and other equity funds[1]	96,346	114,323	187	210,856
U.S. corporate bonds and related securities[1]	—	325,358	—	325,358
U.S. government and municipal securities[1]	—	137,155	5	137,160
Foreign government and municipal securities[1]	—	74,842	244	75,086
Foreign corporate bonds	—	93,753	15	93,768
Short-term investments	68,505	33,136	635	102,276
Options and swaps, net	—	1,542	—	1,542
Collateral on securities lent	157,214	—	—	157,214
Total assets in the fair value hierarchy	549,230	913,045	1,468	1,463,743
Investments measured at net asset value:[2]				
Real estate	—	—	—	135,826
Partnerships	—	—	—	1,774
Total investments measured at fair value	$ 549,230	$ 913,045	$ 1,468	$ 1,601,343

(1) Includes the fair market value of securities lent totaling (in thousands): U.S. common and preferred stocks and other equity funds - $71,356; Foreign common and preferred stocks and other equity funds - $1.780; U.S. corporate bonds and related securities - $53,722; U.S. government and municipal securities - $26,431; and Foreign government and municipal securities - $606.

(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, 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	$ 125,072	$ 138	$ 361,753
Foreign common and preferred stocks and other equity funds[1]	108,713	127,061	187	235,961
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.

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the year ended November 30, 2018 are consistent with the prior year.

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

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, 2018 (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, 2017	$ 138	$ 187	$ 187	$ 295	$ 704
Realized (losses) gains, net	(78)	—	2	(7)	(7)
Unrealized gains (losses) related to instruments still held at the reporting date, net	231	—	(1)	(54)	7
Purchases and other acquisitions	—	—	—	143	367
Sales	—	—	(162)	—	(436)
Settlements	—	—	(22)	—	—
Other, net	91	—	1	(118)	—
Balance as of November 30, 2018	$ 382	$ 187	$ 5	$ 259	$ 635

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, 2018	November 30, 2017	As of November 30, 2018 and November 30, 2017		
	Fair Value		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
	(in thousands)		(in thousands)		
Partnerships [(a)]	$ 8	$ 179	None	Quarterly	45 days
Partnerships [(b)]	1,766	5,026	None	N/A	N/A
Hedge funds [(c)]	—	4,948	None	Quarterly	65 days
Real estate [(d)]	88,580	92,654	None	Quarterly	90 days
Real estate [(e)]	47,246	44,144	None	Quarterly	45 days
Total	$ 137,600	$ 146,951			

(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, 2018 and 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.

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, 2018:

	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	$ —	$ 1,771	$ (239)
Credit contracts	—	35	(25)
Equity contracts	41	—	—
Other contracts	—	—	—
Total Derivatives	$ 41	$ 1,806	$ (264)

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	$ 22	$ 1,367	$ (374)

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, 2018
	(in thousands)
Derivatives Not Designated as Hedging Instruments:	
Equity Contracts	$ 6,455
Interest rate contracts	949
Credit contracts	(24)
Foreign exchange contracts	571
Other contracts	11
Net unrealized/realized gains on derivatives	$ 7,962

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 $578,000, net of Northern Trust fees of $193,000 in the year ended November 30, 2018.

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

7. RELATED PARTY TRANSACTIONS AND PARTY-IN-INTEREST TRANSACTIONS

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

8. PLAN TERMINATION

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

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

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

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

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

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

D. All non-vested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan were terminated. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pension benefits. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling on the amount of a participant's monthly benefit that the PBGC guarantees. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide

those benefits and may also depend on the level of benefits guaranteed by the PBGC and the financial condition of the Plan Sponsor.

9. INCOME TAX STATUS

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

U.S. GAAP requires the Plan Administrator to evaluate tax positions taken by the Plan and recognize a tax liability or asset if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of November 30, 2018, 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, 2018

Schedule of Assets (Held at End of Year) as of November 30, 2018
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, 2018 (see detailed summary attached)	$ 1,401,916
Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:	
Trade sales	(40,813)
Trade purchases	83,067
Pending transactions, net	42,254
Other receivables	(42)
Collateral received on loaned securities	157,214
Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2018	$ 1,601,342

See accompanying Independent Auditors' Report

Schedule II

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2018

Schedule of Reportable Transactions for the Year Ended November 30, 2018
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, 2018

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2018 (see detailed summary attached)

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Frozen Plans as of December 1, 2017

Number and average annual frozen benefit distributed by attained age and attained years of credited service

	Attained Years of Credited Service[2]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	6	86	7	0	0	0	0	0	99
	-	-	-	565	-	-	-	-	-	-	631
35-39	7	2	19	305	232	0	0	0	0	0	565
	-	-	-	1,076	2,883	-	-	-	-	-	1,820
40-44	26	0	37	309	807	104	1	0	0	0	1,284
	3,492	-	2,183	2,336	4,393	6,565	-	-	-	-	3,994
45-49	30	1	36	288	844	241	94	1	0	0	1,535
	6,111	-	2,601	3,121	5,336	8,412	8,660	-	-	-	5,566
50-54	31	1	22	164	620	239	264	74	0	0	1,415
	9,578	-	3,383	3,549	6,085	9,534	12,998	15,521	-	-	8,188
55-59	16	3	13	123	456	180	212	140	33	0	1,176
	-	-	-	4,009	6,241	10,408	15,273	19,340	21,821	-	10,285
60-64	6	1	10	83	261	92	122	79	25	10	689
	-	-	-	6,807	6,238	10,610	14,992	19,997	22,959	-	10,918
65-69	1	0	4	26	61	30	21	9	5	5	162
	-	-	-	6,964	6,958	12,524	12,052	-	-	-	10,445
70 & over	0	0	2	9	17	9	6	3	0	3	49
	-	-	-	-	-	-	-	-	-	-	9,124
Total	117	8	149	1,393	3,305	895	720	306	63	18	6,974
	7,454	-	2,446	2,772	5,291	9,277	13,389	18,486	22,265	-	6,902

[2] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date December 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

■ Applicable month	August
■ Interest rate basis	3-Segment Rates

Interest rates

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.16%	1.73%
■ Second segment rate	5.72%	3.78%
■ Third segment rate	6.48%	4.69%
■ Effective interest rate	5.99%	4.18%

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, adjusted to reflect anticipated PBGC premiums for the current year. For this valuation, plan-related expenses are estimated to be $22,900,000. No investment related expenses are included in this estimate.

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.

SCHEDULE SB ATTACHMENTS

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 disabled mortality assumption under IRC §430(h)(3)(A), in accordance with Revenue Ruling 96-7.

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

Annual Rate of Withdrawal Prior to Eligibility for Early Retirement	
Attained Age	Rate of Withdrawal
25	25.00%
30	15.00%
35	10.00%
40	8.00%
45	7.50%
50	5.00%
55	5.00%

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

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

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.

Percent married

80% of eligible participants are assumed to be married. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement

Spouse age

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

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

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

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	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.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.
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.

Sources of Data and Other Information

The plan sponsor through its third party administrator furnished participant data as of 12/1/2017. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Assumptions or estimates were made when data were not available. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

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

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), in accordance with Revenue Ruling 96-7.
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.

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 $21,900,000 for the prior valuation to $22,900,000 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.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.2695418 WITH BANK OF	-3,814,448.380	21 May 18				0.00	-1,028,153.20	-1,016,183.60	11,969.60
FX DEAL TRANSACTED ON 26 OCT 2018 BRL / USD EX.RATE 3.675 WITH BANK OF AMERICA,	2,313,146.810	26 Oct 18				0.00	629,427.70	625,462.19	-3,965.51
FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2714515 WITH BANK OF	-2,313,146.810	26 Oct 18				0.00	-627,907.06	-596,971.92	30,935.14
FX DEAL TRANSACTED ON 27 DEC 2017 BRL / USD EX.RATE 3.3115 WITH BANK OF AMERICA,	4,982,845.710	27 Dec 17				0.00	1,504,709.56	1,526,911.21	22,201.65
FX DEAL TRANSACTED ON 27 DEC 2017 USD / BRL EX.RATE 0.3008062 WITH BANK OF	-4,982,845.710	27 Dec 17				0.00	-1,498,870.69	-1,574,284.22	-75,413.53
FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2449 WITH BANK OF AMERICA,	1,265,460.790	28 Feb 18				0.00	389,984.53	388,649.07	-1,335.46
FX DEAL TRANSACTED ON 29 DEC 2017 USD / BRL EX.RATE 0.3022975 WITH BANK OF	-1,273,541.360	29 Dec 17				0.00	-384,988.32	-390,255.83	-5,267.51
FX DEAL TRANSACTED ON 29 DEC 2017 USD / BRL EX.RATE 0.3022975 WITH BANK OF	-4,982,845.710	29 Dec 17				0.00	-1,506,301.61	-1,526,911.21	-20,609.60
FX DEAL TRANSACTED ON 29 JAN 2018 USD / BRL EX.RATE 0.3145149 WITH BANK OF	-1,265,460.790	29 Jan 18				0.00	-398,006.22	-388,649.07	9,357.15
FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.737 WITH BANK OF AMERICA,	3,814,448.380	30 May 18				0.00	1,020,724.75	1,016,183.60	-4,541.15
FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.8633 WITH BANK OF AMERICA,	2,313,146.810	30 Nov 18				0.00	598,748.95	596,971.92	-1,777.03
FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1624 WITH BANK OF AMERICA,	4,982,845.710	31 Jan 18				0.00	1,575,653.21	1,574,284.22	-1,368.99
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH BANK OF	-2,313,146.810	31 Oct 18				0.00	-622,198.35	-625,462.19	-3,263.84

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7658493 WITH BANK OF	278,000.000	28 Sep 18				0.00	362,995.72	362,623.20	-372.52
FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30752 WITH BANK OF	-278,000.000	28 Sep 18				0.00	-363,490.56	-360,663.31	2,827.25
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25042 WITH BANK OF	3,000,000.000	2 Jan 18				0.00	2,399,193.87	2,399,040.38	-153.49
FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 0.8000602 WITH BANK OF	-3,000,000.000	2 Jan 18				0.00	-2,400,180.49	-2,433,780.88	-33,600.39
FX DEAL TRANSACTED ON 05 FEB 2018 CAD / USD EX.RATE 1.24948 WITH BANK OF	2,500,000.000	5 Feb 18				0.00	2,000,832.35	2,004,811.55	3,979.20
FX DEAL TRANSACTED ON 05 FEB 2018 USD / CAD EX.RATE 0.8005514 WITH BANK OF	-2,500,000.000	5 Feb 18				0.00	-2,001,378.55	-1,940,014.74	61,363.81
FX DEAL TRANSACTED ON 09 MAY 2018 CAD / USD EX.RATE 1.291446 WITH BANK OF	14,901,000.000	9 May 18				0.00	11,538,229.24	11,388,283.85	-149,945.39
FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7728805 WITH BANK OF	-14,901,000.000	9 May 18				0.00	-11,516,692.17	-11,671,953.94	-155,261.77
FX DEAL TRANSACTED ON 12 FEB 2018 CAD / USD EX.RATE 1.255346 WITH BANK OF	6,855,000.000	12 Feb 18				0.00	5,460,645.91	5,369,521.80	-91,124.11
FX DEAL TRANSACTED ON 12 FEB 2018 USD / CAD EX.RATE 0.7955883 WITH BANK OF	-6,855,000.000	12 Feb 18				0.00	-5,453,757.82	-5,460,193.56	-6,435.74
FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.24228 WITH BANK OF	4,200,000.000	18 Jan 18				0.00	3,380,880.32	3,368,623.68	-12,256.64
FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8052878 WITH BANK OF	-4,200,000.000	18 Jan 18				0.00	-3,382,208.94	-3,313,870.92	68,338.02
FX DEAL TRANSACTED ON 28 NOV 2018 CAD / USD EX.RATE 1.333 WITH BANK OF AMERICA,	14,800,000.000	28 Nov 18				0.00	11,102,775.69	11,135,354.75	32,579.06

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7509988 WITH BANK OF	-14,800,000.000	28 Nov 18				0.00	-11,114,782.66	-11,147,372.71	-32,590.05
FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.236 WITH BANK OF AMERICA,	6,800,000.000	29 Jan 18				0.00	5,501,618.12	5,536,557.56	34,939.44
FX DEAL TRANSACTED ON 29 JAN 2018 USD / CAD EX.RATE 0.8093038 WITH BANK OF	-6,800,000.000	29 Jan 18				0.00	-5,503,265.54	-5,293,476.57	209,788.97
Danish krone - DKK									
FX DEAL TRANSACTED ON 24 SEP 2018 DKK / USD EX.RATE 6.345 WITH BANK OF AMERICA,	29,396,000.000	24 Sep 18				0.00	4,632,939.32	4,578,566.59	-54,372.73
FX DEAL TRANSACTED ON 24 SEP 2018 USD / DKK EX.RATE 0.1589396 WITH BANK OF	-29,396,000.000	24 Sep 18				0.00	-4,672,187.17	-4,474,005.65	198,181.52
Euro - EUR									
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.852973 WITH BANK OF	3,451,697.370	12 Dec 17				0.00	4,046,666.45	4,058,333.39	11,666.94
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.8529803 WITH BANK OF	3,314,544.420	12 Dec 17				0.00	3,885,839.30	3,897,075.80	11,236.50
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.175907 WITH BANK OF	-3,314,544.420	12 Dec 17				0.00	-3,897,595.99	-4,067,940.41	-170,344.42
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.176903 WITH BANK OF	-3,451,697.370	12 Dec 17				0.00	-4,062,312.99	-4,284,074.65	-221,761.66
FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8108787 WITH BANK OF	1,000,000.000	13 Mar 18				0.00	1,233,230.00	1,235,950.03	2,720.03
FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE 1.236332 WITH BANK OF	-1,000,000.000	13 Mar 18				0.00	-1,236,332.00	-1,231,750.08	4,581.92
FX DEAL TRANSACTED ON 27 FEB 2018 EUR / USD EX.RATE 0.8108985 WITH BANK OF	1,197,000.000	27 Feb 18				0.00	1,476,140.40	1,457,766.60	-18,373.80
FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.23627 WITH BANK OF	-1,197,000.000	27 Feb 18				0.00	-1,479,815.19	-1,469,197.84	10,617.35

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 MAY 2018 JPY / USD EX.RATE 109.68 WITH BANK OF AMERICA,	400,000,000.000	2 May 18				0.00	3,646,973.01	3,665,521.19	18,548.18
FX DEAL TRANSACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0091754 WITH BANK OF	-400,000,000.000	2 May 18				0.00	-3,670,162.50	-3,598,254.85	71,907.65
FX DEAL TRANSACTED ON 06 SEP 2018 JPY / USD EX.RATE 111.37 WITH BANK OF AMERICA,	60,000,000.000	6 Sep 18				0.00	538,744.72	539,956.80	1,212.08
FX DEAL TRANSACTED ON 06 SEP 2018 USD / JPY EX.RATE 0.0090379 WITH BANK OF	-60,000,000.000	6 Sep 18				0.00	-542,272.39	-528,740.28	13,532.11
FX DEAL TRANSACTED ON 26 OCT 2018 JPY / USD EX.RATE 112.063 WITH BANK OF	960,000,000.000	26 Oct 18				0.00	8,566,609.85	8,532,195.71	-34,414.14
FX DEAL TRANSACTED ON 26 OCT 2018 USD / JPY EX.RATE 0.0089428 WITH BANK OF	-960,000,000.000	26 Oct 18				0.00	-8,585,118.77	-8,419,944.74	165,174.03
FX DEAL TRANSACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.4 WITH BANK OF AMERICA,	770,000,000.000	28 Feb 18				0.00	7,169,459.96	7,191,892.78	22,432.82
FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE 0.0093621 WITH BANK OF	-770,000,000.000	28 Feb 18				0.00	-7,208,792.85	-6,956,364.62	252,428.23
FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.40045 WITH BANK OF	1,000,000,000.000	29 Nov 18				0.00	8,818,307.16	8,807,633.44	-10,673.72
FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088872 WITH BANK OF	-1,000,000,000.000	29 Nov 18				0.00	-8,887,182.55	-8,877,198.61	9,983.94
FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 111.962 WITH BANK OF	770,000,000.000	29 Oct 18				0.00	6,877,333.38	6,781,153.68	-96,179.70
FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0089111 WITH BANK OF	-770,000,000.000	29 Oct 18				0.00	-6,861,522.01	-6,826,846.35	34,675.66
Russian ruble - RUB									
FX DEAL TRANSACTED ON 09 APR 2018 USD / RUB EX.RATE 0.0166251 WITH BANK OF	-23,231,645.670	9 Apr 18				0.00	-386,228.52	-373,296.57	12,931.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 09 MAR 2018 RUB / USD EX.RATE 57.02 WITH BANK OF AMERICA,	30,615,199.280	9 Mar 18				0.00	536,920.37	491,938.85	-44,981.52
FX DEAL TRANSACTED ON 11 JAN 2018 USD / RUB EX.RATE 0.0175878 WITH BANK OF	-18,235,856.580	11 Jan 18				0.00	-320,729.13	-324,196.46	-3,467.33
FX DEAL TRANSACTED ON 14 MAY 2018 RUB / USD EX.RATE 61.895 WITH BANK OF AMERICA,	17,828,476.650	14 May 18				0.00	288,043.89	283,706.59	-4,337.30
FX DEAL TRANSACTED ON 14 MAY 2018 USD / RUB EX.RATE 0.0162311 WITH BANK OF	-17,828,476.650	14 May 18				0.00	-289,376.35	-286,636.99	2,739.36
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BANK OF	23,231,645.670	16 Apr 18				0.00	373,384.47	373,296.57	-87.90
FX DEAL TRANSACTED ON 16 APR 2018 USD / RUB EX.RATE 0.0160722 WITH BANK OF	-30,615,199.280	16 Apr 18				0.00	-492,054.68	-491,938.85	115.83
FX DEAL TRANSACTED ON 16 JAN 2018 RUB / USD EX.RATE 56.449 WITH BANK OF AMERICA,	31,602,387.620	16 Jan 18				0.00	559,839.64	561,826.22	1,986.58
FX DEAL TRANSACTED ON 16 MAY 2018 RUB / USD EX.RATE 62.5417 WITH BANK OF	17,828,476.650	16 May 18				0.00	285,065.43	286,636.99	1,571.56
FX DEAL TRANSACTED ON 24 JAN 2018 RUB / USD EX.RATE 56.3083 WITH BANK OF	18,235,856.580	24 Jan 18				0.00	323,857.35	324,196.46	339.11
FX DEAL TRANSACTED ON 24 JAN 2018 USD / RUB EX.RATE 0.0177594 WITH BANK OF	-31,602,387.620	24 Jan 18				0.00	-561,238.53	-561,826.22	-587.69
FX DEAL TRANSACTED ON 25 JUN 2018 USD / RUB EX.RATE 0.0159035 WITH BANK OF	-17,828,476.650	25 Jun 18				0.00	-283,535.36	-283,706.59	-171.23
United States dollar - USD									
FX DEAL TRANSACTED ON 02 JAN 2018 CAD / USD EX.RATE 1.25042 WITH BANK OF	-2,399,193.870	2 Jan 18				0.00	-2,399,193.87	-2,399,193.87	0.00
FX DEAL TRANSACTED ON 02 JAN 2018 USD / CAD EX.RATE 0.8000602 WITH BANK OF	2,400,180.490	2 Jan 18				0.00	2,400,180.49	2,400,180.49	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 JPY / USD EX.RATE 109.68 WITH BANK OF AMERICA,	-3,646,973.010	2 May 18				0.00	-3,646,973.01	-3,646,973.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 02 MAY 2018 USD / JPY EX.RATE 0.0091754 WITH BANK OF	3,670,162.500	2 May 18				0.00	3,670,162.50	3,670,162.50	0.00
FX DEAL TRANSACTED ON 05 FEB 2018 CAD / USD EX.RATE 1.24948 WITH BANK OF	-2,000,832.350	5 Feb 18				0.00	-2,000,832.35	-2,000,832.35	0.00
FX DEAL TRANSACTED ON 05 FEB 2018 USD / CAD EX.RATE 0.8005514 WITH BANK OF	2,001,378.550	5 Feb 18				0.00	2,001,378.55	2,001,378.55	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 JPY / USD EX.RATE 111.37 WITH BANK OF AMERICA,	-538,744.720	6 Sep 18				0.00	-538,744.72	-538,744.72	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 USD / JPY EX.RATE 0.0090379 WITH BANK OF	542,272.390	6 Sep 18				0.00	542,272.39	542,272.39	0.00
FX DEAL TRANSACTED ON 09 APR 2018 USD / RUB EX.RATE 0.0166251 WITH BANK OF	386,228.520	9 Apr 18				0.00	386,228.52	386,228.52	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 RUB / USD EX.RATE 57.02 WITH BANK OF AMERICA,	-536,920.370	9 Mar 18				0.00	-536,920.37	-536,920.37	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 CAD / USD EX.RATE 1.291446 WITH BANK OF	-11,538,229.240	9 May 18				0.00	-11,538,229.24	-11,538,229.24	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 USD / CAD EX.RATE 0.7728805 WITH BANK OF	11,516,692.170	9 May 18				0.00	11,516,692.17	11,516,692.17	0.00
FX DEAL TRANSACTED ON 11 JAN 2018 USD / RUB EX.RATE 0.0175878 WITH BANK OF	320,729.130	11 Jan 18				0.00	320,729.13	320,729.13	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.852973 WITH BANK OF	-4,046,666.450	12 Dec 17				0.00	-4,046,666.45	-4,046,666.45	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 EUR / USD EX.RATE 0.8529803 WITH BANK OF	-3,885,839.300	12 Dec 17				0.00	-3,885,839.30	-3,885,839.30	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.175907 WITH BANK OF	3,897,595.990	12 Dec 17				0.00	3,897,595.99	3,897,595.99	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.176903 WITH BANK OF	4,062,312.990	12 Dec 17				0.00	4,062,312.99	4,062,312.99	0.00
FX DEAL TRANSACTED ON 12 FEB 2018 CAD / USD EX.RATE 1.255346 WITH BANK OF	-5,460,645.910	12 Feb 18				0.00	-5,460,645.91	-5,460,645.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 12 FEB 2018 USD / CAD EX.RATE 0.7955883 WITH BANK OF	5,453,757.820	12 Feb 18				0.00	5,453,757.82	5,453,757.82	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8108787 WITH BANK OF	-1,233,230.000	13 Mar 18				0.00	-1,233,230.00	-1,233,230.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / EUR EX.RATE 1.236332 WITH BANK OF	1,236,332.000	13 Mar 18				0.00	1,236,332.00	1,236,332.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 RUB / USD EX.RATE 61.895 WITH BANK OF AMERICA,	-288,043.890	14 May 18				0.00	-288,043.89	-288,043.89	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / RUB EX.RATE 0.0162311 WITH BANK OF	289,376.350	14 May 18				0.00	289,376.35	289,376.35	0.00
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BANK OF	-373,384.470	16 Apr 18				0.00	-373,384.47	-373,384.47	0.00
FX DEAL TRANSACTED ON 16 APR 2018 USD / RUB EX.RATE 0.0160722 WITH BANK OF	492,054.680	16 Apr 18				0.00	492,054.68	492,054.68	0.00
FX DEAL TRANSACTED ON 16 JAN 2018 RUB / USD EX.RATE 56.449 WITH BANK OF AMERICA,	-559,839.640	16 Jan 18				0.00	-559,839.64	-559,839.64	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 RUB / USD EX.RATE 62.5417 WITH BANK OF	-285,065.430	16 May 18				0.00	-285,065.43	-285,065.43	0.00
FX DEAL TRANSACTED ON 18 JAN 2018 CAD / USD EX.RATE 1.24228 WITH BANK OF	-3,380,880.320	18 Jan 18				0.00	-3,380,880.32	-3,380,880.32	0.00
FX DEAL TRANSACTED ON 18 JAN 2018 USD / CAD EX.RATE 0.8052878 WITH BANK OF	3,382,208.940	18 Jan 18				0.00	3,382,208.94	3,382,208.94	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 USD / BRL EX.RATE 0.2695418 WITH BANK OF	1,028,153.200	21 May 18				0.00	1,028,153.20	1,028,153.20	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 RUB / USD EX.RATE 56.3083 WITH BANK OF	-323,857.350	24 Jan 18				0.00	-323,857.35	-323,857.35	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 USD / RUB EX.RATE 0.0177594 WITH BANK OF	561,238.530	24 Jan 18				0.00	561,238.53	561,238.53	0.00
FX DEAL TRANSACTED ON 24 SEP 2018 DKK / USD EX.RATE 6.345 WITH BANK OF AMERICA,	-4,632,939.320	24 Sep 18				0.00	-4,632,939.32	-4,632,939.32	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 24 SEP 2018 USD / DKK EX.RATE 0.1589396 WITH BANK OF	4,672,187.170	24 Sep 18				0.00	4,672,187.17	4,672,187.17	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 USD / RUB EX.RATE 0.0159035 WITH BANK OF	283,535.360	25 Jun 18				0.00	283,535.36	283,535.36	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 BRL / USD EX.RATE 3.675 WITH BANK OF AMERICA,	-629,427.700	26 Oct 18				0.00	-629,427.70	-629,427.70	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 JPY / USD EX.RATE 112.063 WITH BANK OF	-8,566,609.850	26 Oct 18				0.00	-8,566,609.85	-8,566,609.85	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 USD / BRL EX.RATE 0.2714515 WITH BANK OF	627,907.060	26 Oct 18				0.00	627,907.06	627,907.06	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 USD / JPY EX.RATE 0.0089428 WITH BANK OF	8,585,118.770	26 Oct 18				0.00	8,585,118.77	8,585,118.77	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 BRL / USD EX.RATE 3.3115 WITH BANK OF AMERICA,	-1,504,709.560	27 Dec 17				0.00	-1,504,709.56	-1,504,709.56	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / BRL EX.RATE 0.3008062 WITH BANK OF	1,498,870.690	27 Dec 17				0.00	1,498,870.69	1,498,870.69	0.00
FX DEAL TRANSACTED ON 27 FEB 2018 EUR / USD EX.RATE 0.8108985 WITH BANK OF	-1,476,140.400	27 Feb 18				0.00	-1,476,140.40	-1,476,140.40	0.00
FX DEAL TRANSACTED ON 27 FEB 2018 USD / EUR EX.RATE 1.23627 WITH BANK OF	1,479,815.190	27 Feb 18				0.00	1,479,815.19	1,479,815.19	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2449 WITH BANK OF AMERICA,	-389,984.530	28 Feb 18				0.00	-389,984.53	-389,984.53	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 JPY / USD EX.RATE 107.4 WITH BANK OF AMERICA,	-7,169,459.960	28 Feb 18				0.00	-7,169,459.96	-7,169,459.96	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE 0.0093621 WITH BANK OF	7,208,792.850	28 Feb 18				0.00	7,208,792.85	7,208,792.85	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 CAD / USD EX.RATE 1.333 WITH BANK OF AMERICA,	-11,102,775.690	28 Nov 18				0.00	-11,102,775.69	-11,102,775.69	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7509988 WITH BANK OF	11,114,782.660	28 Nov 18				0.00	11,114,782.66	11,114,782.66	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 28 SEP 2018 GBP / USD EX.RATE 0.7658493 WITH BANK OF	-362,995.720	28 Sep 18				0.00	-362,995.72	-362,995.72	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 USD / GBP EX.RATE 1.30752 WITH BANK OF	363,490.560	28 Sep 18				0.00	363,490.56	363,490.56	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / BRL EX.RATE 0.3022975 WITH BANK OF	384,988.320	29 Dec 17				0.00	384,988.32	384,988.32	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / BRL EX.RATE 0.3022975 WITH BANK OF	1,506,301.610	29 Dec 17				0.00	1,506,301.61	1,506,301.61	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 CAD / USD EX.RATE 1.236 WITH BANK OF AMERICA,	-5,501,618.120	29 Jan 18				0.00	-5,501,618.12	-5,501,618.12	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / BRL EX.RATE 0.3145149 WITH BANK OF	398,006.220	29 Jan 18				0.00	398,006.22	398,006.22	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / CAD EX.RATE 0.8093038 WITH BANK OF	5,503,265.540	29 Jan 18				0.00	5,503,265.54	5,503,265.54	0.00
FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.40045 WITH BANK OF	-8,818,307.160	29 Nov 18				0.00	-8,818,307.16	-8,818,307.16	0.00
FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088872 WITH BANK OF	8,887,182.550	29 Nov 18				0.00	8,887,182.55	8,887,182.55	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 JPY / USD EX.RATE 111.962 WITH BANK OF	-6,877,333.380	29 Oct 18				0.00	-6,877,333.38	-6,877,333.38	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0089111 WITH BANK OF	6,861,522.010	29 Oct 18				0.00	6,861,522.01	6,861,522.01	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 BRL / USD EX.RATE 3.737 WITH BANK OF AMERICA,	-1,020,724.750	30 May 18				0.00	-1,020,724.75	-1,020,724.75	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 30 NOV 2018 BRL / USD EX.RATE 3.8633 WITH BANK OF AMERICA,	-598,748.950	30 Nov 18				0.00	-598,748.95	-598,748.95	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1624 WITH BANK OF AMERICA,	-1,575,653.210	31 Jan 18				0.00	-1,575,653.21	-1,575,653.21	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH BANK OF	622,198.350	31 Oct 18				0.00	622,198.35	622,198.35	0.00
Total BANK OF AMERICA, N.A							**.000.00**	**77,826.78**	**77,826.78**
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 26 MAR 2018 BRL / USD EX.RATE 3.3123 WITH BARCLAYS BANK	188,554.250	26 Mar 18				0.00	56,925.47	53,089.20	-3,836.27
FX DEAL TRANSACTED ON 26 MAR 2018 USD / BRL EX.RATE 0.3027551 WITH BARCLAYS BANK	-188,554.250	26 Mar 18				0.00	-57,085.76	-56,936.65	149.11
FX DEAL TRANSACTED ON 27 FEB 2018 BRL / USD EX.RATE 3.225 WITH BARCLAYS BANK PLC	3,242,854.890	27 Feb 18				0.00	1,005,536.40	995,947.51	-9,588.89
FX DEAL TRANSACTED ON 27 FEB 2018 USD / BRL EX.RATE 0.3090474 WITH BARCLAYS BANK	-3,242,854.890	27 Feb 18				0.00	-1,002,195.75	-979,226.33	22,969.42
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH BARCLAYS BANK	-3,242,854.890	28 Feb 18				0.00	-999,369.75	-995,947.51	3,422.24
FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3238 WITH BARCLAYS BANK	188,554.250	29 Mar 18				0.00	56,728.52	56,936.65	208.13
FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3238 WITH BARCLAYS BANK	3,242,854.890	29 Mar 18				0.00	975,646.82	979,226.33	3,579.51
FX DEAL TRANSACTED ON 30 APR 2018 USD / BRL EX.RATE 0.2872655 WITH BARCLAYS BANK	-188,554.250	30 Apr 18				0.00	-54,165.13	-53,089.20	1,075.93

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 APR 2018 HKD / GBP EX.RATE 11.0325 WITH BARCLAYS BANK	-83,196.940	3 Apr 18				0.00	-116,947.01	-116,442.45	504.56
FX DEAL TRANSACTED ON 03 APR 2018 SGD / GBP EX.RATE 1.843998 WITH BARCLAYS BANK	-20,757.350	3 Apr 18				0.00	-29,200.46	-29,051.99	148.47
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7157684 WITH BARCLAYS BANK	1,311.310	14 Mar 18				0.00	1,832.03	1,828.88	-3.15
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7159272 WITH BARCLAYS BANK	2,200,000.000	14 Mar 18				0.00	3,072,938.00	3,068,340.31	-4,597.69
FX DEAL TRANSACTED ON 14 MAR 2018 USD / GBP EX.RATE 1.3995426 WITH BARCLAYS BANK	-2,200,000.000	14 Mar 18				0.00	-3,078,993.72	-3,129,060.22	-50,066.50
FX DEAL TRANSACTED ON 15 MAR 2018 GBP / USD EX.RATE 0.7163426 WITH BARCLAYS BANK	3,300,000.000	15 Mar 18				0.00	4,606,734.00	4,593,270.11	-13,463.89
FX DEAL TRANSACTED ON 15 MAR 2018 USD / GBP EX.RATE 1.3986635 WITH BARCLAYS BANK	-3,300,000.000	15 Mar 18				0.00	-4,615,589.55	-4,693,590.33	-78,000.78
FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3120406 WITH BARCLAYS BANK	-8,579.860	17 Oct 18				0.00	-11,257.12	-11,268.79	-11.67
FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7143367 WITH BARCLAYS BANK	3,299.290	20 Mar 18				0.00	4,618.68	4,640.45	21.77
FX DEAL TRANSACTED ON 21 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH BARCLAYS BANK	4,392.090	21 Mar 18				0.00	6,184.50	6,190.65	6.15
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7472994 WITH BARCLAYS BANK	2,700,000.000	22 Dec 17				0.00	3,613,009.86	3,608,685.38	-4,324.48
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3410687 WITH BARCLAYS BANK	-2,700,000.000	22 Dec 17				0.00	-3,620,885.49	-3,738,555.35	-117,669.86
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 OCT 2018 CAD / USD EX.RATE 1.2943 WITH BARCLAYS BANK	3,669.570	16 Oct 18				0.00	2,835.18	2,836.93	1.75

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 17 OCT 2018 CAD / JPY EX.RATE 0.0115554 WITH BARCLAYS BANK	2,736.250	17 Oct 18				0.00	2,115.39	2,100.20	-15.19
FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7684623 WITH BARCLAYS BANK	-13,485.720	17 Oct 18				0.00	-10,363.27	-10,370.84	-7.57
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7624276 WITH BARCLAYS BANK	-21,624.030	19 Oct 18				0.00	-16,486.76	-16,498.08	-11.32
FX DEAL TRANSACTED ON 22 OCT 2018 CAD / USD EX.RATE 1.31 WITH BARCLAYS BANK PLC	10,742.530	22 Oct 18				0.00	8,200.40	8,201.66	1.26
FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7678133 WITH BARCLAYS BANK	-27,300.520	24 Oct 18				0.00	-20,961.70	-20,982.65	-20.95
FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7648184 WITH BARCLAYS BANK	-13,641.910	25 Oct 18				0.00	-10,433.58	-10,420.83	12.75
Euro - EUR									
FX DEAL TRANSACTED ON 11 JAN 2018 EUR / HKD EX.RATE 0.1062462 WITH BARCLAYS BANK	5,541.950	11 Jan 18				0.00	6,640.09	6,731.53	91.44
FX DEAL TRANSACTED ON 17 OCT 2018 USD / EUR EX.RATE 1.150613 WITH BARCLAYS BANK	-9,905.410	17 Oct 18				0.00	-11,397.29	-11,420.44	-23.15
FX DEAL TRANSACTED ON 22 DEC 2017 EUR / USD EX.RATE 0.8434619 WITH BARCLAYS BANK	3,900,000.000	22 Dec 17				0.00	4,623,801.00	4,638,465.51	14,664.51
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1887472 WITH BARCLAYS BANK	-3,900,000.000	22 Dec 17				0.00	-4,636,114.08	-4,769,895.36	-133,781.28
FX DEAL TRANSACTED ON 24 JUL 2018 EUR / JPY EX.RATE 0.0076976 WITH BARCLAYS BANK	2,321.590	24 Jul 18				0.00	2,717.31	2,710.11	-7.20
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8778861 WITH BARCLAYS BANK	13,348.630	29 Oct 18				0.00	15,205.42	15,168.72	-36.70
FX DEAL TRANSACTED ON 29 OCT 2018 USD / EUR EX.RATE 1.139013 WITH BARCLAYS BANK	-130,089.290	29 Oct 18				0.00	-148,173.39	-148,165.21	8.18

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 03 APR 2018 HKD / GBP EX.RATE 11.0325 WITH BARCLAYS BANK	917,870.270	3 Apr 18				0.00	116,947.01	116,938.07	-8.94
FX DEAL TRANSACTED ON 06 JUL 2018 USD / HKD EX.RATE 0.1274113 WITH BARCLAYS BANK	-19,063.780	6 Jul 18				0.00	-2,428.94	-2,428.86	0.08
FX DEAL TRANSACTED ON 11 JAN 2018 EUR / HKD EX.RATE 0.1062462 WITH BARCLAYS BANK	-52,161.390	11 Jan 18				0.00	-6,640.09	-6,668.04	-27.95
FX DEAL TRANSACTED ON 13 JUL 2018 SGD / HKD EX.RATE 0.1740287 WITH BARCLAYS BANK	-188,210.900	13 Jul 18				0.00	-23,962.82	-23,979.12	-16.30
FX DEAL TRANSACTED ON 13 JUL 2018 USD / HKD EX.RATE 0.1274051 WITH BARCLAYS BANK	-40,124.610	13 Jul 18				0.00	-5,112.08	-5,112.23	-0.15
FX DEAL TRANSACTED ON 19 OCT 2018 HKD / JPY EX.RATE 0.0696379 WITH BARCLAYS BANK	20,721.380	19 Oct 18				0.00	2,643.61	2,643.27	-0.34
FX DEAL TRANSACTED ON 21 FEB 2018 HKD / USD EX.RATE 7.8255 WITH BARCLAYS BANK	55,849.700	21 Feb 18				0.00	7,136.89	7,137.62	0.73
FX DEAL TRANSACTED ON 25 OCT 2018 HKD / USD EX.RATE 7.8409 WITH BARCLAYS BANK	170,653.310	25 Oct 18				0.00	21,764.51	21,767.42	2.91
FX DEAL TRANSACTED ON 29 OCT 2018 HKD / USD EX.RATE 7.8431 WITH BARCLAYS BANK	158,682.540	29 Oct 18				0.00	20,232.12	20,231.60	-0.52
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 08 JAN 2018 HUF / USD EX.RATE 258.207 WITH BARCLAYS BANK	310,015.570	8 Jan 18				0.00	1,200.65	1,201.12	0.47
Indian rupee - INR									
FX DEAL TRANSACTED ON 07 AUG 2018 INR / USD EX.RATE 68.8 WITH BARCLAYS BANK PLC	35,655,263.790	7 Aug 18				0.00	518,245.11	519,396.39	1,151.28

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH BARCLAYS BANK	-26,356,711.810	7 Aug 18				0.00	-383,091.74	-383,942.78	-851.04
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH BARCLAYS BANK	-21,507,723.100	7 Aug 18				0.00	-312,612.25	-313,306.72	-694.47
FX DEAL TRANSACTED ON 12 JUL 2018 INR / USD EX.RATE 68.5976 WITH BARCLAYS BANK	26,356,711.810	12 Jul 18				0.00	384,222.07	383,942.78	-279.29
FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.572 WITH BARCLAYS BANK	21,507,723.100	13 Jul 18				0.00	313,651.68	313,306.72	-344.96
FX DEAL TRANSACTED ON 15 MAY 2018 INR / USD EX.RATE 67.5288 WITH BARCLAYS BANK	34,742,538.610	15 May 18				0.00	514,484.76	512,228.51	-2,256.25
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH BARCLAYS BANK	-17,633,459.150	15 May 18				0.00	-261,125.02	-259,979.86	1,145.16
FX DEAL TRANSACTED ON 17 MAY 2018 USD / INR EX.RATE 0.0145833 WITH BARCLAYS BANK	-35,655,263.790	17 May 18				0.00	-519,972.81	-519,396.39	576.42
FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0149768 WITH BARCLAYS BANK	-34,742,538.610	23 Apr 18				0.00	-520,331.57	-512,228.51	8,103.06
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.58073 WITH BARCLAYS BANK	17,633,459.150	30 Apr 18				0.00	264,843.28	259,979.86	-4,863.42
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000672 WITH BARCLAYS BANK	-3,321,835,202.000	6 Nov 18				0.00	-223,076.70	-227,835.06	-4,758.36
FX DEAL TRANSACTED ON 09 AUG 2018 IDR / USD EX.RATE 14575.0 WITH BARCLAYS BANK	3,321,835,202.000	9 Aug 18				0.00	227,913.22	227,835.06	-78.16
FX DEAL TRANSACTED ON 13 JUN 2018 USD / IDR EX.RATE 0.0000709 WITH BARCLAYS BANK	-10,015,725,621.000	13 Jun 18				0.00	-710,597.21	-692,650.46	17,946.75
FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000704 WITH BARCLAYS BANK	-9,831,899,629.000	23 Apr 18				0.00	-692,143.59	-679,937.73	12,205.86
FX DEAL TRANSACTED ON 24 JUL 2018 IDR / USD EX.RATE 14541.0 WITH BARCLAYS BANK	10,015,725,621.000	24 Jul 18				0.00	688,792.08	692,650.46	3,858.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 24 JUL 2018 IDR / USD EX.RATE 14541.0 WITH BARCLAYS BANK	9,831,899,629.000	24 Jul 18				0.00	676,150.17	679,937.73	3,787.56
Japanese yen - JPY									
FX DEAL TRANSACTED ON 14 AUG 2018 SGD / JPY EX.RATE 0.012394 WITH BARCLAYS BANK	-399,389.000	14 Aug 18				0.00	-3,599.96	-3,606.38	-6.42
FX DEAL TRANSACTED ON 17 OCT 2018 CAD / JPY EX.RATE 0.0115554 WITH BARCLAYS BANK	-236,795.000	17 Oct 18				0.00	-2,115.39	-2,104.84	10.55
FX DEAL TRANSACTED ON 17 OCT 2018 JPY / USD EX.RATE 112.46653 WITH BARCLAYS BANK	852,600.000	17 Oct 18				0.00	7,580.92	7,579.00	-1.92
FX DEAL TRANSACTED ON 19 OCT 2018 HKD / JPY EX.RATE 0.0696379 WITH BARCLAYS BANK	-297,559.000	19 Oct 18				0.00	-2,643.61	-2,636.65	6.96
FX DEAL TRANSACTED ON 19 OCT 2018 JPY / USD EX.RATE 112.53133 WITH BARCLAYS BANK	2,142,977.000	19 Oct 18				0.00	19,043.38	19,117.51	74.13
FX DEAL TRANSACTED ON 23 OCT 2018 JPY / USD EX.RATE 112.37165 WITH BARCLAYS BANK	582,451.000	23 Oct 18				0.00	5,183.26	5,175.27	-7.99
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.4362 WITH BARCLAYS BANK	420,000,000.000	24 Aug 18				0.00	3,768,972.74	3,776,299.23	7,326.49
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.009031 WITH BARCLAYS BANK	-420,000,000.000	24 Aug 18				0.00	-3,793,010.02	-3,724,229.66	68,780.36
FX DEAL TRANSACTED ON 24 JUL 2018 EUR / JPY EX.RATE 0.0076976 WITH BARCLAYS BANK	-301,597.000	24 Jul 18				0.00	-2,717.31	-2,718.44	-1.13
FX DEAL TRANSACTED ON 24 JUL 2018 SGD / JPY EX.RATE 0.0122643 WITH BARCLAYS BANK	-1,329,208.000	24 Jul 18				0.00	-11,960.48	-11,968.38	-7.90
FX DEAL TRANSACTED ON 24 JUL 2018 USD / JPY EX.RATE 0.0089946 WITH BARCLAYS BANK	-1,301,848.000	24 Jul 18				0.00	-11,709.66	-11,717.28	-7.62
FX DEAL TRANSACTED ON 24 OCT 2018 JPY / USD EX.RATE 112.32 WITH BARCLAYS BANK	1,178,222.000	24 Oct 18				0.00	10,489.87	10,468.90	-20.97
FX DEAL TRANSACTED ON 24 OCT 2018 USD / JPY EX.RATE 0.0089025 WITH BARCLAYS BANK	-1,211,218.000	24 Oct 18				0.00	-10,782.85	-10,761.12	21.73

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0089033 WITH BARCLAYS BANK	-1,136,042.000	29 Oct 18				0.00	-10,114.56	-10,096.81	17.75
Russian ruble - RUB									
FX DEAL TRANSACTED ON 12 APR 2018 RUB / USD EX.RATE 61.9975 WITH BARCLAYS BANK	17,828,476.650	12 Apr 18				0.00	287,567.67	286,636.99	-930.68
FX DEAL TRANSACTED ON 12 APR 2018 USD / RUB EX.RATE 0.0161943 WITH BARCLAYS BANK	-17,828,476.650	12 Apr 18				0.00	-288,720.27	-286,476.01	2,244.26
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BARCLAYS BANK	17,828,476.650	16 Apr 18				0.00	286,543.47	286,476.01	-67.46
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BARCLAYS BANK	20,942,489.270	16 Apr 18				0.00	336,592.61	336,513.38	-79.23
FX DEAL TRANSACTED ON 16 APR 2018 USD / RUB EX.RATE 0.0160722 WITH BARCLAYS BANK	-31,387,412.310	16 Apr 18				0.00	-504,465.87	-504,347.12	118.75
FX DEAL TRANSACTED ON 16 MAY 2018 USD / RUB EX.RATE 0.0159893 WITH BARCLAYS BANK	-17,828,476.650	16 May 18				0.00	-285,065.43	-286,636.99	-1,571.56
FX DEAL TRANSACTED ON 19 JAN 2018 RUB / USD EX.RATE 57.213 WITH BARCLAYS BANK	31,387,412.310	19 Jan 18				0.00	548,606.30	504,347.12	-44,259.18
FX DEAL TRANSACTED ON 19 JAN 2018 USD / RUB EX.RATE 0.0176616 WITH BARCLAYS BANK	-31,387,412.310	19 Jan 18				0.00	-554,352.04	-558,004.39	-3,652.35
FX DEAL TRANSACTED ON 24 JAN 2018 RUB / USD EX.RATE 56.3083 WITH BARCLAYS BANK	31,387,412.310	24 Jan 18				0.00	557,420.71	558,004.39	583.68
FX DEAL TRANSACTED ON 29 JAN 2018 USD / RUB EX.RATE 0.0175701 WITH BARCLAYS BANK	-20,942,489.270	29 Jan 18				0.00	-367,960.81	-336,513.38	31,447.43
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 03 APR 2018 SGD / GBP EX.RATE 1.843998 WITH BARCLAYS BANK	38,276.510	3 Apr 18				0.00	29,200.46	29,076.66	-123.80
FX DEAL TRANSACTED ON 06 AUG 2018 SGD / USD EX.RATE 1.36817 WITH BARCLAYS BANK	17,609.630	6 Aug 18				0.00	12,870.94	12,915.49	44.55

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 13 JUL 2018 SGD / HKD EX.RATE 0.1740287 WITH BARCLAYS BANK	32,754.090	13 Jul 18				0.00	23,962.82	24,024.71	61.89
FX DEAL TRANSACTED ON 14 AUG 2018 SGD / JPY EX.RATE 0.012394 WITH BARCLAYS BANK	4,950.050	14 Aug 18				0.00	3,599.96	3,602.39	2.43
FX DEAL TRANSACTED ON 24 JUL 2018 SGD / JPY EX.RATE 0.0122643 WITH BARCLAYS BANK	16,301.860	24 Jul 18				0.00	11,960.48	11,960.28	-0.20
FX DEAL TRANSACTED ON 26 JUL 2018 SGD / USD EX.RATE 1.36414 WITH BARCLAYS BANK	17,261.320	26 Jul 18				0.00	12,653.63	12,684.22	30.59
Swedish krona - SEK									
FX DEAL TRANSACTED ON 08 JAN 2018 SEK / USD EX.RATE 8.2084837 WITH BARCLAYS BANK	19,433.330	8 Jan 18				0.00	2,367.47	2,369.18	1.71
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 AUG 2018 CHF / USD EX.RATE 0.9966 WITH BARCLAYS BANK	4,872.890	6 Aug 18				0.00	4,889.51	4,897.62	8.11
FX DEAL TRANSACTED ON 08 JAN 2018 CHF / USD EX.RATE 0.977649 WITH BARCLAYS BANK	3,311.190	8 Jan 18				0.00	3,386.89	3,391.40	4.51
FX DEAL TRANSACTED ON 26 JUL 2018 CHF / USD EX.RATE 0.9943 WITH BARCLAYS BANK	16,922.020	26 Jul 18				0.00	17,019.03	17,019.88	0.85
Turkish lira - TRY									
FX DEAL TRANSACTED ON 08 JAN 2018 TRY / USD EX.RATE 3.74476 WITH BARCLAYS BANK	7,130.710	8 Jan 18				0.00	1,904.18	1,902.44	-1.74
United States dollar - USD									
FX DEAL TRANSACTED ON 06 AUG 2018 CHF / USD EX.RATE 0.9966 WITH BARCLAYS BANK	-4,889.510	6 Aug 18				0.00	-4,889.51	-4,889.51	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 06 AUG 2018 SGD / USD EX.RATE 1.36817 WITH BARCLAYS BANK	-12,870.940	6 Aug 18				0.00	-12,870.94	-12,870.94	0.00
FX DEAL TRANSACTED ON 06 JUL 2018 USD / HKD EX.RATE 0.1274113 WITH BARCLAYS BANK	2,428.940	6 Jul 18				0.00	2,428.94	2,428.94	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000672 WITH BARCLAYS BANK	223,076.700	6 Nov 18				0.00	223,076.70	223,076.70	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 INR / USD EX.RATE 68.8 WITH BARCLAYS BANK PLC	-518,245.110	7 Aug 18				0.00	-518,245.11	-518,245.11	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH BARCLAYS BANK	383,091.740	7 Aug 18				0.00	383,091.74	383,091.74	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH BARCLAYS BANK	312,612.250	7 Aug 18				0.00	312,612.25	312,612.25	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 CHF / USD EX.RATE 0.977649 WITH BARCLAYS BANK	-3,386.890	8 Jan 18				0.00	-3,386.89	-3,386.89	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 HUF / USD EX.RATE 258.207 WITH BARCLAYS BANK	-1,200.650	8 Jan 18				0.00	-1,200.65	-1,200.65	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 SEK / USD EX.RATE 8.2084837 WITH BARCLAYS BANK	-2,367.470	8 Jan 18				0.00	-2,367.47	-2,367.47	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 TRY / USD EX.RATE 3.74476 WITH BARCLAYS BANK	-1,904.180	8 Jan 18				0.00	-1,904.18	-1,904.18	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 IDR / USD EX.RATE 14575.0 WITH BARCLAYS BANK	-227,913.220	9 Aug 18				0.00	-227,913.22	-227,913.22	0.00
FX DEAL TRANSACTED ON 12 APR 2018 RUB / USD EX.RATE 61.9975 WITH BARCLAYS BANK	-287,567.670	12 Apr 18				0.00	-287,567.67	-287,567.67	0.00
FX DEAL TRANSACTED ON 12 APR 2018 USD / RUB EX.RATE 0.0161943 WITH BARCLAYS BANK	288,720.270	12 Apr 18				0.00	288,720.27	288,720.27	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 INR / USD EX.RATE 68.5976 WITH BARCLAYS BANK	-384,222.070	12 Jul 18				0.00	-384,222.07	-384,222.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 INR / USD EX.RATE 68.572 WITH BARCLAYS BANK	-313,651.680	13 Jul 18				0.00	-313,651.68	-313,651.68	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 13 JUL 2018 USD / HKD EX.RATE 0.1274051 WITH BARCLAYS BANK	5,112.080	13 Jul 18				0.00	5,112.08	5,112.08	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 USD / IDR EX.RATE 0.0000709 WITH BARCLAYS BANK	710,597.210	13 Jun 18				0.00	710,597.21	710,597.21	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7157684 WITH BARCLAYS BANK	-1,832.030	14 Mar 18				0.00	-1,832.03	-1,832.03	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7159272 WITH BARCLAYS BANK	-3,072,938.000	14 Mar 18				0.00	-3,072,938.00	-3,072,938.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / GBP EX.RATE 1.3995426 WITH BARCLAYS BANK	3,078,993.720	14 Mar 18				0.00	3,078,993.72	3,078,993.72	0.00
FX DEAL TRANSACTED ON 15 MAR 2018 GBP / USD EX.RATE 0.7163426 WITH BARCLAYS BANK	-4,606,734.000	15 Mar 18				0.00	-4,606,734.00	-4,606,734.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2018 USD / GBP EX.RATE 1.3986635 WITH BARCLAYS BANK	4,615,589.550	15 Mar 18				0.00	4,615,589.55	4,615,589.55	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 INR / USD EX.RATE 67.5288 WITH BARCLAYS BANK	-514,484.760	15 May 18				0.00	-514,484.76	-514,484.76	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH BARCLAYS BANK	261,125.020	15 May 18				0.00	261,125.02	261,125.02	0.00
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BARCLAYS BANK	-286,543.470	16 Apr 18				0.00	-286,543.47	-286,543.47	0.00
FX DEAL TRANSACTED ON 16 APR 2018 RUB / USD EX.RATE 62.2191 WITH BARCLAYS BANK	-336,592.610	16 Apr 18				0.00	-336,592.61	-336,592.61	0.00
FX DEAL TRANSACTED ON 16 APR 2018 USD / RUB EX.RATE 0.0160722 WITH BARCLAYS BANK	504,465.870	16 Apr 18				0.00	504,465.87	504,465.87	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 USD / RUB EX.RATE 0.0159893 WITH BARCLAYS BANK	285,065.430	16 May 18				0.00	285,065.43	285,065.43	0.00
FX DEAL TRANSACTED ON 16 OCT 2018 CAD / USD EX.RATE 1.2943 WITH BARCLAYS BANK	-2,835.180	16 Oct 18				0.00	-2,835.18	-2,835.18	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / INR EX.RATE 0.0145833 WITH BARCLAYS BANK	519,972.810	17 May 18				0.00	519,972.81	519,972.81	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 17 OCT 2018 JPY / USD EX.RATE 112.46653 WITH BARCLAYS BANK	-7,580.920	17 Oct 18				0.00	-7,580.92	-7,580.92	0.00
FX DEAL TRANSACTED ON 17 OCT 2018 USD / CAD EX.RATE 0.7684623 WITH BARCLAYS BANK	10,363.270	17 Oct 18				0.00	10,363.27	10,363.27	0.00
FX DEAL TRANSACTED ON 17 OCT 2018 USD / EUR EX.RATE 1.150613 WITH BARCLAYS BANK	11,397.290	17 Oct 18				0.00	11,397.29	11,397.29	0.00
FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3120406 WITH BARCLAYS BANK	11,257.120	17 Oct 18				0.00	11,257.12	11,257.12	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 RUB / USD EX.RATE 57.213 WITH BARCLAYS BANK	-548,606.300	19 Jan 18				0.00	-548,606.30	-548,606.30	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 USD / RUB EX.RATE 0.0176616 WITH BARCLAYS BANK	554,352.040	19 Jan 18				0.00	554,352.04	554,352.04	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 JPY / USD EX.RATE 112.53133 WITH BARCLAYS BANK	-19,043.380	19 Oct 18				0.00	-19,043.38	-19,043.38	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / CAD EX.RATE 0.7624276 WITH BARCLAYS BANK	16,486.760	19 Oct 18				0.00	16,486.76	16,486.76	0.00
FX DEAL TRANSACTED ON 20 MAR 2018 GBP / USD EX.RATE 0.7143367 WITH BARCLAYS BANK	-4,618.680	20 Mar 18				0.00	-4,618.68	-4,618.68	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 HKD / USD EX.RATE 7.8255 WITH BARCLAYS BANK	-7,136.890	21 Feb 18				0.00	-7,136.89	-7,136.89	0.00
FX DEAL TRANSACTED ON 21 MAR 2018 GBP / USD EX.RATE 0.7101768 WITH BARCLAYS BANK	-6,184.500	21 Mar 18				0.00	-6,184.50	-6,184.50	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 EUR / USD EX.RATE 0.8434619 WITH BARCLAYS BANK	-4,623,801.000	22 Dec 17				0.00	-4,623,801.00	-4,623,801.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7472994 WITH BARCLAYS BANK	-3,613,009.860	22 Dec 17				0.00	-3,613,009.86	-3,613,009.86	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1887472 WITH BARCLAYS BANK	4,636,114.080	22 Dec 17				0.00	4,636,114.08	4,636,114.08	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / GBP EX.RATE 1.3410687 WITH BARCLAYS BANK	3,620,885.490	22 Dec 17				0.00	3,620,885.49	3,620,885.49	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 22 OCT 2018 CAD / USD EX.RATE 1.31 WITH BARCLAYS BANK PLC	-8,200.400	22 Oct 18				0.00	-8,200.40	-8,200.40	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / IDR EX.RATE 0.0000704 WITH BARCLAYS BANK	692,143.590	23 Apr 18				0.00	692,143.59	692,143.59	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / INR EX.RATE 0.0149768 WITH BARCLAYS BANK	520,331.570	23 Apr 18				0.00	520,331.57	520,331.57	0.00
FX DEAL TRANSACTED ON 23 OCT 2018 JPY / USD EX.RATE 112.37165 WITH BARCLAYS BANK	-5,183.260	23 Oct 18				0.00	-5,183.26	-5,183.26	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.4362 WITH BARCLAYS BANK	-3,768,972.740	24 Aug 18				0.00	-3,768,972.74	-3,768,972.74	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.009031 WITH BARCLAYS BANK	3,793,010.020	24 Aug 18				0.00	3,793,010.02	3,793,010.02	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 RUB / USD EX.RATE 56.3083 WITH BARCLAYS BANK	-557,420.710	24 Jan 18				0.00	-557,420.71	-557,420.71	0.00
FX DEAL TRANSACTED ON 24 JUL 2018 IDR / USD EX.RATE 14541.0 WITH BARCLAYS BANK	-688,792.080	24 Jul 18				0.00	-688,792.08	-688,792.08	0.00
FX DEAL TRANSACTED ON 24 JUL 2018 IDR / USD EX.RATE 14541.0 WITH BARCLAYS BANK	-676,150.170	24 Jul 18				0.00	-676,150.17	-676,150.17	0.00
FX DEAL TRANSACTED ON 24 JUL 2018 USD / JPY EX.RATE 0.0089946 WITH BARCLAYS BANK	11,709.660	24 Jul 18				0.00	11,709.66	11,709.66	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 JPY / USD EX.RATE 112.32 WITH BARCLAYS BANK	-10,489.870	24 Oct 18				0.00	-10,489.87	-10,489.87	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 USD / CAD EX.RATE 0.7678133 WITH BARCLAYS BANK	20,961.700	24 Oct 18				0.00	20,961.70	20,961.70	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 USD / JPY EX.RATE 0.0089025 WITH BARCLAYS BANK	10,782.850	24 Oct 18				0.00	10,782.85	10,782.85	0.00
FX DEAL TRANSACTED ON 25 OCT 2018 HKD / USD EX.RATE 7.8409 WITH BARCLAYS BANK	-21,764.510	25 Oct 18				0.00	-21,764.51	-21,764.51	0.00
FX DEAL TRANSACTED ON 25 OCT 2018 USD / CAD EX.RATE 0.7648184 WITH BARCLAYS BANK	10,433.580	25 Oct 18				0.00	10,433.58	10,433.58	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 26 JUL 2018 CHF / USD EX.RATE 0.9943 WITH BARCLAYS BANK	-17,019.030	26 Jul 18				0.00	-17,019.03	-17,019.03	0.00
FX DEAL TRANSACTED ON 26 JUL 2018 SGD / USD EX.RATE 1.36414 WITH BARCLAYS BANK	-12,653.630	26 Jul 18				0.00	-12,653.63	-12,653.63	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 BRL / USD EX.RATE 3.3123 WITH BARCLAYS BANK	-56,925.470	26 Mar 18				0.00	-56,925.47	-56,925.47	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 USD / BRL EX.RATE 0.3027551 WITH BARCLAYS BANK	57,085.760	26 Mar 18				0.00	57,085.76	57,085.76	0.00
FX DEAL TRANSACTED ON 27 FEB 2018 BRL / USD EX.RATE 3.225 WITH BARCLAYS BANK PLC	-1,005,536.400	27 Feb 18				0.00	-1,005,536.40	-1,005,536.40	0.00
FX DEAL TRANSACTED ON 27 FEB 2018 USD / BRL EX.RATE 0.3090474 WITH BARCLAYS BANK	1,002,195.750	27 Feb 18				0.00	1,002,195.75	1,002,195.75	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH BARCLAYS BANK	999,369.750	28 Feb 18				0.00	999,369.75	999,369.75	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / RUB EX.RATE 0.0175701 WITH BARCLAYS BANK	367,960.810	29 Jan 18				0.00	367,960.81	367,960.81	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3238 WITH BARCLAYS BANK	-975,646.820	29 Mar 18				0.00	-975,646.82	-975,646.82	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 BRL / USD EX.RATE 3.3238 WITH BARCLAYS BANK	-56,728.520	29 Mar 18				0.00	-56,728.52	-56,728.52	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8778861 WITH BARCLAYS BANK	-15,205.420	29 Oct 18				0.00	-15,205.42	-15,205.42	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 HKD / USD EX.RATE 7.8431 WITH BARCLAYS BANK	-20,232.120	29 Oct 18				0.00	-20,232.12	-20,232.12	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 USD / EUR EX.RATE 1.139013 WITH BARCLAYS BANK	148,173.390	29 Oct 18				0.00	148,173.39	148,173.39	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 29 OCT 2018 USD / JPY EX.RATE 0.0089033 WITH BARCLAYS BANK	10,114.560	29 Oct 18				0.00	10,114.56	10,114.56	0.00
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.58073 WITH BARCLAYS BANK	-264,843.280	30 Apr 18				0.00	-264,843.28	-264,843.28	0.00
FX DEAL TRANSACTED ON 30 APR 2018 USD / BRL EX.RATE 0.2872655 WITH BARCLAYS BANK	54,165.130	30 Apr 18				0.00	54,165.13	54,165.13	0.00
Total BARCLAYS BANK PLC WHOLESALE							**.000.00**	**-273,956.27**	**-273,956.27**
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 02 JUL 2018 ARS / USD EX.RATE 28.7555 WITH BNP PARIBAS	24,354,388.280	2 Jul 18				0.00	846,947.13	871,355.57	24,408.44
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	-2,617,924.250	5 Apr 18				0.00	-129,693.31	-129,424.01	269.30
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	-2,692,811.560	5 Apr 18				0.00	-133,403.26	-133,126.27	276.99
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	-3,514,640.940	5 Apr 18				0.00	-174,117.11	-173,755.58	361.53
FX DEAL TRANSACTED ON 15 FEB 2018 ARS / USD EX.RATE 20.21 WITH BNP PARIBAS PARIS	3,514,640.940	15 Feb 18				0.00	173,906.03	173,755.58	-150.45
FX DEAL TRANSACTED ON 20 FEB 2018 ARS / USD EX.RATE 20.45667 WITH BNP PARIBAS	2,617,924.250	20 Feb 18				0.00	127,974.12	129,424.01	1,449.89
FX DEAL TRANSACTED ON 22 FEB 2018 ARS / USD EX.RATE 20.375 WITH BNP PARIBAS	2,692,811.560	22 Feb 18				0.00	132,162.53	133,126.27	963.74
FX DEAL TRANSACTED ON 31 MAY 2018 USD / ARS EX.RATE 0.0387515 WITH BNP PARIBAS	-24,354,388.280	31 May 18				0.00	-943,768.08	-871,355.57	72,412.51

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.24978 WITH BNP PARIBAS	1,800,000.000	12 Jan 18				0.00	1,440,253.48	1,450,676.98	10,423.50
FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.8003481 WITH BNP PARIBAS	-1,800,000.000	12 Jan 18				0.00	-1,440,626.61	-1,426,985.89	13,640.72
FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.26046 WITH BNP PARIBAS	5,800,000.000	13 Apr 18				0.00	4,601,494.69	4,600,983.66	-511.03
FX DEAL TRANSACTED ON 13 APR 2018 USD / CAD EX.RATE 0.7937452 WITH BNP PARIBAS	-5,800,000.000	13 Apr 18				0.00	-4,603,721.93	-4,526,829.27	76,892.66
Euro - EUR									
FX DEAL TRANSACTED ON 01 OCT 2018 EUR / USD EX.RATE 0.8620674 WITH BNP PARIBAS	1,190,000.000	1 Oct 18				0.00	1,380,402.50	1,378,555.52	-1,846.98
FX DEAL TRANSACTED ON 01 OCT 2018 USD / EUR EX.RATE 1.1627756 WITH BNP PARIBAS	-1,190,000.000	1 Oct 18				0.00	-1,383,702.96	-1,356,243.13	27,459.83
FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8761052 WITH BNP PARIBAS	91,000.000	14 Aug 18				0.00	103,868.80	105,801.16	1,932.36
FX DEAL TRANSACTED ON 14 AUG 2018 USD / EUR EX.RATE 1.1397908 WITH BNP PARIBAS	-91,000.000	14 Aug 18				0.00	-103,720.96	-103,489.75	231.21
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 MAR 2018 JPY / USD EX.RATE 106.93992 WITH BNP PARIBAS	16,900,000.000	13 Mar 18				0.00	158,032.66	159,336.26	1,303.60
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.009391 WITH BNP PARIBAS	-16,900,000.000	13 Mar 18				0.00	-158,707.62	-154,514.29	4,193.33
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.38085 WITH BNP PARIBAS	160,000,000.000	24 Aug 18				0.00	1,436,512.65	1,438,590.18	2,077.53

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.0090355 WITH BNP PARIBAS	-160,000,000.000	24 Aug 18				0.00	-1,445,676.23	-1,418,754.16	26,922.07
FX DEAL TRANSACTED ON 29 MAY 2018 JPY / USD EX.RATE 108.60975 WITH BNP PARIBAS	770,000,000.000	29 May 18				0.00	7,089,602.91	6,952,282.06	-137,320.85
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091869 WITH BNP PARIBAS	-770,000,000.000	29 May 18				0.00	-7,073,902.99	-7,027,471.02	46,431.97
Mexican peso - MXN									
FX DEAL TRANSACTED ON 12 JAN 2018 MXN / USD EX.RATE 19.167882 WITH BNP PARIBAS	20,130,034.810	12 Jan 18				0.00	1,050,196.09	1,080,009.92	29,813.83
FX DEAL TRANSACTED ON 12 JAN 2018 USD / MXN EX.RATE 0.0524976 WITH BNP PARIBAS	-20,130,034.810	12 Jan 18				0.00	-1,056,777.95	-1,068,629.17	-11,851.22
South African rand - ZAR									
FX DEAL TRANSACTED ON 18 DEC 2017 USD / ZAR EX.RATE 0.0777875 WITH BNP PARIBAS	-2,505,096.210	18 Dec 17				0.00	-194,865.24	-207,762.49	-12,897.25
Turkish lira - TRY									
FX DEAL TRANSACTED ON 05 DEC 2017 TRY / USD EX.RATE 3.854381 WITH BNP PARIBAS	407,560.240	5 Dec 17				0.00	105,739.48	106,476.54	737.06
FX DEAL TRANSACTED ON 28 MAR 2018 USD / TRY EX.RATE 0.2473602 WITH BNP PARIBAS	-1,367,025.890	28 Mar 18				0.00	-338,147.83	-333,441.28	4,706.55
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2018 EUR / USD EX.RATE 0.8620674 WITH BNP PARIBAS	-1,380,402.500	1 Oct 18				0.00	-1,380,402.50	-1,380,402.50	0.00
FX DEAL TRANSACTED ON 01 OCT 2018 USD / EUR EX.RATE 1.1627756 WITH BNP PARIBAS	1,383,702.960	1 Oct 18				0.00	1,383,702.96	1,383,702.96	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 JUL 2018 ARS / USD EX.RATE 28.7555 WITH BNP PARIBAS	-846,947.130	2 Jul 18				0.00	-846,947.13	-846,947.13	0.00
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	133,403.260	5 Apr 18				0.00	133,403.26	133,403.26	0.00
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	129,693.310	5 Apr 18				0.00	129,693.31	129,693.31	0.00
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH BNP PARIBAS	174,117.110	5 Apr 18				0.00	174,117.11	174,117.11	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 TRY / USD EX.RATE 3.854381 WITH BNP PARIBAS	-105,739.480	5 Dec 17				0.00	-105,739.48	-105,739.48	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 CAD / USD EX.RATE 1.24978 WITH BNP PARIBAS	-1,440,253.480	12 Jan 18				0.00	-1,440,253.48	-1,440,253.48	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 MXN / USD EX.RATE 19.167882 WITH BNP PARIBAS	-1,050,196.090	12 Jan 18				0.00	-1,050,196.09	-1,050,196.09	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 USD / CAD EX.RATE 0.8003481 WITH BNP PARIBAS	1,440,626.610	12 Jan 18				0.00	1,440,626.61	1,440,626.61	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 USD / MXN EX.RATE 0.0524976 WITH BNP PARIBAS	1,056,777.950	12 Jan 18				0.00	1,056,777.95	1,056,777.95	0.00
FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.26046 WITH BNP PARIBAS	-4,601,494.690	13 Apr 18				0.00	-4,601,494.69	-4,601,494.69	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / CAD EX.RATE 0.7937452 WITH BNP PARIBAS	4,603,721.930	13 Apr 18				0.00	4,603,721.93	4,603,721.93	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 JPY / USD EX.RATE 106.93992 WITH BNP PARIBAS	-158,032.660	13 Mar 18				0.00	-158,032.66	-158,032.66	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.009391 WITH BNP PARIBAS	158,707.620	13 Mar 18				0.00	158,707.62	158,707.62	0.00
FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8761052 WITH BNP PARIBAS	-103,868.800	14 Aug 18				0.00	-103,868.80	-103,868.80	0.00
FX DEAL TRANSACTED ON 14 AUG 2018 USD / EUR EX.RATE 1.1397908 WITH BNP PARIBAS	103,720.960	14 Aug 18				0.00	103,720.96	103,720.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 FEB 2018 ARS / USD EX.RATE 20.21 WITH BNP PARIBAS PARIS	-173,906.030	15 Feb 18				0.00	-173,906.03	-173,906.03	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / ZAR EX.RATE 0.0777875 WITH BNP PARIBAS	194,865.240	18 Dec 17				0.00	194,865.24	194,865.24	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 ARS / USD EX.RATE 20.45667 WITH BNP PARIBAS	-127,974.120	20 Feb 18				0.00	-127,974.12	-127,974.12	0.00
FX DEAL TRANSACTED ON 22 FEB 2018 ARS / USD EX.RATE 20.375 WITH BNP PARIBAS	-132,162.530	22 Feb 18				0.00	-132,162.53	-132,162.53	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.38085 WITH BNP PARIBAS	-1,436,512.650	24 Aug 18				0.00	-1,436,512.65	-1,436,512.65	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.0090355 WITH BNP PARIBAS	1,445,676.230	24 Aug 18				0.00	1,445,676.23	1,445,676.23	0.00
FX DEAL TRANSACTED ON 28 MAR 2018 USD / TRY EX.RATE 0.2473602 WITH BNP PARIBAS	338,147.830	28 Mar 18				0.00	338,147.83	338,147.83	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 JPY / USD EX.RATE 108.60975 WITH BNP PARIBAS	-7,089,602.910	29 May 18				0.00	-7,089,602.91	-7,089,602.91	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / JPY EX.RATE 0.0091869 WITH BNP PARIBAS	7,073,902.990	29 May 18				0.00	7,073,902.99	7,073,902.99	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 USD / ARS EX.RATE 0.0387515 WITH BNP PARIBAS	943,768.080	31 May 18				0.00	943,768.08	943,768.08	0.00
Total BNP PARIBAS PARIS							**.000.00**	**182,330.84**	**182,330.84**

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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 Value	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 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	-11,128,781.840	2 Jul 18				0.00	-387,014.03	-398,167.51	-11,153.48
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	-1,845,736.460	2 Jul 18				0.00	-64,187.25	-66,037.08	-1,849.83
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	-2,855,516.800	2 Jul 18				0.00	-99,303.33	-102,165.18	-2,861.85
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH CITIBANK N.A.	-1,650,886.980	5 Apr 18				0.00	-81,785.79	-81,615.97	169.82
FX DEAL TRANSACTED ON 14 FEB 2018 ARS / USD EX.RATE 20.52 WITH CITIBANK N.A.	1,650,886.980	14 Feb 18				0.00	80,452.58	81,615.97	1,163.39
FX DEAL TRANSACTED ON 19 JUN 2018 ARS / USD EX.RATE 28.085 WITH CITIBANK N.A.	2,855,516.800	19 Jun 18				0.00	101,674.09	102,165.18	491.09
FX DEAL TRANSACTED ON 19 JUN 2018 USD / ARS EX.RATE 0.0358423 WITH CITIBANK N.A.	-2,855,516.800	19 Jun 18				0.00	-102,348.27	-105,321.04	-2,972.77
FX DEAL TRANSACTED ON 21 DEC 2017 ARS / USD EX.RATE 19.8333 WITH CITIBANK N.A.	4,111,084.580	21 Dec 17				0.00	207,281.92	152,686.52	-54,595.40
FX DEAL TRANSACTED ON 21 JUN 2018 ARS / USD EX.RATE 27.795 WITH CITIBANK N.A.	1,845,736.460	21 Jun 18				0.00	66,405.34	66,037.08	-368.26
FX DEAL TRANSACTED ON 21 JUN 2018 USD / ARS EX.RATE 0.0361664 WITH CITIBANK N.A.	-1,845,736.460	21 Jun 18				0.00	-66,753.58	-66,717.39	36.19
FX DEAL TRANSACTED ON 22 DEC 2017 ARS / USD EX.RATE 19.975 WITH CITIBANK N.A.	2,855,516.800	22 Dec 17				0.00	142,954.53	105,321.04	-37,633.49
FX DEAL TRANSACTED ON 22 JUN 2018 ARS / USD EX.RATE 27.4571 WITH CITIBANK N.A.	11,128,781.840	22 Jun 18				0.00	405,315.27	398,167.51	-7,147.76
FX DEAL TRANSACTED ON 22 JUN 2018 USD / ARS EX.RATE 0.0367907 WITH CITIBANK N.A.	-4,111,084.580	22 Jun 18				0.00	-151,249.58	-152,686.52	-1,436.94

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 JUN 2018 ARS / USD EX.RATE 27.0079 WITH CITIBANK N.A.	2,855,516.800	25 Jun 18				0.00	105,728.95	105,321.04	-407.91
FX DEAL TRANSACTED ON 25 JUN 2018 USD / ARS EX.RATE 0.0370262 WITH CITIBANK N.A.	-2,855,516.800	25 Jun 18				0.00	-105,728.95	-105,321.04	407.91
FX DEAL TRANSACTED ON 27 DEC 2017 ARS / USD EX.RATE 20.15 WITH CITIBANK N.A.	1,845,736.460	27 Dec 17				0.00	91,599.82	66,717.39	-24,882.43
FX DEAL TRANSACTED ON 27 JUN 2018 ARS / USD EX.RATE 27.3396 WITH CITIBANK N.A.	1,845,736.460	27 Jun 18				0.00	67,511.47	66,717.39	-794.08
FX DEAL TRANSACTED ON 27 JUN 2018 USD / ARS EX.RATE 0.036577 WITH CITIBANK N.A.	-1,845,736.460	27 Jun 18				0.00	-67,511.47	-66,717.39	794.08
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 OCT 2018 AUD / USD EX.RATE 1.3855981 WITH CITIBANK N.A.	49,851.690	1 Oct 18				0.00	35,978.46	35,895.71	-82.75
FX DEAL TRANSACTED ON 04 OCT 2018 AUD / USD EX.RATE 1.4109805 WITH CITIBANK N.A.	84,931.630	4 Oct 18				0.00	60,193.34	60,212.28	18.94
FX DEAL TRANSACTED ON 05 OCT 2018 AUD / USD EX.RATE 1.4138672 WITH CITIBANK N.A.	124,520.390	5 Oct 18				0.00	88,070.78	88,017.24	-53.54
FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.711379 WITH CITIBANK N.A.	-10,321.190	11 Oct 18				0.00	-7,342.28	-7,336.82	5.46
FX DEAL TRANSACTED ON 12 OCT 2018 AUD / USD EX.RATE 1.402741 WITH CITIBANK N.A.	74,401.450	12 Oct 18				0.00	53,040.05	53,148.68	108.63
FX DEAL TRANSACTED ON 13 APR 2018 AUD / USD EX.RATE 1.284604 WITH CITIBANK N.A.	161,460.530	13 Apr 18				0.00	125,688.95	125,527.49	-161.46
FX DEAL TRANSACTED ON 20 APR 2018 AUD / USD EX.RATE 1.3042231 WITH CITIBANK N.A.	21,687.380	20 Apr 18				0.00	16,628.58	16,520.36	-108.22
FX DEAL TRANSACTED ON 21 DEC 2017 AUD / USD EX.RATE 1.2998154 WITH CITIBANK N.A.	11,454.060	21 Dec 17				0.00	8,812.07	8,841.39	29.32
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2967814 WITH CITIBANK N.A.	16,976.350	22 Dec 17				0.00	13,091.14	13,182.14	91.00

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◆ 5% Report - Part B

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 APR 2018 AUD / USD EX.RATE 1.3116474 WITH CITIBANK N.A.	21,865.770	23 Apr 18				0.00	16,670.46	16,533.80	-136.66
FX DEAL TRANSACTED ON 24 APR 2018 AUD / USD EX.RATE 1.314095 WITH CITIBANK N.A.	9,766.240	24 Apr 18				0.00	7,431.91	7,378.88	-53.03
FX DEAL TRANSACTED ON 25 MAY 2018 AUD / USD EX.RATE 1.3231539 WITH CITIBANK N.A.	14,499.960	25 May 18				0.00	10,958.63	10,942.40	-16.23
FX DEAL TRANSACTED ON 26 APR 2018 AUD / USD EX.RATE 1.3192264 WITH CITIBANK N.A.	20,336.860	26 Apr 18				0.00	15,415.75	15,391.95	-23.80
FX DEAL TRANSACTED ON 26 FEB 2018 USD / AUD EX.RATE 0.784895 WITH CITIBANK N.A.	-12,336.960	26 Feb 18				0.00	-9,683.22	-9,613.58	69.64
FX DEAL TRANSACTED ON 27 APR 2018 AUD / USD EX.RATE 1.3212483 WITH CITIBANK N.A.	22,695.460	27 Apr 18				0.00	17,177.29	17,131.67	-45.62
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2545825 WITH CITIBANK N.A.	-2,856,667.110	2 Oct 18				0.00	-727,257.41	-772,427.09	-45,169.68
FX DEAL TRANSACTED ON 08 DEC 2017 USD / BRL EX.RATE 0.3016455 WITH CITIBANK N.A.	-1,181,319.980	8 Dec 17				0.00	-356,339.83	-361,996.10	-5,656.27
FX DEAL TRANSACTED ON 08 OCT 2018 BRL / USD EX.RATE 3.7474 WITH CITIBANK N.A.	2,619,376.510	8 Oct 18				0.00	698,985.03	708,265.02	9,279.99
FX DEAL TRANSACTED ON 09 MAR 2018 BRL / USD EX.RATE 3.25 WITH CITIBANK N.A.	2,155,719.280	9 Mar 18				0.00	663,298.24	650,950.22	-12,348.02
FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.3905 WITH CITIBANK N.A.	278,292.340	12 Apr 18				0.00	82,080.03	78,355.79	-3,724.24
FX DEAL TRANSACTED ON 15 MAR 2018 BRL / USD EX.RATE 3.286 WITH CITIBANK N.A.	1,275,689.860	15 Mar 18				0.00	388,219.68	385,212.77	-3,006.91
FX DEAL TRANSACTED ON 20 SEP 2018 BRL / USD EX.RATE 4.09911 WITH CITIBANK N.A.	2,775,643.470	20 Sep 18				0.00	677,133.20	689,035.94	11,902.74
FX DEAL TRANSACTED ON 21 SEP 2018 BRL / USD EX.RATE 4.04345 WITH CITIBANK N.A.	1,428,673.280	21 Sep 18				0.00	353,330.27	354,659.11	1,328.84

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 MAY 2018 BRL / USD EX.RATE 3.646 WITH CITIBANK N.A.	1,984,042.140	24 May 18				0.00	544,169.54	528,556.40	-15,613.14
FX DEAL TRANSACTED ON 24 MAY 2018 USD / BRL EX.RATE 0.2734968 WITH CITIBANK N.A.	-1,984,042.140	24 May 18				0.00	-542,629.16	-507,265.49	35,363.67
FX DEAL TRANSACTED ON 25 SEP 2018 BRL / USD EX.RATE 4.1414 WITH CITIBANK N.A.	2,209,679.160	25 Sep 18				0.00	533,558.50	597,485.10	63,926.60
FX DEAL TRANSACTED ON 25 SEP 2018 USD / BRL EX.RATE 0.2421308 WITH CITIBANK N.A.	-2,209,679.160	25 Sep 18				0.00	-535,031.27	-548,538.88	-13,507.61
FX DEAL TRANSACTED ON 28 AUG 2018 BRL / USD EX.RATE 4.134 WITH CITIBANK N.A.	1,994,637.590	28 Aug 18				0.00	482,495.79	481,012.26	-1,483.53
FX DEAL TRANSACTED ON 28 AUG 2018 USD / BRL EX.RATE 0.2412807 WITH CITIBANK N.A.	-1,994,637.590	28 Aug 18				0.00	-481,267.59	-495,156.17	-13,888.58
FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2449 WITH CITIBANK N.A.	4,766,843.110	28 Feb 18				0.00	1,469,026.20	1,463,995.67	-5,030.53
FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 4.0039 WITH CITIBANK N.A.	2,209,679.160	28 Sep 18				0.00	551,881.71	548,538.88	-3,342.83
FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 4.0039 WITH CITIBANK N.A.	1,994,637.590	28 Sep 18				0.00	498,173.68	495,156.17	-3,017.51
FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A.	-1,428,673.280	28 Sep 18				0.00	-356,820.42	-354,659.11	2,161.31
FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A.	-2,775,643.470	28 Sep 18				0.00	-693,234.96	-689,035.94	4,199.02
FX DEAL TRANSACTED ON 29 DEC 2017 BRL / USD EX.RATE 3.308 WITH CITIBANK N.A.	1,181,319.980	29 Dec 17				0.00	357,110.03	361,996.10	4,886.07
FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.169 WITH CITIBANK N.A.	4,766,843.110	29 Jan 18				0.00	1,504,210.51	1,506,040.19	1,829.68
FX DEAL TRANSACTED ON 29 JAN 2018 USD / BRL EX.RATE 0.3146584 WITH CITIBANK N.A.	-4,766,843.110	29 Jan 18				0.00	-1,499,927.03	-1,463,995.67	35,931.36
FX DEAL TRANSACTED ON 29 JUN 2018 BRL / USD EX.RATE 3.8558 WITH CITIBANK N.A.	1,984,042.140	29 Jun 18				0.00	514,560.44	507,265.49	-7,294.95

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3008605 WITH CITIBANK N.A.	-1,275,689.860	29 Mar 18				0.00	-383,804.64	-385,212.77	-1,408.13
FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3008605 WITH CITIBANK N.A.	-2,155,719.280	29 Mar 18				0.00	-648,570.70	-650,950.22	-2,379.52
FX DEAL TRANSACTED ON 29 OCT 2018 BRL / USD EX.RATE 3.6435 WITH CITIBANK N.A.	2,536,949.550	29 Oct 18				0.00	696,294.65	654,730.45	-41,564.20
FX DEAL TRANSACTED ON 30 APR 2018 USD / BRL EX.RATE 0.2872655 WITH CITIBANK N.A.	-278,292.340	30 Apr 18				0.00	-79,943.79	-78,355.79	1,588.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH CITIBANK N.A.	-1,984,042.140	30 May 18				0.00	-530,918.42	-528,556.40	2,362.02
FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588461 WITH CITIBANK N.A.	-2,536,949.550	30 Nov 18				0.00	-656,679.41	-654,730.45	1,948.96
FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2418204 WITH CITIBANK N.A.	-1,994,637.590	31 Aug 18				0.00	-482,344.11	-481,012.26	1,331.85
FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3162155 WITH CITIBANK N.A.	-4,766,843.110	31 Jan 18				0.00	-1,507,349.83	-1,506,040.19	1,309.64
FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.7177 WITH CITIBANK N.A.	2,856,667.110	31 Oct 18				0.00	768,396.35	772,427.09	4,030.74
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH CITIBANK N.A.	-2,619,376.510	31 Oct 18				0.00	-704,569.09	-708,265.02	-3,695.93
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH CITIBANK N.A.	-2,209,679.160	31 Oct 18				0.00	-594,367.26	-597,485.10	-3,117.84
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A.	270,000.000	1 Aug 18				0.00	354,512.11	354,307.51	-204.60
FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A.	-270,000.000	1 Aug 18				0.00	-354,977.34	-347,868.03	7,109.31
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7406859 WITH CITIBANK N.A.	329,000.000	1 Dec 17				0.00	444,182.90	443,837.49	-345.41

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35219 WITH CITIBANK N.A.	-329,000.000	1 Dec 17				0.00	-444,870.51	-444,906.75	-36.24
FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.7017544 WITH CITIBANK N.A.	1,843.150	1 Feb 18				0.00	2,626.49	2,603.27	-23.22
FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7343708 WITH CITIBANK N.A.	24,369.870	1 May 18				0.00	33,184.70	33,140.59	-44.11
FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7736153 WITH CITIBANK N.A.	281,000.000	1 Nov 18				0.00	363,229.62	364,555.36	1,325.74
FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.2943592 WITH CITIBANK N.A.	-281,000.000	1 Nov 18				0.00	-363,714.94	-358,527.94	5,187.00
FX DEAL TRANSACTED ON 02 APR 2018 SGD / GBP EX.RATE 1.843077 WITH CITIBANK N.A.	-21,971.430	2 Apr 18				0.00	-30,884.68	-30,945.66	-60.98
FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130378 WITH CITIBANK N.A.	272,000.000	3 Apr 18				0.00	381,466.45	382,024.03	557.58
FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041834 WITH CITIBANK N.A.	-272,000.000	3 Apr 18				0.00	-381,937.88	-369,892.84	12,045.04
FX DEAL TRANSACTED ON 06 AUG 2018 GBP / USD EX.RATE 0.7729767 WITH CITIBANK N.A.	9,832.230	6 Aug 18				0.00	12,719.96	12,736.18	16.22
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7477866 WITH CITIBANK N.A.	147,880.670	6 Dec 17				0.00	197,757.86	198,418.90	661.04
FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7721531 WITH CITIBANK N.A.	4,685.010	7 Aug 18				0.00	6,067.46	6,035.46	-32.00
FX DEAL TRANSACTED ON 07 DEC 2017 GBP / USD EX.RATE 0.7447125 WITH CITIBANK N.A.	128,359.550	7 Dec 17				0.00	172,361.20	171,693.75	-667.45
FX DEAL TRANSACTED ON 07 SEP 2018 CHF / GBP EX.RATE 1.252239 WITH CITIBANK N.A.	-7,589.170	7 Sep 18				0.00	-9,818.13	-9,881.48	-63.35
FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.309341 WITH CITIBANK N.A.	-3,592.070	8 Oct 18				0.00	-4,703.24	-4,694.30	8.94
FX DEAL TRANSACTED ON 09 JAN 2018 GBP / USD EX.RATE 0.739732 WITH CITIBANK N.A.	336,000.000	9 Jan 18				0.00	454,218.58	454,372.85	154.27

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3528088 WITH CITIBANK N.A.	-336,000.000	9 Jan 18				0.00	-454,543.76	-478,346.43	-23,802.67
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.4161 WITH CITIBANK N.A.	-31,050.830	10 Apr 18				0.00	-43,971.08	-44,110.81	-139.73
FX DEAL TRANSACTED ON 10 AUG 2018 SGD / GBP EX.RATE 1.752236 WITH CITIBANK N.A.	-8,527.060	10 Aug 18				0.00	-10,899.96	-10,873.71	26.25
FX DEAL TRANSACTED ON 11 DEC 2017 GBP / USD EX.RATE 0.7494005 WITH CITIBANK N.A.	80,544.870	11 Dec 17				0.00	107,479.07	107,297.85	-181.22
FX DEAL TRANSACTED ON 11 JUN 2018 GBP / USD EX.RATE 0.7476244 WITH CITIBANK N.A.	2,031.920	11 Jun 18				0.00	2,717.84	2,713.22	-4.62
FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7382853 WITH CITIBANK N.A.	918.890	11 May 18				0.00	1,244.63	1,249.23	4.60
FX DEAL TRANSACTED ON 11 SEP 2018 GBP / USD EX.RATE 0.7683619 WITH CITIBANK N.A.	32,871.060	11 Sep 18				0.00	42,780.70	42,807.98	27.28
FX DEAL TRANSACTED ON 12 APR 2018 USD / GBP EX.RATE 1.4224 WITH CITIBANK N.A.	-4,341.810	12 Apr 18				0.00	-6,175.79	-6,185.99	-10.20
FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.314941 WITH CITIBANK N.A.	-5,665.230	12 Oct 18				0.00	-7,449.44	-7,453.74	-4.30
FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7018529 WITH CITIBANK N.A.	4,035.370	13 Apr 18				0.00	5,749.60	5,782.69	33.09
FX DEAL TRANSACTED ON 13 JUN 2018 GBP / USD EX.RATE 0.7506944 WITH CITIBANK N.A.	12,553.380	13 Jun 18				0.00	16,722.36	16,736.80	14.44
FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.7672536 WITH CITIBANK N.A.	108,866.610	13 Nov 18				0.00	141,891.30	141,564.70	-326.60
FX DEAL TRANSACTED ON 14 DEC 2017 GBP / USD EX.RATE 0.7441916 WITH CITIBANK N.A.	22,938.060	14 Dec 17				0.00	30,822.79	30,546.62	-276.17
FX DEAL TRANSACTED ON 14 FEB 2018 USD / GBP EX.RATE 1.3985 WITH CITIBANK N.A.	-111,438.150	14 Feb 18				0.00	-155,846.25	-156,659.76	-813.51
FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2976 WITH CITIBANK N.A.	-413.710	14 Nov 18				0.00	-536.83	-528.97	7.86

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.7510609 WITH CITIBANK N.A.	5,100,000.000	15 Dec 17				0.00	6,790,395.00	6,833,235.03	42,840.03
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3356151 WITH CITIBANK N.A.	-5,100,000.000	15 Dec 17				0.00	-6,811,637.01	-7,233,330.51	-421,693.50
FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7099625 WITH CITIBANK N.A.	12,091.370	15 Feb 18				0.00	17,031.00	16,998.05	-32.95
FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.37804 WITH CITIBANK N.A.	-138,040.870	16 Jan 18				0.00	-190,225.84	-190,965.75	-739.91
FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.3855 WITH CITIBANK N.A.	-32,993.990	17 Jan 18				0.00	-45,713.17	-45,812.16	-98.99
FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.7416527 WITH CITIBANK N.A.	6,418.030	18 May 18				0.00	8,653.69	8,604.33	-49.36
FX DEAL TRANSACTED ON 18 OCT 2018 GBP / USD EX.RATE 0.767736 WITH CITIBANK N.A.	1,716.980	18 Oct 18				0.00	2,236.42	2,244.78	8.36
FX DEAL TRANSACTED ON 18 OCT 2018 USD / GBP EX.RATE 1.30563 WITH CITIBANK N.A.	-10,712.340	18 Oct 18				0.00	-13,986.35	-13,973.18	13.17
FX DEAL TRANSACTED ON 19 DEC 2017 GBP / USD EX.RATE 0.7474121 WITH CITIBANK N.A.	14,056.220	19 Dec 17				0.00	18,806.52	18,843.77	37.25
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.30744 WITH CITIBANK N.A.	-26,432.600	19 Oct 18				0.00	-34,559.04	-34,289.69	269.35
FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.714592 WITH CITIBANK N.A.	4,745.140	20 Feb 18				0.00	6,640.35	6,632.99	-7.36
FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27978 WITH CITIBANK N.A.	-992.400	20 Nov 18				0.00	-1,270.05	-1,277.81	-7.76
FX DEAL TRANSACTED ON 21 NOV 2018 GBP / USD EX.RATE 0.7824114 WITH CITIBANK N.A.	178,568.580	21 Nov 18				0.00	228,228.50	229,924.91	1,696.41
FX DEAL TRANSACTED ON 22 MAY 2018 USD / GBP EX.RATE 1.343639 WITH CITIBANK N.A.	-1,476.640	22 May 18				0.00	-1,984.07	-1,981.65	2.42
FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7800129 WITH CITIBANK N.A.	23,055.110	23 Aug 18				0.00	29,557.34	29,718.04	160.70

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 JAN 2018 USD / GBP EX.RATE 1.41941 WITH CITIBANK N.A.	-25,169.530	24 Jan 18				0.00	-35,725.88	-35,998.72	-272.84
FX DEAL TRANSACTED ON 25 JAN 2018 GBP / USD EX.RATE 0.701336 WITH CITIBANK N.A.	2,430.440	25 Jan 18				0.00	3,465.44	3,447.09	-18.35
FX DEAL TRANSACTED ON 26 FEB 2018 GBP / EUR EX.RATE 0.88128 WITH CITIBANK N.A.	11,894.440	26 Feb 18				0.00	16,618.91	16,510.67	-108.24
FX DEAL TRANSACTED ON 26 OCT 2018 USD / GBP EX.RATE 1.2834 WITH CITIBANK N.A.	-32,903.430	26 Oct 18				0.00	-42,228.26	-42,136.14	92.12
FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7261109 WITH CITIBANK N.A.	170,370.430	27 Apr 18				0.00	234,634.16	234,659.74	25.58
FX DEAL TRANSACTED ON 28 FEB 2018 GBP / USD EX.RATE 0.72659 WITH CITIBANK N.A.	11,629.000	28 Feb 18				0.00	16,004.90	15,957.32	-47.58
FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.28033 WITH CITIBANK N.A.	-11,856.850	29 Oct 18				0.00	-15,180.68	-15,094.96	85.72
FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7074137 WITH CITIBANK N.A.	2,497.030	30 Jan 18				0.00	3,529.80	3,550.90	21.10
FX DEAL TRANSACTED ON 31 JAN 2018 GBP / SGD EX.RATE 0.5369992 WITH CITIBANK N.A.	11,995.740	31 Jan 18				0.00	16,934.39	17,077.74	143.35
FX DEAL TRANSACTED ON 31 JAN 2018 USD / GBP EX.RATE 1.42004 WITH CITIBANK N.A.	-11,887.090	31 Jan 18				0.00	-16,880.14	-16,923.06	-42.92
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.813716 WITH CITIBANK N.A.	-47,986.560	1 Feb 18				0.00	-39,047.43	-39,070.64	-23.21
FX DEAL TRANSACTED ON 04 DEC 2017 CAD / USD EX.RATE 1.2681 WITH CITIBANK N.A.	72,043.780	4 Dec 17				0.00	56,812.38	56,682.75	-129.63
FX DEAL TRANSACTED ON 04 SEP 2018 CAD / USD EX.RATE 1.31972 WITH CITIBANK N.A.	26,364.940	4 Sep 18				0.00	19,977.68	20,002.23	24.55
FX DEAL TRANSACTED ON 05 DEC 2017 CAD / USD EX.RATE 1.2649 WITH CITIBANK N.A.	81,310.150	5 Dec 17				0.00	64,281.88	64,107.03	-174.85

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 AUG 2018 CAD / USD EX.RATE 1.2996826 WITH CITIBANK N.A.	6,636.600	6 Aug 18				0.00	5,106.32	5,096.65	-9.67
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.2792 WITH CITIBANK N.A.	112,570.320	6 Dec 17				0.00	88,000.56	88,179.79	179.23
FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.762602 WITH CITIBANK N.A.	-9,896.390	7 Nov 18				0.00	-7,547.01	-7,548.73	-1.72
FX DEAL TRANSACTED ON 08 AUG 2018 USD / CAD EX.RATE 0.7657144 WITH CITIBANK N.A.	-11,924.780	8 Aug 18				0.00	-9,130.98	-9,130.77	0.21
FX DEAL TRANSACTED ON 08 FEB 2018 USD / CAD EX.RATE 0.7961847 WITH CITIBANK N.A.	-23,184.360	8 Feb 18				0.00	-18,459.03	-18,402.48	56.55
FX DEAL TRANSACTED ON 09 AUG 2018 USD / CAD EX.RATE 0.7674715 WITH CITIBANK N.A.	-13,207.850	9 Aug 18				0.00	-10,136.65	-10,130.66	5.99
FX DEAL TRANSACTED ON 09 OCT 2018 CAD / USD EX.RATE 1.2951 WITH CITIBANK N.A.	1,544.290	9 Oct 18				0.00	1,192.41	1,190.85	-1.56
FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.31196 WITH CITIBANK N.A.	27,446.130	10 Aug 18				0.00	20,919.94	20,975.26	55.32
FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29641 WITH CITIBANK N.A.	222,742.220	10 Oct 18				0.00	171,814.64	171,604.18	-210.46
FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.3042 WITH CITIBANK N.A.	2,586.890	10 Oct 18				0.00	1,983.51	1,992.98	9.47
FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.30425 WITH CITIBANK N.A.	239,798.210	11 Oct 18				0.00	183,859.08	183,711.19	-147.89
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.7762227 WITH CITIBANK N.A.	-4,967.080	12 Dec 17				0.00	-3,855.56	-3,857.33	-1.77
FX DEAL TRANSACTED ON 13 DEC 2017 USD / CAD EX.RATE 0.7786767 WITH CITIBANK N.A.	-24,893.550	13 Dec 17				0.00	-19,384.03	-19,366.38	17.65
FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.32134 WITH CITIBANK N.A.	14,901,000.000	13 Nov 18				0.00	11,277,188.31	11,231,044.08	-46,144.23
FX DEAL TRANSACTED ON 13 NOV 2018 USD / CAD EX.RATE 0.7554011 WITH CITIBANK N.A.	-14,901,000.000	13 Nov 18				0.00	-11,256,232.06	-11,262,612.90	-6,380.84

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 SEP 2018 CAD / USD EX.RATE 1.29882 WITH CITIBANK N.A.	49,546.590	13 Sep 18				0.00	38,147.39	38,077.61	-69.78
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CAD EX.RATE 0.7781617 WITH CITIBANK N.A.	-21,198.230	14 Dec 17				0.00	-16,495.65	-16,506.95	-11.30
FX DEAL TRANSACTED ON 14 FEB 2018 USD / CAD EX.RATE 0.7968572 WITH CITIBANK N.A.	-10,424.590	14 Feb 18				0.00	-8,306.91	-8,303.47	3.44
FX DEAL TRANSACTED ON 14 SEP 2018 CAD / USD EX.RATE 1.303 WITH CITIBANK N.A.	66,267.730	14 Sep 18				0.00	50,857.81	50,834.41	-23.40
FX DEAL TRANSACTED ON 15 AUG 2018 CAD / USD EX.RATE 1.31173 WITH CITIBANK N.A.	29,772.200	15 Aug 18				0.00	22,696.90	22,608.65	-88.25
FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7977472 WITH CITIBANK N.A.	-9,935.660	16 Feb 18				0.00	-7,926.14	-7,900.49	25.65
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.29847 WITH CITIBANK N.A.	300,000.000	18 Sep 18				0.00	231,041.15	230,920.22	-120.93
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.30024 WITH CITIBANK N.A.	14,665.180	18 Sep 18				0.00	11,278.83	11,288.29	9.46
FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7706446 WITH CITIBANK N.A.	-300,000.000	18 Sep 18				0.00	-231,193.38	-230,707.12	486.26
FX DEAL TRANSACTED ON 19 SEP 2018 CAD / USD EX.RATE 1.29658 WITH CITIBANK N.A.	43,127.020	19 Sep 18				0.00	33,262.14	33,275.74	13.60
FX DEAL TRANSACTED ON 20 AUG 2018 CAD / USD EX.RATE 1.30757 WITH CITIBANK N.A.	22,504.910	20 Aug 18				0.00	17,211.25	17,213.49	2.24
FX DEAL TRANSACTED ON 20 SEP 2018 CAD / USD EX.RATE 1.29184 WITH CITIBANK N.A.	75,033.810	20 Sep 18				0.00	58,082.90	58,131.95	49.05
FX DEAL TRANSACTED ON 21 FEB 2018 USD / CAD EX.RATE 0.7892784 WITH CITIBANK N.A.	-6,387.030	21 Feb 18				0.00	-5,041.15	-5,043.45	-2.30
FX DEAL TRANSACTED ON 22 AUG 2018 CAD / USD EX.RATE 1.30327 WITH CITIBANK N.A.	18,420.420	22 Aug 18				0.00	14,134.00	14,138.02	4.02
FX DEAL TRANSACTED ON 22 FEB 2018 USD / CAD EX.RATE 0.7874636 WITH CITIBANK N.A.	-2,734.960	22 Feb 18				0.00	-2,153.68	-2,153.00	0.68

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 AUG 2018 CAD / USD EX.RATE 1.30494 WITH CITIBANK N.A.	20,634.390	23 Aug 18				0.00	15,812.52	15,823.92	11.40
FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.30883 WITH CITIBANK N.A.	2,500,000.000	23 Oct 18				0.00	1,910,102.92	1,907,232.23	-2,870.69
FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7644501 WITH CITIBANK N.A.	-2,500,000.000	23 Oct 18				0.00	-1,911,125.33	-1,891,932.80	19,192.53
FX DEAL TRANSACTED ON 24 AUG 2018 CAD / USD EX.RATE 1.3051 WITH CITIBANK N.A.	27,231.040	24 Aug 18				0.00	20,865.10	20,885.90	20.80
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.7885956 WITH CITIBANK N.A.	-80,876.480	26 Feb 18				0.00	-63,778.84	-63,118.18	660.66
FX DEAL TRANSACTED ON 26 OCT 2018 CAD / USD EX.RATE 1.31472 WITH CITIBANK N.A.	56,799.240	26 Oct 18				0.00	43,202.54	43,306.96	104.42
FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7644675 WITH CITIBANK N.A.	-5,319.550	26 Oct 18				0.00	-4,066.62	-4,055.93	10.69
FX DEAL TRANSACTED ON 27 AUG 2018 CAD / USD EX.RATE 1.3034 WITH CITIBANK N.A.	27,211.920	27 Aug 18				0.00	20,877.64	20,977.43	99.79
FX DEAL TRANSACTED ON 28 AUG 2018 CAD / USD EX.RATE 1.29024 WITH CITIBANK N.A.	10,335.030	28 Aug 18				0.00	8,010.16	8,004.83	-5.33
FX DEAL TRANSACTED ON 28 FEB 2018 CAD / USD EX.RATE 1.27946 WITH CITIBANK N.A.	41,922.320	28 Feb 18				0.00	32,765.64	32,717.31	-48.33
FX DEAL TRANSACTED ON 28 FEB 2018 USD / CAD EX.RATE 0.7791803 WITH CITIBANK N.A.	-4,180.740	28 Feb 18				0.00	-3,257.55	-3,254.51	3.04
FX DEAL TRANSACTED ON 28 NOV 2018 CAD / USD EX.RATE 1.32696 WITH CITIBANK N.A.	1,500,000.000	28 Nov 18				0.00	1,130,403.33	1,122,964.63	-7,438.70
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7543631 WITH CITIBANK N.A.	-1,500,000.000	28 Nov 18				0.00	-1,131,544.63	-1,129,611.38	1,933.25
FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.29272 WITH CITIBANK N.A.	14,800,000.000	29 Aug 18				0.00	11,448,728.26	11,320,177.45	-128,550.81
FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.774001 WITH CITIBANK N.A.	-14,800,000.000	29 Aug 18				0.00	-11,455,214.75	-11,539,961.01	-84,746.26

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAR 2018 USD / CAD EX.RATE 0.7762167 WITH CITIBANK N.A.	-100,922.320	29 Mar 18				0.00	-78,337.59	-78,279.87	57.72
FX DEAL TRANSACTED ON 29 MAY 2018 CAD / USD EX.RATE 1.303 WITH CITIBANK N.A.	14,800,000.000	29 May 18				0.00	11,358,403.68	11,424,601.49	66,197.81
FX DEAL TRANSACTED ON 29 MAY 2018 USD / CAD EX.RATE 0.7681317 WITH CITIBANK N.A.	-14,800,000.000	29 May 18				0.00	-11,368,349.90	-11,215,519.86	152,830.04
FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.31049 WITH CITIBANK N.A.	28,386.540	29 Oct 18				0.00	21,661.01	21,617.96	-43.05
FX DEAL TRANSACTED ON 29 OCT 2018 USD / CAD EX.RATE 0.7615003 WITH CITIBANK N.A.	-7,867.210	29 Oct 18				0.00	-5,990.88	-5,990.19	0.69
FX DEAL TRANSACTED ON 30 JAN 2018 USD / CAD EX.RATE 0.810143 WITH CITIBANK N.A.	-71,482.180	30 Jan 18				0.00	-57,910.79	-57,990.65	-79.86
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 OCT 2018 USD / DKK EX.RATE 0.1551499 WITH CITIBANK N.A.	-97,431.700	1 Oct 18				0.00	-15,116.52	-15,100.42	16.10
FX DEAL TRANSACTED ON 03 OCT 2018 USD / DKK EX.RATE 0.1543948 WITH CITIBANK N.A.	-289,371.870	3 Oct 18				0.00	-44,677.53	-44,708.24	-30.71
FX DEAL TRANSACTED ON 03 SEP 2018 DKK / USD EX.RATE 6.4182472 WITH CITIBANK N.A.	7,790,000.000	3 Sep 18				0.00	1,213,727.01	1,215,089.57	1,362.56
FX DEAL TRANSACTED ON 03 SEP 2018 USD / DKK EX.RATE 0.1561347 WITH CITIBANK N.A.	-7,790,000.000	3 Sep 18				0.00	-1,216,288.97	-1,213,329.49	2,959.48
FX DEAL TRANSACTED ON 04 OCT 2018 USD / DKK EX.RATE 0.1541896 WITH CITIBANK N.A.	-637,222.470	4 Oct 18				0.00	-98,253.10	-97,993.52	259.58
FX DEAL TRANSACTED ON 07 DEC 2017 DKK / USD EX.RATE 6.3065 WITH CITIBANK N.A.	316,398.360	7 Dec 17				0.00	50,170.20	49,963.03	-207.17
FX DEAL TRANSACTED ON 07 JUN 2018 USD / DKK EX.RATE 0.15855 WITH CITIBANK N.A.	-77,499.370	7 Jun 18				0.00	-12,287.52	-12,241.83	45.69
FX DEAL TRANSACTED ON 08 JUN 2018 USD / DKK EX.RATE 0.1579911 WITH CITIBANK N.A.	-50,671.450	8 Jun 18				0.00	-8,005.64	-8,031.10	-25.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 OCT 2018 USD / DKK EX.RATE 0.1540039 WITH CITIBANK N.A.	-112,020.950	8 Oct 18				0.00	-17,251.67	-17,223.26	28.41
FX DEAL TRANSACTED ON 10 OCT 2018 USD / DKK EX.RATE 0.1546231 WITH CITIBANK N.A.	-238,108.120	10 Oct 18				0.00	-36,817.01	-36,895.68	-78.67
FX DEAL TRANSACTED ON 11 JUL 2018 DKK / USD EX.RATE 6.38379 WITH CITIBANK N.A.	72,462.000	11 Jul 18				0.00	11,350.94	11,356.35	5.41
FX DEAL TRANSACTED ON 11 JUN 2018 USD / DKK EX.RATE 0.158303 WITH CITIBANK N.A.	-97,618.490	11 Jun 18				0.00	-15,453.30	-15,442.30	11.00
FX DEAL TRANSACTED ON 13 JUL 2018 DKK / USD EX.RATE 6.38831 WITH CITIBANK N.A.	20,724.560	13 Jul 18				0.00	3,244.14	3,254.89	10.75
FX DEAL TRANSACTED ON 16 NOV 2018 USD / DKK EX.RATE 0.1529169 WITH CITIBANK N.A.	-232,412.640	16 Nov 18				0.00	-35,539.82	-35,671.55	-131.73
FX DEAL TRANSACTED ON 16 OCT 2018 USD / DKK EX.RATE 0.1551359 WITH CITIBANK N.A.	-201,564.770	16 Oct 18				0.00	-31,269.94	-31,149.18	120.76
FX DEAL TRANSACTED ON 18 APR 2018 USD / DKK EX.RATE 0.166313 WITH CITIBANK N.A.	-229,208.700	18 Apr 18				0.00	-38,120.38	-38,054.94	65.44
FX DEAL TRANSACTED ON 19 APR 2018 USD / DKK EX.RATE 0.1657155 WITH CITIBANK N.A.	-183,017.450	19 Apr 18				0.00	-30,328.82	-30,173.02	155.80
FX DEAL TRANSACTED ON 19 JUL 2018 DKK / USD EX.RATE 6.42084 WITH CITIBANK N.A.	189,016.160	19 Jul 18				0.00	29,437.92	29,698.51	260.59
FX DEAL TRANSACTED ON 20 APR 2018 USD / DKK EX.RATE 0.1649003 WITH CITIBANK N.A.	-262,789.920	20 Apr 18				0.00	-43,334.14	-43,118.84	215.30
FX DEAL TRANSACTED ON 20 JUL 2018 DKK / USD EX.RATE 6.3665 WITH CITIBANK N.A.	215,073.050	20 Jul 18				0.00	33,781.99	33,786.77	4.78
FX DEAL TRANSACTED ON 20 JUN 2018 DKK / USD EX.RATE 6.43144 WITH CITIBANK N.A.	75,798.310	20 Jun 18				0.00	11,785.59	11,806.31	20.72
FX DEAL TRANSACTED ON 23 JUL 2018 DKK / USD EX.RATE 6.36881 WITH CITIBANK N.A.	77,271.660	23 Jul 18				0.00	12,132.83	12,139.90	7.07
FX DEAL TRANSACTED ON 25 JUL 2018 DKK / USD EX.RATE 6.37993 WITH CITIBANK N.A.	16,690.540	25 Jul 18				0.00	2,616.10	2,611.82	-4.28

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 OCT 2018 USD / DKK EX.RATE 0.1522418 WITH CITIBANK N.A.	-74,991.410	25 Oct 18				0.00	-11,416.82	-11,429.00	-12.18
FX DEAL TRANSACTED ON 26 FEB 2018 USD / DKK EX.RATE 0.1653779 WITH CITIBANK N.A.	-499,855.490	26 Feb 18				0.00	-82,665.04	-81,879.09	785.95
FX DEAL TRANSACTED ON 30 AUG 2018 DKK / USD EX.RATE 6.396138 WITH CITIBANK N.A.	47,366.600	30 Aug 18				0.00	7,405.50	7,405.66	0.16
FX DEAL TRANSACTED ON 31 JUL 2018 DKK / USD EX.RATE 6.3715 WITH CITIBANK N.A.	235,742.710	31 Jul 18				0.00	36,999.56	36,933.19	-66.37
Euro - EUR									
FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8557036 WITH CITIBANK N.A.	1,041,000.000	1 Aug 18				0.00	1,216,542.79	1,215,107.39	-1,435.40
FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.1713881 WITH CITIBANK N.A.	-1,041,000.000	1 Aug 18				0.00	-1,219,415.01	-1,210,318.75	9,096.26
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8403926 WITH CITIBANK N.A.	7,116.140	1 Dec 17				0.00	8,467.64	8,432.63	-35.01
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8406664 WITH CITIBANK N.A.	1,263,000.000	1 Dec 17				0.00	1,502,379.55	1,498,739.07	-3,640.48
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1926244 WITH CITIBANK N.A.	-1,263,000.000	1 Dec 17				0.00	-1,506,284.62	-1,506,759.12	-474.50
FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8766547 WITH CITIBANK N.A.	11,881.730	1 Nov 18				0.00	13,553.49	13,519.63	-33.86
FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.14131 WITH CITIBANK N.A.	-39,617.400	1 Nov 18				0.00	-45,215.73	-45,078.66	137.07
FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8589207 WITH CITIBANK N.A.	1,051,000.000	2 Jul 18				0.00	1,223,628.75	1,219,843.26	-3,785.49
FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8618594 WITH CITIBANK N.A.	16,984.820	2 Jul 18				0.00	19,707.18	19,713.43	6.25
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.1667445 WITH CITIBANK N.A.	-1,051,000.000	2 Jul 18				0.00	-1,226,248.47	-1,226,779.89	-531.42

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 MAY 2018 EUR / USD EX.RATE 0.8355665 WITH CITIBANK N.A.	1,401,000.000	2 May 18				0.00	1,676,706.85	1,675,105.76	-1,601.09
FX DEAL TRANSACTED ON 02 MAY 2018 USD / EUR EX.RATE 1.1994323 WITH CITIBANK N.A.	-1,401,000.000	2 May 18				0.00	-1,680,404.65	-1,633,986.36	46,418.29
FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8757601 WITH CITIBANK N.A.	61,000.000	2 Nov 18				0.00	69,653.78	69,408.86	-244.92
FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8775009 WITH CITIBANK N.A.	54,307.390	2 Nov 18				0.00	61,888.70	61,913.14	24.44
FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.1443973 WITH CITIBANK N.A.	-61,000.000	2 Nov 18				0.00	-69,808.24	-69,067.26	740.98
FX DEAL TRANSACTED ON 03 SEP 2018 EUR / USD EX.RATE 0.8608602 WITH CITIBANK N.A.	921,000.000	3 Sep 18				0.00	1,069,860.12	1,070,800.74	940.62
FX DEAL TRANSACTED ON 03 SEP 2018 USD / EUR EX.RATE 1.164031 WITH CITIBANK N.A.	-921,000.000	3 Sep 18				0.00	-1,072,072.55	-1,066,932.46	5,140.09
FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.19574 WITH CITIBANK N.A.	-122,271.980	4 May 18				0.00	-146,205.50	-145,680.96	524.54
FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.14955 WITH CITIBANK N.A.	-67,138.400	4 Oct 18				0.00	-77,178.95	-77,024.54	154.41
FX DEAL TRANSACTED ON 05 JUN 2018 EUR / USD EX.RATE 0.8530765 WITH CITIBANK N.A.	100,004.450	5 Jun 18				0.00	117,228.00	116,695.20	-532.80
FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.17234 WITH CITIBANK N.A.	-5,483.310	5 Jun 18				0.00	-6,428.30	-6,459.89	-31.59
FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8626274 WITH CITIBANK N.A.	54,000.000	5 Sep 18				0.00	62,599.45	62,777.70	178.25
FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614889 WITH CITIBANK N.A.	-54,000.000	5 Sep 18				0.00	-62,720.40	-62,556.30	164.10
FX DEAL TRANSACTED ON 06 MAR 2018 EUR / USD EX.RATE 0.8066923 WITH CITIBANK N.A.	6,891.800	6 Mar 18				0.00	8,543.28	8,547.56	4.28
FX DEAL TRANSACTED ON 07 AUG 2018 EUR / USD EX.RATE 0.86253 WITH CITIBANK N.A.	3,186.170	7 Aug 18				0.00	3,693.98	3,697.07	3.09

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 SEP 2018 EUR / HKD EX.RATE 0.1101814 WITH CITIBANK N.A.	38,310.960	7 Sep 18				0.00	44,561.40	44,456.04	-105.36
FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8107013 WITH CITIBANK N.A.	392,058.730	8 Mar 18				0.00	483,604.44	482,996.79	-607.65
FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.240896 WITH CITIBANK N.A.	-392,058.730	8 Mar 18				0.00	-486,504.11	-453,376.76	33,127.35
FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8421067 WITH CITIBANK N.A.	17,838.160	8 May 18				0.00	21,182.78	21,190.84	8.06
FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.842162 WITH CITIBANK N.A.	12,718.850	8 May 18				0.00	15,102.62	15,078.83	-23.79
FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8701145 WITH CITIBANK N.A.	98,000.000	8 Oct 18				0.00	112,628.85	111,690.61	-938.24
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1471298 WITH CITIBANK N.A.	-98,000.000	8 Oct 18				0.00	-112,418.72	-112,430.51	-11.79
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1488 WITH CITIBANK N.A.	-2,221.200	8 Oct 18				0.00	-2,551.72	-2,547.61	4.11
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.14887 WITH CITIBANK N.A.	-82,955.780	8 Oct 18				0.00	-95,305.41	-95,146.14	159.27
FX DEAL TRANSACTED ON 09 JAN 2018 EUR / USD EX.RATE 0.8386502 WITH CITIBANK N.A.	1,197,000.000	9 Jan 18				0.00	1,427,293.58	1,428,021.12	727.54
FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.1939745 WITH CITIBANK N.A.	-1,197,000.000	9 Jan 18				0.00	-1,429,187.48	-1,492,718.97	-63,531.49
FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8435829 WITH CITIBANK N.A.	218,305.780	9 May 18				0.00	258,784.04	259,336.37	552.33
FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8516727 WITH CITIBANK N.A.	149,101.090	10 Jul 18				0.00	175,068.54	174,761.39	-307.15
FX DEAL TRANSACTED ON 10 MAY 2018 EUR / USD EX.RATE 0.8395883 WITH CITIBANK N.A.	111,061.600	10 May 18				0.00	132,281.03	132,651.98	370.95
FX DEAL TRANSACTED ON 11 JUL 2018 EUR / USD EX.RATE 0.8559738 WITH CITIBANK N.A.	227,687.650	11 Jul 18				0.00	265,998.37	266,041.65	43.28

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / EUR EX.RATE 9.0827 WITH CITIBANK N.A.	-5,250.710	11 Oct 18				0.00	-6,084.81	-6,070.61	14.20
FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8108327 WITH CITIBANK N.A.	17,858.290	12 Apr 18				0.00	22,024.63	22,013.92	-10.71
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.17312 WITH CITIBANK N.A.	-9,273.880	12 Dec 17				0.00	-10,879.37	-10,903.77	-24.40
FX DEAL TRANSACTED ON 12 JAN 2018 EUR / JPY EX.RATE 0.0073863 WITH CITIBANK N.A.	38,807.840	12 Jan 18				0.00	46,747.93	47,628.86	880.93
FX DEAL TRANSACTED ON 12 JAN 2018 JPY / EUR EX.RATE 135.3755 WITH CITIBANK N.A.	-38,810.570	12 Jan 18				0.00	-47,161.26	-47,141.26	20.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1556 WITH CITIBANK N.A.	-4,246.810	12 Oct 18				0.00	-4,907.61	-4,920.57	-12.96
FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.15612 WITH CITIBANK N.A.	-20,092.720	12 Oct 18				0.00	-23,229.60	-23,280.43	-50.83
FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8105041 WITH CITIBANK N.A.	32,472.320	13 Apr 18				0.00	40,064.35	40,156.90	92.55
FX DEAL TRANSACTED ON 13 DEC 2017 EUR / USD EX.RATE 0.850304 WITH CITIBANK N.A.	392,058.730	13 Dec 17				0.00	461,080.67	461,668.78	588.11
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.1836061 WITH CITIBANK N.A.	-392,058.730	13 Dec 17				0.00	-464,043.10	-482,996.79	-18,953.69
FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8570229 WITH CITIBANK N.A.	6,361.800	13 Jul 18				0.00	7,423.14	7,448.08	24.94
FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8069397 WITH CITIBANK N.A.	11,242.460	13 Mar 18				0.00	13,932.22	13,895.12	-37.10
FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8816088 WITH CITIBANK N.A.	42,228.760	14 Aug 18				0.00	47,899.66	47,771.29	-128.37
FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8438747 WITH CITIBANK N.A.	43,487.560	15 May 18				0.00	51,533.19	51,256.62	-276.57
FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8639309 WITH CITIBANK N.A.	16,920.640	15 Oct 18				0.00	19,585.64	19,594.95	9.31

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.157411 WITH CITIBANK N.A.	-8,163.500	15 Oct 18				0.00	-9,448.53	-9,458.64	-10.11
FX DEAL TRANSACTED ON 16 JUL 2018 EUR / USD EX.RATE 0.8538689 WITH CITIBANK N.A.	14,915.480	16 Jul 18				0.00	17,468.12	17,425.76	-42.36
FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8116949 WITH CITIBANK N.A.	2,300,000.000	16 Mar 18				0.00	2,833,577.00	2,835,900.03	2,323.03
FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8117278 WITH CITIBANK N.A.	400,000.000	16 Mar 18				0.00	492,776.00	493,200.01	424.01
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2340769 WITH CITIBANK N.A.	-400,000.000	16 Mar 18				0.00	-493,630.76	-489,140.05	4,490.71
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2351854 WITH CITIBANK N.A.	-2,300,000.000	16 Mar 18				0.00	-2,840,926.42	-2,839,235.22	1,691.20
FX DEAL TRANSACTED ON 16 MAY 2018 EUR / USD EX.RATE 0.8467974 WITH CITIBANK N.A.	45,623.490	16 May 18				0.00	53,877.69	53,799.22	-78.47
FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8165265 WITH CITIBANK N.A.	38,752.570	17 Jan 18				0.00	47,460.27	47,431.21	-29.06
FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.22426 WITH CITIBANK N.A.	-8,824.130	19 Jan 18				0.00	-10,803.03	-10,810.88	-7.85
FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8615788 WITH CITIBANK N.A.	19,694.200	19 Jul 18				0.00	22,858.27	23,056.99	198.72
FX DEAL TRANSACTED ON 19 MAR 2018 USD / EUR EX.RATE 1.23433 WITH CITIBANK N.A.	-226.450	19 Mar 18				0.00	-279.51	-277.89	1.62
FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.872806 WITH CITIBANK N.A.	6,825.450	19 Nov 18				0.00	7,820.12	7,788.86	-31.26
FX DEAL TRANSACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.8545402 WITH CITIBANK N.A.	11,346.620	20 Jul 18				0.00	13,278.04	13,280.65	2.61
FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8153282 WITH CITIBANK N.A.	169,000.000	20 Mar 18				0.00	207,278.50	207,320.75	42.25
FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.23303 WITH CITIBANK N.A.	-169,000.000	20 Mar 18				0.00	-208,382.07	-195,431.62	12,950.45

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8787786 WITH CITIBANK N.A.	16,695.970	20 Nov 18				0.00	18,999.06	19,052.61	53.55
FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8491343 WITH CITIBANK N.A.	8,827.920	20 Sep 18				0.00	10,396.38	10,382.08	-14.30
FX DEAL TRANSACTED ON 21 AUG 2018 USD / EUR EX.RATE 1.15631 WITH CITIBANK N.A.	-20,540.000	21 Aug 18				0.00	-23,750.61	-23,823.32	-72.71
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.8427653 WITH CITIBANK N.A.	2,400,000.000	21 Dec 17				0.00	2,847,768.00	2,847,600.01	-167.99
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1886747 WITH CITIBANK N.A.	-2,400,000.000	21 Dec 17				0.00	-2,852,819.28	-2,885,640.27	-32,820.99
FX DEAL TRANSACTED ON 21 MAR 2018 EUR / USD EX.RATE 0.8141688 WITH CITIBANK N.A.	92,000.000	21 Mar 18				0.00	112,998.69	112,861.00	-137.69
FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.2297008 WITH CITIBANK N.A.	-92,000.000	21 Mar 18				0.00	-113,132.47	-112,920.80	211.67
FX DEAL TRANSACTED ON 22 DEC 2017 EUR / USD EX.RATE 0.8438445 WITH CITIBANK N.A.	65,000.000	22 Dec 17				0.00	77,028.41	77,122.50	94.09
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1881162 WITH CITIBANK N.A.	-65,000.000	22 Dec 17				0.00	-77,227.55	-77,545.01	-317.46
FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8578389 WITH CITIBANK N.A.	29,093.580	22 Jun 18				0.00	33,914.97	33,998.76	83.79
FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8493651 WITH CITIBANK N.A.	80,341.970	22 May 18				0.00	94,590.62	94,032.25	-558.37
FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8548616 WITH CITIBANK N.A.	23,401.500	23 Jul 18				0.00	27,374.61	27,392.63	18.02
FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.13312 WITH CITIBANK N.A.	-12,536.860	23 Nov 18				0.00	-14,205.77	-14,216.17	-10.40
FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.21742 WITH CITIBANK N.A.	-22,769.030	25 Apr 18				0.00	-27,719.47	-27,580.13	139.34
FX DEAL TRANSACTED ON 25 JUL 2018 EUR / USD EX.RATE 0.8564577 WITH CITIBANK N.A.	36,427.290	25 Jul 18				0.00	42,532.50	42,472.40	-60.10

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 JUN 2018 EUR / USD EX.RATE 0.8546935 WITH CITIBANK N.A.	17,656.000	25 Jun 18				0.00	20,657.70	20,596.61	-61.09
FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.849329 WITH CITIBANK N.A.	19,271.660	25 Sep 18				0.00	22,690.45	22,640.35	-50.10
FX DEAL TRANSACTED ON 26 FEB 2018 GBP / EUR EX.RATE 0.88128 WITH CITIBANK N.A.	-13,496.780	26 Feb 18				0.00	-16,618.91	-16,518.71	100.20
FX DEAL TRANSACTED ON 26 FEB 2018 USD / EUR EX.RATE 1.231087 WITH CITIBANK N.A.	-199,132.440	26 Feb 18				0.00	-245,149.36	-242,871.90	2,277.46
FX DEAL TRANSACTED ON 26 JUN 2018 EUR / USD EX.RATE 0.8589737 WITH CITIBANK N.A.	39,829.660	26 Jun 18				0.00	46,368.89	46,184.48	-184.41
FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8036647 WITH CITIBANK N.A.	2,652.970	26 Mar 18				0.00	3,301.09	3,288.36	-12.73
FX DEAL TRANSACTED ON 26 OCT 2018 HKD / EUR EX.RATE 8.9473 WITH CITIBANK N.A.	-10,214.890	26 Oct 18				0.00	-11,656.94	-11,634.25	22.69
FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX.RATE 1.1654 WITH CITIBANK N.A.	-12,721.370	27 Jul 18				0.00	-14,825.48	-14,898.63	-73.15
FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8834737 WITH CITIBANK N.A.	62,000.000	27 Nov 18				0.00	70,177.53	69,994.90	-182.63
FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.1324116 WITH CITIBANK N.A.	-62,000.000	27 Nov 18				0.00	-70,209.52	-70,199.51	10.01
FX DEAL TRANSACTED ON 27 SEP 2018 USD / EUR EX.RATE 1.16685 WITH CITIBANK N.A.	-34,333.510	27 Sep 18				0.00	-40,062.06	-39,878.38	183.68
FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.22128 WITH CITIBANK N.A.	-2,452.750	28 Feb 18				0.00	-2,995.49	-2,987.08	8.41
FX DEAL TRANSACTED ON 28 JUN 2018 EUR / USD EX.RATE 0.8632299 WITH CITIBANK N.A.	15,697.130	28 Jun 18				0.00	18,184.18	18,327.19	143.01
FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8099789 WITH CITIBANK N.A.	4,615.740	28 Mar 18				0.00	5,698.59	5,681.75	-16.84
FX DEAL TRANSACTED ON 29 JAN 2018 EUR / SGD EX.RATE 0.6162189 WITH CITIBANK N.A.	11,443.790	29 Jan 18				0.00	14,228.64	14,203.46	-25.18

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 NOV 2018 SEK / EUR EX.RATE 10.339253 WITH CITIBANK N.A.	-48,088.780	29 Nov 18				0.00	-54,580.01	-54,448.53	131.48
FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8813679 WITH CITIBANK N.A.	6,415.290	30 Oct 18				0.00	7,278.79	7,268.85	-9.94
FX DEAL TRANSACTED ON 31 MAY 2018 EUR / USD EX.RATE 0.8566118 WITH CITIBANK N.A.	14,093.870	31 May 18				0.00	16,453.04	16,437.68	-15.36
FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1693 WITH CITIBANK N.A.	-5,690.030	31 May 18				0.00	-6,653.35	-6,636.28	17.07
FX DEAL TRANSACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8829242 WITH CITIBANK N.A.	3,095.090	31 Oct 18				0.00	3,505.50	3,527.47	21.97
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 04 DEC 2017 USD / HKD EX.RATE 0.1279158 WITH CITIBANK N.A.	-46,871.540	4 Dec 17				0.00	-5,995.61	-5,996.26	-0.65
FX DEAL TRANSACTED ON 05 JUL 2018 USD / HKD EX.RATE 0.127421 WITH CITIBANK N.A.	-92,513.870	5 Jul 18				0.00	-11,788.21	-11,786.93	1.28
FX DEAL TRANSACTED ON 05 MAR 2018 HKD / USD EX.RATE 7.83179 WITH CITIBANK N.A.	114,785.030	5 Mar 18				0.00	14,656.30	14,653.75	-2.55
FX DEAL TRANSACTED ON 07 AUG 2018 USD / HKD EX.RATE 0.1273898 WITH CITIBANK N.A.	-1,064,580.510	7 Aug 18				0.00	-135,616.73	-135,624.85	-8.12
FX DEAL TRANSACTED ON 07 SEP 2018 EUR / HKD EX.RATE 0.1101814 WITH CITIBANK N.A.	-347,707.940	7 Sep 18				0.00	-44,561.40	-44,294.85	266.55
FX DEAL TRANSACTED ON 08 FEB 2018 HKD / USD EX.RATE 7.81885 WITH CITIBANK N.A.	420,780.030	8 Feb 18				0.00	53,816.10	53,806.12	-9.98
FX DEAL TRANSACTED ON 08 OCT 2018 HKD / USD EX.RATE 7.8285 WITH CITIBANK N.A.	22,952.220	8 Oct 18				0.00	2,931.88	2,929.65	-2.23
FX DEAL TRANSACTED ON 08 OCT 2018 USD / HKD EX.RATE 0.1277358 WITH CITIBANK N.A.	-38,883.240	8 Oct 18				0.00	-4,966.78	-4,965.20	1.58
FX DEAL TRANSACTED ON 10 AUG 2018 CHF / HKD EX.RATE 0.1268345 WITH CITIBANK N.A.	-169,112.920	10 Aug 18				0.00	-21,643.06	-21,543.60	99.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / EUR EX.RATE 9.0827 WITH CITIBANK N.A.	47,690.610	11 Oct 18				0.00	6,084.81	6,086.13	1.32
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / JPY EX.RATE 0.0699418 WITH CITIBANK N.A.	61,578.090	11 Oct 18				0.00	7,856.70	7,858.41	1.71
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / USD EX.RATE 7.8353 WITH CITIBANK N.A.	30,784.980	11 Oct 18				0.00	3,929.01	3,928.69	-0.32
FX DEAL TRANSACTED ON 12 JUL 2018 SGD / HKD EX.RATE 0.1736029 WITH CITIBANK N.A.	-66,942.300	12 Jul 18				0.00	-8,528.36	-8,529.09	-0.73
FX DEAL TRANSACTED ON 12 JUL 2018 USD / HKD EX.RATE 0.1273887 WITH CITIBANK N.A.	-34,448.890	12 Jul 18				0.00	-4,388.40	-4,389.09	-0.69
FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.834 WITH CITIBANK N.A.	41,954.120	12 Oct 18				0.00	5,355.39	5,353.48	-1.91
FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH CITIBANK N.A.	-49,659.030	15 Oct 18				0.00	-6,338.02	-6,336.65	1.37
FX DEAL TRANSACTED ON 16 AUG 2018 USD / HKD EX.RATE 0.127391 WITH CITIBANK N.A.	-2,195,059.650	16 Aug 18				0.00	-279,630.78	-279,645.03	-14.25
FX DEAL TRANSACTED ON 19 JUL 2018 SGD / HKD EX.RATE 0.1746243 WITH CITIBANK N.A.	-60,059.400	19 Jul 18				0.00	-7,644.34	-7,652.83	-8.49
FX DEAL TRANSACTED ON 20 FEB 2018 HKD / USD EX.RATE 7.8242 WITH CITIBANK N.A.	64,890.910	20 Feb 18				0.00	8,293.62	8,292.29	-1.33
FX DEAL TRANSACTED ON 21 MAY 2018 HKD / USD EX.RATE 7.849 WITH CITIBANK N.A.	198,780.470	21 May 18				0.00	25,325.58	25,323.00	-2.58
FX DEAL TRANSACTED ON 24 APR 2018 HKD / USD EX.RATE 7.84593 WITH CITIBANK N.A.	189,211.910	24 Apr 18				0.00	24,115.93	24,112.34	-3.59
FX DEAL TRANSACTED ON 25 APR 2018 HKD / USD EX.RATE 7.84746 WITH CITIBANK N.A.	85,053.710	25 Apr 18				0.00	10,838.37	10,839.70	1.33
FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.84728 WITH CITIBANK N.A.	229,180.640	26 Apr 18				0.00	29,205.11	29,202.24	-2.87
FX DEAL TRANSACTED ON 26 OCT 2018 HKD / EUR EX.RATE 8.9473 WITH CITIBANK N.A.	91,395.660	26 Oct 18				0.00	11,656.94	11,652.41	-4.53

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 AUG 2018 USD / HKD EX.RATE 0.1273903 WITH CITIBANK N.A.	-64,342.470	27 Aug 18				0.00	-8,196.61	-8,196.86	-0.25
FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.8429 WITH CITIBANK N.A.	26,691.370	30 Oct 18				0.00	3,403.25	3,404.77	1.52
FX DEAL TRANSACTED ON 31 AUG 2018 USD / HKD EX.RATE 0.1274035 WITH CITIBANK N.A.	-136,166.950	31 Aug 18				0.00	-17,348.14	-17,347.55	0.59
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 26 FEB 2018 USD / HUF EX.RATE 0.0039242 WITH CITIBANK N.A.	-297,655.660	26 Feb 18				0.00	-1,168.07	-1,156.15	11.92
Indian rupee - INR									
FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 69.775 WITH CITIBANK N.A.	27,693,532.970	3 Aug 18				0.00	396,897.64	396,906.82	9.18
FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145423 WITH CITIBANK N.A.	-27,693,532.970	3 Aug 18				0.00	-402,727.16	-403,416.48	-689.32
FX DEAL TRANSACTED ON 07 AUG 2018 INR / USD EX.RATE 68.8 WITH CITIBANK N.A.	27,693,532.970	7 Aug 18				0.00	402,522.28	403,416.48	894.20
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH CITIBANK N.A.	-15,484,361.850	7 Aug 18				0.00	-225,063.40	-225,563.38	-499.98
FX DEAL TRANSACTED ON 11 MAY 2018 INR / USD EX.RATE 67.946 WITH CITIBANK N.A.	15,484,361.850	11 May 18				0.00	227,892.18	225,563.38	-2,328.80
FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148743 WITH CITIBANK N.A.	-15,484,361.850	11 May 18				0.00	-230,319.23	-228,294.53	2,024.70
FX DEAL TRANSACTED ON 15 MAY 2018 INR / USD EX.RATE 67.5288 WITH CITIBANK N.A.	15,484,361.850	15 May 18				0.00	229,300.12	228,294.53	-1,005.59
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH CITIBANK N.A.	-9,196,506.070	15 May 18				0.00	-136,186.43	-135,589.19	597.24
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH CITIBANK N.A.	-8,815,407.130	15 May 18				0.00	-130,542.93	-129,970.43	572.50

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◆ 5% Report - Part B

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.4 WITH CITIBANK N.A.	9,196,506.070	30 Apr 18				0.00	138,501.60	135,589.19	-2,912.41
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.4 WITH CITIBANK N.A.	8,815,407.130	30 Apr 18				0.00	132,762.16	129,970.43	-2,791.73
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.0088786 WITH CITIBANK N.A.	-2,752,475.000	1 Dec 17				0.00	-24,437.99	-24,401.37	36.62
FX DEAL TRANSACTED ON 01 FEB 2018 JPY / USD EX.RATE 109.32 WITH CITIBANK N.A.	400,000,000.000	1 Feb 18				0.00	3,658,982.80	3,623,680.75	-35,302.05
FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091975 WITH CITIBANK N.A.	-400,000,000.000	1 Feb 18				0.00	-3,678,989.75	-3,665,521.19	13,468.56
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0093532 WITH CITIBANK N.A.	-83,371.000	1 Mar 18				0.00	-779.79	-787.75	-7.96
FX DEAL TRANSACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.73123 WITH CITIBANK N.A.	5,433,861.000	1 Nov 18				0.00	48,201.91	48,002.31	-199.60
FX DEAL TRANSACTED ON 03 AUG 2018 USD / JPY EX.RATE 0.0089956 WITH CITIBANK N.A.	-6,055,865.000	3 Aug 18				0.00	-54,475.84	-54,449.43	26.41
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088491 WITH CITIBANK N.A.	-3,818,350.000	4 Dec 17				0.00	-33,788.79	-34,014.97	-226.18
FX DEAL TRANSACTED ON 04 JAN 2018 JPY / USD EX.RATE 112.77041 WITH CITIBANK N.A.	4,923,295.000	4 Jan 18				0.00	43,657.68	43,789.87	132.19
FX DEAL TRANSACTED ON 04 SEP 2018 JPY / USD EX.RATE 111.181 WITH CITIBANK N.A.	1,168,560.000	4 Sep 18				0.00	10,510.43	10,472.85	-37.58
FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089949 WITH CITIBANK N.A.	-691,687.000	4 Sep 18				0.00	-6,221.66	-6,237.32	-15.66
FX DEAL TRANSACTED ON 05 MAR 2018 USD / JPY EX.RATE 0.009452 WITH CITIBANK N.A.	-4,126,333.000	5 Mar 18				0.00	-39,002.23	-38,933.18	69.05
FX DEAL TRANSACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.008975 WITH CITIBANK N.A.	-3,906,883.000	6 Aug 18				0.00	-35,064.13	-35,211.42	-147.29

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.0089147 WITH CITIBANK N.A.	-7,009,653.000	6 Dec 17				0.00	-62,489.12	-61,740.02	749.10
FX DEAL TRANSACTED ON 07 AUG 2018 USD / JPY EX.RATE 0.0089933 WITH CITIBANK N.A.	-1,621,653.000	7 Aug 18				0.00	-14,584.00	-14,620.68	-36.68
FX DEAL TRANSACTED ON 07 AUG 2018 USD / JPY EX.RATE 0.0089939 WITH CITIBANK N.A.	-2,584,474.000	7 Aug 18				0.00	-23,244.60	-23,237.49	7.11
FX DEAL TRANSACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0090956 WITH CITIBANK N.A.	-6,941,420.000	7 Jun 18				0.00	-63,136.63	-63,158.36	-21.73
FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091468 WITH CITIBANK N.A.	-9,460,304.000	7 May 18				0.00	-86,531.64	-86,245.82	285.82
FX DEAL TRANSACTED ON 08 DEC 2017 USD / JPY EX.RATE 0.0088197 WITH CITIBANK N.A.	-2,734,429.000	8 Dec 17				0.00	-24,116.96	-24,050.57	66.39
FX DEAL TRANSACTED ON 09 JAN 2018 JPY / USD EX.RATE 112.60542 WITH CITIBANK N.A.	1,049,416.000	9 Jan 18				0.00	9,319.41	9,419.83	100.42
FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091135 WITH CITIBANK N.A.	-1,426,028.000	9 May 18				0.00	-12,996.08	-13,037.97	-41.89
FX DEAL TRANSACTED ON 10 APR 2018 JPY / USD EX.RATE 107.0132 WITH CITIBANK N.A.	11,360,210.000	10 Apr 18				0.00	106,157.09	105,898.02	-259.07
FX DEAL TRANSACTED ON 10 JAN 2018 USD / JPY EX.RATE 0.0089747 WITH CITIBANK N.A.	-956,369.000	10 Jan 18				0.00	-8,583.11	-8,654.14	-71.03
FX DEAL TRANSACTED ON 10 OCT 2018 JPY / USD EX.RATE 113.17036 WITH CITIBANK N.A.	9,400,767.000	10 Oct 18				0.00	83,067.40	83,849.32	781.92
FX DEAL TRANSACTED ON 11 DEC 2017 USD / JPY EX.RATE 0.0088167 WITH CITIBANK N.A.	-13,623,392.000	11 Dec 17				0.00	-120,113.49	-120,513.00	-399.51
FX DEAL TRANSACTED ON 11 JAN 2018 USD / JPY EX.RATE 0.0089791 WITH CITIBANK N.A.	-952,477.000	11 Jan 18				0.00	-8,552.37	-8,618.92	-66.55
FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090959 WITH CITIBANK N.A.	-759,837.000	11 Jun 18				0.00	-6,911.44	-6,881.02	30.42
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / JPY EX.RATE 0.0699418 WITH CITIBANK N.A.	-880,418.000	11 Oct 18				0.00	-7,856.70	-7,852.81	3.89

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 OCT 2018 JPY / USD EX.RATE 112.0417 WITH CITIBANK N.A.	996,773.000	11 Oct 18				0.00	8,896.45	8,916.88	20.43
FX DEAL TRANSACTED ON 11 OCT 2018 USD / JPY EX.RATE 0.0089222 WITH CITIBANK N.A.	-516,279.000	11 Oct 18				0.00	-4,606.32	-4,598.75	7.57
FX DEAL TRANSACTED ON 12 JAN 2018 EUR / JPY EX.RATE 0.0073863 WITH CITIBANK N.A.	-5,254,000.000	12 Jan 18				0.00	-46,747.93	-47,543.21	-795.28
FX DEAL TRANSACTED ON 12 JAN 2018 JPY / EUR EX.RATE 135.3755 WITH CITIBANK N.A.	5,254,000.000	12 Jan 18				0.00	47,161.26	47,199.39	38.13
FX DEAL TRANSACTED ON 12 JUL 2018 USD / JPY EX.RATE 0.0088943 WITH CITIBANK N.A.	-840,198.000	12 Jul 18				0.00	-7,472.94	-7,446.25	26.69
FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090698 WITH CITIBANK N.A.	-603,453.000	12 Jun 18				0.00	-5,473.19	-5,472.75	0.44
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.2112 WITH CITIBANK N.A.	983,982.000	12 Oct 18				0.00	8,769.02	8,768.72	-0.30
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.30262 WITH CITIBANK N.A.	960,000,000.000	12 Oct 18				0.00	8,548,331.29	8,562,636.58	14,305.29
FX DEAL TRANSACTED ON 12 OCT 2018 USD / JPY EX.RATE 0.0089143 WITH CITIBANK N.A.	-960,000,000.000	12 Oct 18				0.00	-8,557,732.38	-8,532,195.71	25,536.67
FX DEAL TRANSACTED ON 12 SEP 2018 JPY / USD EX.RATE 111.27373 WITH CITIBANK N.A.	1,739,794.000	12 Sep 18				0.00	15,635.26	15,541.51	-93.75
FX DEAL TRANSACTED ON 13 DEC 2017 JPY / USD EX.RATE 113.014 WITH CITIBANK N.A.	17,204,171.000	13 Dec 17				0.00	152,230.44	152,715.56	485.12
FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.63 WITH CITIBANK N.A.	560,000,000.000	13 Jul 18				0.00	4,972,032.32	4,962,999.07	-9,033.25
FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.68 WITH CITIBANK N.A.	420,000,000.000	13 Jul 18				0.00	3,727,369.54	3,736,987.28	9,617.74
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.0089297 WITH CITIBANK N.A.	-420,000,000.000	13 Jul 18				0.00	-3,750,468.81	-3,746,153.50	4,315.31
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.0089331 WITH CITIBANK N.A.	-560,000,000.000	13 Jul 18				0.00	-5,002,545.94	-4,994,871.34	7,674.60

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◆ 5% Report - Part B

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090557 WITH CITIBANK N.A.	-6,839,287.000	13 Jun 18				0.00	-61,934.54	-61,896.80	37.74
FX DEAL TRANSACTED ON 13 NOV 2018 JPY / USD EX.RATE 114.108 WITH CITIBANK N.A.	781,300,000.000	13 Nov 18				0.00	6,847,022.12	6,859,827.03	12,804.91
FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.008837 WITH CITIBANK N.A.	-781,300,000.000	13 Nov 18				0.00	-6,904,383.17	-6,926,411.25	-22,028.08
FX DEAL TRANSACTED ON 14 AUG 2018 USD / JPY EX.RATE 0.0090252 WITH CITIBANK N.A.	-2,502,439.000	14 Aug 18				0.00	-22,585.13	-22,596.41	-11.28
FX DEAL TRANSACTED ON 14 DEC 2017 JPY / USD EX.RATE 112.65276 WITH CITIBANK N.A.	3,892,144.000	14 Dec 17				0.00	34,549.92	34,635.32	85.40
FX DEAL TRANSACTED ON 14 SEP 2018 JPY / USD EX.RATE 111.99385 WITH CITIBANK N.A.	1,223,928.000	14 Sep 18				0.00	10,928.53	10,896.31	-32.22
FX DEAL TRANSACTED ON 15 DEC 2017 JPY / USD EX.RATE 112.30044 WITH CITIBANK N.A.	271,805.000	15 Dec 17				0.00	2,420.34	2,405.57	-14.77
FX DEAL TRANSACTED ON 15 JUN 2018 JPY / USD EX.RATE 110.56855 WITH CITIBANK N.A.	936,265.000	15 Jun 18				0.00	8,467.73	8,523.12	55.39
FX DEAL TRANSACTED ON 16 AUG 2018 USD / JPY EX.RATE 0.0090276 WITH CITIBANK N.A.	-28,568,705.000	16 Aug 18				0.00	-257,905.47	-258,692.49	-787.02
FX DEAL TRANSACTED ON 16 FEB 2018 JPY / USD EX.RATE 106.24281 WITH CITIBANK N.A.	1,297,901.000	16 Feb 18				0.00	12,216.37	12,116.89	-99.48
FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090829 WITH CITIBANK N.A.	-2,412,949.000	16 May 18				0.00	-21,916.48	-21,799.16	117.32
FX DEAL TRANSACTED ON 16 OCT 2018 JPY / USD EX.RATE 112.204 WITH CITIBANK N.A.	3,700,376.000	16 Oct 18				0.00	32,979.00	32,892.23	-86.77
FX DEAL TRANSACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.0090491 WITH CITIBANK N.A.	-3,721,686.000	17 Aug 18				0.00	-33,678.01	-33,684.99	-6.98
FX DEAL TRANSACTED ON 17 JAN 2018 JPY / USD EX.RATE 110.351 WITH CITIBANK N.A.	420,000,000.000	17 Jan 18				0.00	3,806,037.10	3,785,318.37	-20,718.73
FX DEAL TRANSACTED ON 17 JAN 2018 USD / JPY EX.RATE 0.0091075 WITH CITIBANK N.A.	-420,000,000.000	17 Jan 18				0.00	-3,825,136.61	-3,906,068.36	-80,931.75

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 DEC 2017 JPY / USD EX.RATE 112.35761 WITH CITIBANK N.A.	2,551,166.000	18 Dec 17				0.00	22,705.77	22,515.92	-189.85
FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.88126 WITH CITIBANK N.A.	559,538.000	18 Jan 18				0.00	5,046.28	5,050.21	3.93
FX DEAL TRANSACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.009052 WITH CITIBANK N.A.	-424,107.000	18 Jun 18				0.00	-3,839.03	-3,852.19	-13.16
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.95 WITH CITIBANK N.A.	100,000,000.000	18 May 18				0.00	901,306.89	903,423.98	2,117.09
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090127 WITH CITIBANK N.A.	-16,097,141.000	18 May 18				0.00	-145,078.72	-144,993.16	85.56
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090685 WITH CITIBANK N.A.	-100,000,000.000	18 May 18				0.00	-906,852.63	-905,346.07	1,506.56
FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.22 WITH CITIBANK N.A.	294,923.000	18 Oct 18				0.00	2,628.08	2,621.65	-6.43
FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.594 WITH CITIBANK N.A.	838,965.000	19 Jan 18				0.00	7,585.99	7,603.11	17.12
FX DEAL TRANSACTED ON 19 JUL 2018 CHF / JPY EX.RATE 0.0088834 WITH CITIBANK N.A.	-2,350,893.000	19 Jul 18				0.00	-20,889.06	-21,021.09	-132.03
FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090574 WITH CITIBANK N.A.	-2,252,839.000	20 Aug 18				0.00	-20,404.88	-20,395.07	9.81
FX DEAL TRANSACTED ON 20 JUL 2018 SGD / JPY EX.RATE 0.0122158 WITH CITIBANK N.A.	-1,180,610.000	20 Jul 18				0.00	-10,573.59	-10,626.07	-52.48
FX DEAL TRANSACTED ON 21 FEB 2018 JPY / USD EX.RATE 107.6218 WITH CITIBANK N.A.	699,161.000	21 Feb 18				0.00	6,496.46	6,557.50	61.04
FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090888 WITH CITIBANK N.A.	-560,503.000	21 Jun 18				0.00	-5,094.27	-5,110.12	-15.85
FX DEAL TRANSACTED ON 21 MAY 2018 JPY / USD EX.RATE 111.31189 WITH CITIBANK N.A.	3,300,000.000	21 May 18				0.00	29,646.43	29,670.92	24.49
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089914 WITH CITIBANK N.A.	-14,731,163.000	21 May 18				0.00	-132,453.15	-133,968.38	-1,515.23

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0090367 WITH CITIBANK N.A.	-3,300,000.000	21 May 18				0.00	-29,821.03	-29,761.91	59.12
FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090603 WITH CITIBANK N.A.	-2,897,510.000	22 Aug 18				0.00	-26,252.22	-26,052.06	200.16
FX DEAL TRANSACTED ON 23 MAR 2018 USD / JPY EX.RATE 0.0095197 WITH CITIBANK N.A.	-596,916.000	23 Mar 18				0.00	-5,682.46	-5,643.53	38.93
FX DEAL TRANSACTED ON 25 JAN 2018 JPY / USD EX.RATE 108.711 WITH CITIBANK N.A.	193,853.000	25 Jan 18				0.00	1,783.20	1,777.98	-5.22
FX DEAL TRANSACTED ON 25 JUN 2018 USD / JPY EX.RATE 0.0091239 WITH CITIBANK N.A.	-4,387,874.000	25 Jun 18				0.00	-40,034.54	-39,716.46	318.08
FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.009155 WITH CITIBANK N.A.	-4,781,419.000	25 May 18				0.00	-43,773.81	-43,926.68	-152.87
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088306 WITH CITIBANK N.A.	-568,548.000	26 Dec 17				0.00	-5,020.63	-5,037.19	-16.56
FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093481 WITH CITIBANK N.A.	-15,838,454.000	26 Feb 18				0.00	-148,059.33	-148,432.16	-372.83
FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093581 WITH CITIBANK N.A.	-446,470.000	26 Feb 18				0.00	-4,178.11	-4,184.15	-6.04
FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 108.6708 WITH CITIBANK N.A.	5,187,181.000	26 Jan 18				0.00	47,732.98	47,671.91	-61.07
FX DEAL TRANSACTED ON 26 NOV 2018 JPY / USD EX.RATE 113.432 WITH CITIBANK N.A.	2,296,742.000	26 Nov 18				0.00	20,247.74	20,144.21	-103.53
FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.0090604 WITH CITIBANK N.A.	-1,628,094.000	27 Jun 18				0.00	-14,751.10	-14,698.63	52.47
FX DEAL TRANSACTED ON 27 NOV 2018 JPY / USD EX.RATE 113.5493 WITH CITIBANK N.A.	2,247,304.000	27 Nov 18				0.00	19,791.44	19,834.99	43.55
FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0090056 WITH CITIBANK N.A.	-706,017.000	28 Aug 18				0.00	-6,358.14	-6,339.67	18.47
FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE 0.0093412 WITH CITIBANK N.A.	-2,405,394.000	28 Feb 18				0.00	-22,469.26	-22,805.35	-336.09

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◆ 5% Report - Part B

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.0088799 WITH CITIBANK N.A.	-163,671.000	29 Dec 17				0.00	-1,453.39	-1,448.67	4.72
FX DEAL TRANSACTED ON 29 JAN 2018 JPY / SGD EX.RATE 83.0931 WITH CITIBANK N.A.	1,976,607.000	29 Jan 18				0.00	18,129.97	18,108.26	-21.71
FX DEAL TRANSACTED ON 29 JAN 2018 USD / JPY EX.RATE 0.0091749 WITH CITIBANK N.A.	-361,360.000	29 Jan 18				0.00	-3,315.43	-3,310.52	4.91
FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090195 WITH CITIBANK N.A.	-170,483.000	31 Aug 18				0.00	-1,537.67	-1,531.19	6.48
Mexican peso - MXN									
FX DEAL TRANSACTED ON 01 FEB 2018 MXN / USD EX.RATE 18.5563 WITH CITIBANK N.A.	2,052.180	1 Feb 18				0.00	110.59	110.46	-0.13
FX DEAL TRANSACTED ON 01 JUN 2018 USD / MXN EX.RATE 0.0504776 WITH CITIBANK N.A.	-207,600.220	1 Jun 18				0.00	-10,479.16	-10,454.08	25.08
FX DEAL TRANSACTED ON 06 DEC 2017 MXN / USD EX.RATE 18.89 WITH CITIBANK N.A.	20,939,619.660	6 Dec 17				0.00	1,108,502.89	1,105,868.48	-2,634.41
FX DEAL TRANSACTED ON 06 DEC 2017 USD / MXN EX.RATE 0.0522698 WITH CITIBANK N.A.	-20,939,619.660	6 Dec 17				0.00	-1,094,510.08	-1,123,445.49	-28,935.41
FX DEAL TRANSACTED ON 08 JAN 2018 MXN / USD EX.RATE 19.239655 WITH CITIBANK N.A.	1,548.690	8 Jan 18				0.00	80.49	80.30	-0.19
FX DEAL TRANSACTED ON 09 JAN 2018 USD / MXN EX.RATE 0.0519134 WITH CITIBANK N.A.	-133,647.500	9 Jan 18				0.00	-6,938.10	-6,928.87	9.23
FX DEAL TRANSACTED ON 11 APR 2018 USD / MXN EX.RATE 0.0547879 WITH CITIBANK N.A.	-6,663,002.870	11 Apr 18				0.00	-365,051.98	-364,781.24	270.74
FX DEAL TRANSACTED ON 11 DEC 2017 MXN / USD EX.RATE 18.9888 WITH CITIBANK N.A.	29,926.650	11 Dec 17				0.00	1,576.02	1,578.83	2.81
FX DEAL TRANSACTED ON 11 JAN 2018 USD / MXN EX.RATE 0.051754 WITH CITIBANK N.A.	-186,256.810	11 Jan 18				0.00	-9,639.54	-9,635.63	3.91
FX DEAL TRANSACTED ON 18 JAN 2018 USD / MXN EX.RATE 0.0537034 WITH CITIBANK N.A.	-393,319.210	18 Jan 18				0.00	-21,122.57	-21,118.09	4.48

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 DEC 2017 MXN / USD EX.RATE 19.443865 WITH CITIBANK N.A.	919,097.760	20 Dec 17				0.00	47,269.29	49,311.13	2,041.84
FX DEAL TRANSACTED ON 20 DEC 2017 USD / MXN EX.RATE 0.0519367 WITH CITIBANK N.A.	-919,097.760	20 Dec 17				0.00	-47,734.92	-47,361.53	373.39
FX DEAL TRANSACTED ON 20 JUN 2018 USD / MXN EX.RATE 0.0490395 WITH CITIBANK N.A.	-149,766.080	20 Jun 18				0.00	-7,344.45	-7,339.41	5.04
FX DEAL TRANSACTED ON 21 JUN 2018 MXN / USD EX.RATE 20.389585 WITH CITIBANK N.A.	3,501,043.630	21 Jun 18				0.00	171,707.45	188,776.21	17,068.76
FX DEAL TRANSACTED ON 23 MAR 2018 MXN / USD EX.RATE 18.60077 WITH CITIBANK N.A.	6,798,873.710	23 Mar 18				0.00	365,515.71	372,219.79	6,704.08
FX DEAL TRANSACTED ON 24 JAN 2018 USD / MXN EX.RATE 0.0539517 WITH CITIBANK N.A.	-430,235.090	24 Jan 18				0.00	-23,211.89	-23,252.81	-40.92
FX DEAL TRANSACTED ON 26 FEB 2018 USD / MXN EX.RATE 0.0535382 WITH CITIBANK N.A.	-67,398.410	26 Feb 18				0.00	-3,608.39	-3,572.29	36.10
FX DEAL TRANSACTED ON 27 JUN 2018 MXN / USD EX.RATE 20.320902 WITH CITIBANK N.A.	6,770,455.230	27 Jun 18				0.00	333,176.90	365,062.83	31,885.93
FX DEAL TRANSACTED ON 29 JUN 2018 USD / MXN EX.RATE 0.0508456 WITH CITIBANK N.A.	-231,972.690	29 Jun 18				0.00	-11,794.79	-11,801.77	-6.98
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 AUG 2018 USD / NOK EX.RATE 0.121223 WITH CITIBANK N.A.	-88,934.430	6 Aug 18				0.00	-10,780.90	-10,840.51	-59.61
FX DEAL TRANSACTED ON 08 AUG 2018 USD / NOK EX.RATE 0.1215126 WITH CITIBANK N.A.	-34,030.680	8 Aug 18				0.00	-4,135.16	-4,115.38	19.78
FX DEAL TRANSACTED ON 09 AUG 2018 USD / NOK EX.RATE 0.1206072 WITH CITIBANK N.A.	-59,611.310	9 Aug 18				0.00	-7,189.55	-7,148.15	41.40
FX DEAL TRANSACTED ON 09 MAY 2018 NOK / USD EX.RATE 8.06803 WITH CITIBANK N.A.	14,337.870	9 May 18				0.00	1,777.12	1,793.82	16.70
FX DEAL TRANSACTED ON 12 JUL 2018 NOK / USD EX.RATE 8.10903 WITH CITIBANK N.A.	139,048.540	12 Jul 18				0.00	17,147.37	17,101.67	-45.70

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◆ 5% Report - Part B

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 AUG 2018 USD / NOK EX.RATE 0.119261 WITH CITIBANK N.A.	-100,553.160	13 Aug 18				0.00	-11,992.07	-11,998.11	-6.04
FX DEAL TRANSACTED ON 14 AUG 2018 USD / NOK EX.RATE 0.1188911 WITH CITIBANK N.A.	-237,490.060	14 Aug 18				0.00	-28,235.45	-28,008.55	226.90
FX DEAL TRANSACTED ON 14 MAY 2018 NOK / USD EX.RATE 8.00223 WITH CITIBANK N.A.	72,992.990	14 May 18				0.00	9,121.58	8,994.60	-126.98
FX DEAL TRANSACTED ON 16 JAN 2018 NOK / USD EX.RATE 7.87602 WITH CITIBANK N.A.	247,936.410	16 Jan 18				0.00	31,479.91	31,583.85	103.94
FX DEAL TRANSACTED ON 17 AUG 2018 USD / NOK EX.RATE 0.1180636 WITH CITIBANK N.A.	-151,595.830	17 Aug 18				0.00	-17,897.95	-17,872.34	25.61
FX DEAL TRANSACTED ON 19 JAN 2018 NOK / USD EX.RATE 7.85444 WITH CITIBANK N.A.	240,169.750	19 Jan 18				0.00	30,577.58	30,542.93	-34.65
FX DEAL TRANSACTED ON 22 JAN 2018 NOK / USD EX.RATE 7.87367 WITH CITIBANK N.A.	118,856.540	22 Jan 18				0.00	15,095.44	15,184.19	88.75
FX DEAL TRANSACTED ON 23 MAY 2018 NOK / USD EX.RATE 8.10187 WITH CITIBANK N.A.	61,866.100	23 May 18				0.00	7,636.03	7,645.67	9.64
FX DEAL TRANSACTED ON 24 JAN 2018 NOK / USD EX.RATE 7.76724 WITH CITIBANK N.A.	107,081.000	24 Jan 18				0.00	13,786.24	13,975.14	188.90
Polish zloty - PLN									
FX DEAL TRANSACTED ON 11 DEC 2017 PLN / USD EX.RATE 3.561718 WITH CITIBANK N.A.	181.880	11 Dec 17				0.00	51.07	51.01	-0.06
Russian ruble - RUB									
FX DEAL TRANSACTED ON 24 JAN 2018 USD / RUB EX.RATE 0.0177594 WITH CITIBANK N.A.	-18,020,881.270	24 Jan 18				0.00	-320,039.52	-320,374.64	-335.12

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◆ 5% Report - Part B

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

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CITIBANK N.A.									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 02 APR 2018 SGD / GBP EX.RATE 1.843077 WITH CITIBANK N.A.	40,495.040	2 Apr 18				0.00	30,884.68	30,836.92	-47.76
FX DEAL TRANSACTED ON 02 APR 2018 SGD / USD EX.RATE 1.309942 WITH CITIBANK N.A.	2,821.340	2 Apr 18				0.00	2,153.79	2,148.45	-5.34
FX DEAL TRANSACTED ON 03 APR 2018 SGD / USD EX.RATE 1.311016 WITH CITIBANK N.A.	38,907.210	3 Apr 18				0.00	29,677.14	29,555.77	-121.37
FX DEAL TRANSACTED ON 03 AUG 2018 SGD / USD EX.RATE 1.364899 WITH CITIBANK N.A.	19,751.090	3 Aug 18				0.00	14,470.73	14,481.86	11.13
FX DEAL TRANSACTED ON 05 APR 2018 SGD / USD EX.RATE 1.315098 WITH CITIBANK N.A.	13,912.920	5 Apr 18				0.00	10,579.38	10,609.21	29.83
FX DEAL TRANSACTED ON 07 AUG 2018 SGD / USD EX.RATE 1.36388 WITH CITIBANK N.A.	21,440.980	7 Aug 18				0.00	15,720.58	15,641.22	-79.36
FX DEAL TRANSACTED ON 08 AUG 2018 SGD / USD EX.RATE 1.362079 WITH CITIBANK N.A.	11,301.560	8 Aug 18				0.00	8,297.29	8,213.64	-83.65
FX DEAL TRANSACTED ON 10 AUG 2018 SGD / GBP EX.RATE 1.752236 WITH CITIBANK N.A.	14,941.430	10 Aug 18				0.00	10,899.96	10,866.10	-33.86
FX DEAL TRANSACTED ON 11 JUL 2018 USD / SGD EX.RATE 0.7357453 WITH CITIBANK N.A.	-16,672.950	11 Jul 18				0.00	-12,267.04	-12,197.64	69.40
FX DEAL TRANSACTED ON 12 JUL 2018 SGD / HKD EX.RATE 0.1736029 WITH CITIBANK N.A.	11,621.380	12 Jul 18				0.00	8,528.36	8,531.96	3.60
FX DEAL TRANSACTED ON 12 JUL 2018 USD / SGD EX.RATE 0.7336897 WITH CITIBANK N.A.	-14,620.090	12 Jul 18				0.00	-10,726.61	-10,733.49	-6.88
FX DEAL TRANSACTED ON 16 JUL 2018 USD / SGD EX.RATE 0.7341443 WITH CITIBANK N.A.	-13,077.440	16 Jul 18				0.00	-9,600.73	-9,574.58	26.15
FX DEAL TRANSACTED ON 17 JUL 2018 USD / SGD EX.RATE 0.7338884 WITH CITIBANK N.A.	-23,705.260	17 Jul 18				0.00	-17,397.02	-17,277.89	119.13
FX DEAL TRANSACTED ON 19 JUL 2018 SGD / HKD EX.RATE 0.1746243 WITH CITIBANK N.A.	10,487.830	19 Jul 18				0.00	7,644.34	7,681.70	37.36

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JUL 2018 SGD / JPY EX.RATE 0.0122158 WITH CITIBANK N.A.	14,422.100	20 Jul 18				0.00	10,573.59	10,581.15	7.56
FX DEAL TRANSACTED ON 26 JAN 2018 USD / SGD EX.RATE 0.764526 WITH CITIBANK N.A.	-4,855.880	26 Jan 18				0.00	-3,712.45	-3,701.41	11.04
FX DEAL TRANSACTED ON 29 JAN 2018 EUR / SGD EX.RATE 0.6162189 WITH CITIBANK N.A.	-18,570.980	29 Jan 18				0.00	-14,228.64	-14,166.59	62.05
FX DEAL TRANSACTED ON 29 JAN 2018 JPY / SGD EX.RATE 83.0931 WITH CITIBANK N.A.	-23,787.860	29 Jan 18				0.00	-18,129.97	-18,169.77	-39.80
FX DEAL TRANSACTED ON 29 MAR 2018 SGD / USD EX.RATE 1.31073 WITH CITIBANK N.A.	28,175.010	29 Mar 18				0.00	21,495.66	21,493.70	-1.96
FX DEAL TRANSACTED ON 31 JAN 2018 GBP / SGD EX.RATE 0.5369992 WITH CITIBANK N.A.	-22,338.470	31 Jan 18				0.00	-16,934.39	-17,044.46	-110.07
South African rand - ZAR									
FX DEAL TRANSACTED ON 08 DEC 2017 ZAR / USD EX.RATE 13.71384 WITH CITIBANK N.A.	5,059,909.240	8 Dec 17				0.00	368,963.71	419,648.29	50,684.58
FX DEAL TRANSACTED ON 09 FEB 2018 USD / ZAR EX.RATE 0.0822006 WITH CITIBANK N.A.	-4,352,386.910	9 Feb 18				0.00	-357,768.62	-362,774.49	-5,005.87
FX DEAL TRANSACTED ON 15 DEC 2017 USD / ZAR EX.RATE 0.0744652 WITH CITIBANK N.A.	-2,484,971.060	15 Dec 17				0.00	-185,043.77	-206,093.39	-21,049.62
FX DEAL TRANSACTED ON 20 DEC 2017 USD / ZAR EX.RATE 0.0790295 WITH CITIBANK N.A.	-1,422,521.070	20 Dec 17				0.00	-112,421.15	-111,921.41	499.74
FX DEAL TRANSACTED ON 20 DEC 2017 ZAR / USD EX.RATE 12.744886 WITH CITIBANK N.A.	1,422,521.070	20 Dec 17				0.00	111,615.05	117,978.11	6,363.06
FX DEAL TRANSACTED ON 22 JAN 2018 USD / ZAR EX.RATE 0.0825055 WITH CITIBANK N.A.	-340,807.820	22 Jan 18				0.00	-28,118.53	-28,235.94	-117.41
FX DEAL TRANSACTED ON 22 JAN 2018 ZAR / USD EX.RATE 12.146064 WITH CITIBANK N.A.	340,807.820	22 Jan 18				0.00	28,059.12	28,265.21	206.09
FX DEAL TRANSACTED ON 23 APR 2018 USD / ZAR EX.RATE 0.0807051 WITH CITIBANK N.A.	-4,180,822.690	23 Apr 18				0.00	-337,413.79	-304,946.95	32,466.84

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 JAN 2018 ZAR / USD EX.RATE 11.866805 WITH CITIBANK N.A.	4,258,633.370	25 Jan 18				0.00	358,869.42	353,193.73	-5,675.69
FX DEAL TRANSACTED ON 26 FEB 2018 USD / ZAR EX.RATE 0.0867112 WITH CITIBANK N.A.	-47,571.840	26 Feb 18				0.00	-4,125.01	-4,030.23	94.78
FX DEAL TRANSACTED ON 29 JAN 2018 USD / ZAR EX.RATE 0.0833665 WITH CITIBANK N.A.	-4,370,466.080	29 Jan 18				0.00	-364,350.43	-362,468.68	1,881.75
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 FEB 2018 USD / SEK EX.RATE 0.1272912 WITH CITIBANK N.A.	-19,989.940	1 Feb 18				0.00	-2,544.54	-2,526.39	18.15
FX DEAL TRANSACTED ON 01 NOV 2018 SEK / USD EX.RATE 9.035 WITH CITIBANK N.A.	58,176.300	1 Nov 18				0.00	6,438.99	6,407.65	-31.34
FX DEAL TRANSACTED ON 06 NOV 2018 USD / SEK EX.RATE 0.1103821 WITH CITIBANK N.A.	-75,336.740	6 Nov 18				0.00	-8,315.83	-8,368.61	-52.78
FX DEAL TRANSACTED ON 07 FEB 2018 USD / SEK EX.RATE 0.124326 WITH CITIBANK N.A.	-37,844.070	7 Feb 18				0.00	-4,705.00	-4,667.33	37.67
FX DEAL TRANSACTED ON 07 NOV 2018 USD / SEK EX.RATE 0.1109991 WITH CITIBANK N.A.	-144,230.940	7 Nov 18				0.00	-16,009.51	-16,077.02	-67.51
FX DEAL TRANSACTED ON 08 AUG 2018 SEK / USD EX.RATE 8.95938 WITH CITIBANK N.A.	197,376.460	8 Aug 18				0.00	22,030.15	21,972.34	-57.81
FX DEAL TRANSACTED ON 08 NOV 2018 USD / SEK EX.RATE 0.1112283 WITH CITIBANK N.A.	-47,082.330	8 Nov 18				0.00	-5,236.89	-5,162.73	74.16
FX DEAL TRANSACTED ON 08 OCT 2018 SEK / USD EX.RATE 9.0901 WITH CITIBANK N.A.	69,157.990	8 Oct 18				0.00	7,608.06	7,577.46	-30.60
FX DEAL TRANSACTED ON 08 OCT 2018 USD / SEK EX.RATE 0.1099486 WITH CITIBANK N.A.	-497,349.920	8 Oct 18				0.00	-54,682.92	-54,493.35	189.57
FX DEAL TRANSACTED ON 09 AUG 2018 SEK / USD EX.RATE 8.98017 WITH CITIBANK N.A.	88,733.160	9 Aug 18				0.00	9,881.01	9,746.08	-134.93
FX DEAL TRANSACTED ON 13 AUG 2018 USD / SEK EX.RATE 0.1094726 WITH CITIBANK N.A.	-322,293.460	13 Aug 18				0.00	-35,282.29	-35,386.92	-104.63

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◆ 5% Report - Part B

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 NOV 2018 USD / SEK EX.RATE 0.10991 WITH CITIBANK N.A.	-204,251.150	14 Nov 18				0.00	-22,449.25	-22,551.50	-102.25
FX DEAL TRANSACTED ON 15 MAY 2018 SEK / USD EX.RATE 8.67571 WITH CITIBANK N.A.	45,893.320	15 May 18				0.00	5,289.86	5,261.13	-28.73
FX DEAL TRANSACTED ON 16 OCT 2018 USD / SEK EX.RATE 0.1122637 WITH CITIBANK N.A.	-454,907.570	16 Oct 18				0.00	-51,069.60	-50,816.31	253.29
FX DEAL TRANSACTED ON 17 APR 2018 SEK / USD EX.RATE 8.40358 WITH CITIBANK N.A.	60,310.480	17 Apr 18				0.00	7,176.76	7,185.68	8.92
FX DEAL TRANSACTED ON 18 JUN 2018 SEK / USD EX.RATE 8.83024 WITH CITIBANK N.A.	659,198.910	18 Jun 18				0.00	74,652.43	73,673.27	-979.16
FX DEAL TRANSACTED ON 18 OCT 2018 SEK / USD EX.RATE 9.0386 WITH CITIBANK N.A.	46,030.120	18 Oct 18				0.00	5,092.62	5,112.41	19.79
FX DEAL TRANSACTED ON 19 MAR 2018 SEK / USD EX.RATE 8.16041 WITH CITIBANK N.A.	155,662.490	19 Mar 18				0.00	19,075.33	18,969.47	-105.86
FX DEAL TRANSACTED ON 19 NOV 2018 USD / SEK EX.RATE 0.1110815 WITH CITIBANK N.A.	-268,594.800	19 Nov 18				0.00	-29,835.91	-29,677.18	158.73
FX DEAL TRANSACTED ON 20 MAR 2018 SEK / USD EX.RATE 8.21168 WITH CITIBANK N.A.	144,311.910	20 Mar 18				0.00	17,573.98	17,537.42	-36.56
FX DEAL TRANSACTED ON 21 FEB 2018 USD / SEK EX.RATE 0.123588 WITH CITIBANK N.A.	-4,734.430	21 Feb 18				0.00	-585.12	-582.56	2.56
FX DEAL TRANSACTED ON 21 JUN 2018 SEK / USD EX.RATE 8.89649 WITH CITIBANK N.A.	203,131.510	21 Jun 18				0.00	22,832.77	22,873.50	40.73
FX DEAL TRANSACTED ON 22 FEB 2018 USD / SEK EX.RATE 0.1232262 WITH CITIBANK N.A.	-72,949.210	22 Feb 18				0.00	-8,989.25	-8,929.40	59.85
FX DEAL TRANSACTED ON 23 FEB 2018 USD / SEK EX.RATE 0.1224101 WITH CITIBANK N.A.	-34,282.340	23 Feb 18				0.00	-4,196.50	-4,198.18	-1.68
FX DEAL TRANSACTED ON 23 MAR 2018 SEK / USD EX.RATE 8.24237 WITH CITIBANK N.A.	98,643.620	23 Mar 18				0.00	11,967.87	12,038.74	70.87
FX DEAL TRANSACTED ON 26 FEB 2018 USD / SEK EX.RATE 0.1226957 WITH CITIBANK N.A.	-19,000.020	26 Feb 18				0.00	-2,331.22	-2,293.17	38.05

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JUL 2018 SEK / USD EX.RATE 8.80325 WITH CITIBANK N.A.	28,907.650	26 Jul 18				0.00	3,283.75	3,273.37	-10.38
FX DEAL TRANSACTED ON 26 NOV 2018 USD / SEK EX.RATE 0.1100241 WITH CITIBANK N.A.	-58,194.620	26 Nov 18				0.00	-6,402.81	-6,391.85	10.96
FX DEAL TRANSACTED ON 28 NOV 2018 USD / SEK EX.RATE 0.11083 WITH CITIBANK N.A.	-15,457.850	28 Nov 18				0.00	-1,713.19	-1,705.41	7.78
FX DEAL TRANSACTED ON 29 MAY 2018 SEK / USD EX.RATE 8.96524 WITH CITIBANK N.A.	102,449.660	29 May 18				0.00	11,427.43	11,598.32	170.89
FX DEAL TRANSACTED ON 29 MAY 2018 USD / SEK EX.RATE 0.11206 WITH CITIBANK N.A.	-78,300.510	29 May 18				0.00	-8,774.36	-8,758.20	16.16
FX DEAL TRANSACTED ON 29 NOV 2018 SEK / EUR EX.RATE 10.339253 WITH CITIBANK N.A.	497,202.040	29 Nov 18				0.00	54,580.01	54,630.98	50.97
FX DEAL TRANSACTED ON 29 NOV 2018 USD / SEK EX.RATE 0.1101605 WITH CITIBANK N.A.	-58,222.950	29 Nov 18				0.00	-6,413.87	-6,397.35	16.52
FX DEAL TRANSACTED ON 30 JUL 2018 SEK / USD EX.RATE 8.7525 WITH CITIBANK N.A.	241,017.200	30 Jul 18				0.00	27,536.96	27,430.24	-106.72
FX DEAL TRANSACTED ON 30 NOV 2018 USD / SEK EX.RATE 0.1097707 WITH CITIBANK N.A.	-377,973.510	30 Nov 18				0.00	-41,490.41	-41,530.53	-40.12
FX DEAL TRANSACTED ON 30 OCT 2018 SEK / USD EX.RATE 9.17527 WITH CITIBANK N.A.	99,319.520	30 Oct 18				0.00	10,824.70	10,866.83	42.13
FX DEAL TRANSACTED ON 31 JUL 2018 SEK / USD EX.RATE 8.7931 WITH CITIBANK N.A.	320,823.450	31 Jul 18				0.00	36,485.82	36,434.23	-51.59
FX DEAL TRANSACTED ON 31 OCT 2018 SEK / USD EX.RATE 9.152 WITH CITIBANK N.A.	59,146.400	31 Oct 18				0.00	6,462.67	6,520.67	58.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 OCT 2018 CHF / USD EX.RATE 0.98472 WITH CITIBANK N.A.	43,497.320	2 Oct 18				0.00	44,172.27	43,990.01	-182.26
FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.994 WITH CITIBANK N.A.	7,313.840	3 Aug 18				0.00	7,357.99	7,338.79	-19.20

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 AUG 2018 CHF / USD EX.RATE 0.9955 WITH CITIBANK N.A.	15,932.420	7 Aug 18				0.00	16,004.44	16,022.14	17.70
FX DEAL TRANSACTED ON 07 SEP 2018 CHF / GBP EX.RATE 1.252239 WITH CITIBANK N.A.	9,503.460	7 Sep 18				0.00	9,818.13	9,770.69	-47.44
FX DEAL TRANSACTED ON 07 SEP 2018 USD / CHF EX.RATE 1.031864 WITH CITIBANK N.A.	-20,634.560	7 Sep 18				0.00	-21,292.06	-21,214.78	77.28
FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.9927 WITH CITIBANK N.A.	9,670.920	8 Aug 18				0.00	9,742.04	9,758.26	16.22
FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.9944 WITH CITIBANK N.A.	64,154.750	8 Aug 18				0.00	64,516.04	64,734.12	218.08
FX DEAL TRANSACTED ON 09 OCT 2018 USD / CHF EX.RATE 1.0075364 WITH CITIBANK N.A.	-6,838.100	9 Oct 18				0.00	-6,889.63	-6,906.13	-16.50
FX DEAL TRANSACTED ON 10 AUG 2018 CHF / HKD EX.RATE 0.1268345 WITH CITIBANK N.A.	21,449.350	10 Aug 18				0.00	21,643.06	21,583.17	-59.89
FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.995681 WITH CITIBANK N.A.	24,041.460	10 Aug 18				0.00	24,145.75	24,199.97	54.22
FX DEAL TRANSACTED ON 10 OCT 2018 USD / CHF EX.RATE 1.0081255 WITH CITIBANK N.A.	-17,303.440	10 Oct 18				0.00	-17,444.04	-17,479.99	-35.95
FX DEAL TRANSACTED ON 12 JUN 2018 USD / CHF EX.RATE 1.0135101 WITH CITIBANK N.A.	-5,802.610	12 Jun 18				0.00	-5,881.00	-5,888.88	-7.88
FX DEAL TRANSACTED ON 13 FEB 2018 USD / CHF EX.RATE 1.0712832 WITH CITIBANK N.A.	-48,066.920	13 Feb 18				0.00	-51,493.28	-51,634.89	-141.61
FX DEAL TRANSACTED ON 14 FEB 2018 USD / CHF EX.RATE 1.0754076 WITH CITIBANK N.A.	-5,732.500	14 Feb 18				0.00	-6,164.77	-6,205.68	-40.91
FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.003472 WITH CITIBANK N.A.	-2,026.870	15 Jun 18				0.00	-2,033.91	-2,037.88	-3.97
FX DEAL TRANSACTED ON 19 JUL 2018 CHF / JPY EX.RATE 0.0088834 WITH CITIBANK N.A.	20,883.840	19 Jul 18				0.00	20,889.06	20,986.68	97.62
FX DEAL TRANSACTED ON 20 JUN 2018 USD / CHF EX.RATE 1.0043791 WITH CITIBANK N.A.	-9,724.950	20 Jun 18				0.00	-9,767.54	-9,807.33	-39.79

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 NOV 2018 CHF / USD EX.RATE 0.99464 WITH CITIBANK N.A.	84,071.040	20 Nov 18				0.00	84,524.09	84,604.05	79.96
FX DEAL TRANSACTED ON 21 JUN 2018 USD / CHF EX.RATE 1.0085424 WITH CITIBANK N.A.	-6,505.000	21 Jun 18				0.00	-6,560.57	-6,571.37	-10.80
FX DEAL TRANSACTED ON 25 JUN 2018 CHF / USD EX.RATE 0.98655 WITH CITIBANK N.A.	12,764.670	25 Jun 18				0.00	12,938.70	12,890.35	-48.35
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CHF EX.RATE 1.0660628 WITH CITIBANK N.A.	-158,121.500	26 Feb 18				0.00	-168,567.46	-167,315.49	1,251.97
FX DEAL TRANSACTED ON 31 JUL 2018 CHF / USD EX.RATE 0.9898 WITH CITIBANK N.A.	2,431.130	31 Jul 18				0.00	2,456.18	2,445.56	-10.62
Turkish lira - TRY									
FX DEAL TRANSACTED ON 03 APR 2018 TRY / USD EX.RATE 4.017553 WITH CITIBANK N.A.	606,077.890	3 Apr 18				0.00	150,857.47	147,832.89	-3,024.58
FX DEAL TRANSACTED ON 03 APR 2018 USD / TRY EX.RATE 0.2504251 WITH CITIBANK N.A.	-606,077.890	3 Apr 18				0.00	-151,777.11	-151,487.28	289.83
FX DEAL TRANSACTED ON 04 MAY 2018 TRY / USD EX.RATE 4.324146 WITH CITIBANK N.A.	443,610.740	4 May 18				0.00	102,589.21	93,523.65	-9,065.56
FX DEAL TRANSACTED ON 04 MAY 2018 USD / TRY EX.RATE 0.2345884 WITH CITIBANK N.A.	-443,610.740	4 May 18				0.00	-104,065.92	-103,892.54	173.38
FX DEAL TRANSACTED ON 07 MAY 2018 TRY / USD EX.RATE 4.320732 WITH CITIBANK N.A.	547,224.830	7 May 18				0.00	126,650.95	115,367.96	-11,282.99
FX DEAL TRANSACTED ON 07 MAY 2018 USD / TRY EX.RATE 0.2346729 WITH CITIBANK N.A.	-547,224.830	7 May 18				0.00	-128,418.85	-127,266.03	1,152.82
FX DEAL TRANSACTED ON 09 APR 2018 TRY / USD EX.RATE 4.080083 WITH CITIBANK N.A.	767,109.380	9 Apr 18				0.00	188,013.18	187,111.26	-901.92
FX DEAL TRANSACTED ON 09 APR 2018 USD / TRY EX.RATE 0.2461826 WITH CITIBANK N.A.	-767,109.380	9 Apr 18				0.00	-188,849.01	-186,719.58	2,129.43
FX DEAL TRANSACTED ON 09 MAR 2018 TRY / USD EX.RATE 3.864585 WITH CITIBANK N.A.	1,369,209.500	9 Mar 18				0.00	354,296.65	333,973.90	-20,322.75

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 OCT 2018 TRY / USD EX.RATE 6.156396 WITH CITIBANK N.A.	1,843,562.730	10 Oct 18				0.00	299,454.86	338,076.09	38,621.23
FX DEAL TRANSACTED ON 10 OCT 2018 USD / TRY EX.RATE 0.1653043 WITH CITIBANK N.A.	-1,843,562.730	10 Oct 18				0.00	-304,748.82	-307,068.54	-2,319.72
FX DEAL TRANSACTED ON 11 MAY 2018 TRY / USD EX.RATE 4.356784 WITH CITIBANK N.A.	535,690.310	11 May 18				0.00	122,955.44	112,936.21	-10,019.23
FX DEAL TRANSACTED ON 11 MAY 2018 USD / TRY EX.RATE 0.2323776 WITH CITIBANK N.A.	-535,690.310	11 May 18				0.00	-124,482.42	-123,985.17	497.25
FX DEAL TRANSACTED ON 12 DEC 2017 TRY / USD EX.RATE 3.938758 WITH CITIBANK N.A.	716,893.340	12 Dec 17				0.00	182,010.00	188,215.32	6,205.32
FX DEAL TRANSACTED ON 12 DEC 2017 USD / TRY EX.RATE 0.2597942 WITH CITIBANK N.A.	-716,893.340	12 Dec 17				0.00	-186,244.76	-187,290.89	-1,046.13
FX DEAL TRANSACTED ON 12 NOV 2018 TRY / USD EX.RATE 5.544 WITH CITIBANK N.A.	2,651,122.590	12 Nov 18				0.00	478,196.72	502,733.87	24,537.15
FX DEAL TRANSACTED ON 12 NOV 2018 USD / TRY EX.RATE 0.1833802 WITH CITIBANK N.A.	-2,651,122.590	12 Nov 18				0.00	-486,163.52	-481,309.08	4,854.44
FX DEAL TRANSACTED ON 14 MAR 2018 TRY / USD EX.RATE 3.883575 WITH CITIBANK N.A.	1,388,892.740	14 Mar 18				0.00	357,632.53	355,857.17	-1,775.36
FX DEAL TRANSACTED ON 14 MAR 2018 USD / TRY EX.RATE 0.2544527 WITH CITIBANK N.A.	-1,388,892.740	14 Mar 18				0.00	-353,407.55	-338,774.98	14,632.57
FX DEAL TRANSACTED ON 15 DEC 2017 USD / TRY EX.RATE 0.2530611 WITH CITIBANK N.A.	-700,196.520	15 Dec 17				0.00	-177,192.49	-183,831.69	-6,639.20
FX DEAL TRANSACTED ON 18 APR 2018 TRY / USD EX.RATE 4.091327 WITH CITIBANK N.A.	1,057,462.560	18 Apr 18				0.00	258,464.44	262,322.80	3,858.36
FX DEAL TRANSACTED ON 19 APR 2018 TRY / USD EX.RATE 4.034837 WITH CITIBANK N.A.	850,430.080	19 Apr 18				0.00	210,771.86	207,161.76	-3,610.10
FX DEAL TRANSACTED ON 19 JUN 2018 TRY / USD EX.RATE 4.748147 WITH CITIBANK N.A.	112,316.050	19 Jun 18				0.00	23,654.71	23,678.88	24.17
FX DEAL TRANSACTED ON 20 APR 2018 TRY / USD EX.RATE 4.059237 WITH CITIBANK N.A.	385,797.540	20 Apr 18				0.00	95,041.89	94,226.81	-815.08

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 NOV 2018 USD / TRY EX.RATE 0.182723 WITH CITIBANK N.A.	-416,755.660	20 Nov 18				0.00	-76,150.84	-79,029.61	-2,878.77
FX DEAL TRANSACTED ON 22 JAN 2018 TRY / USD EX.RATE 3.822935 WITH CITIBANK N.A.	1,385,212.670	22 Jan 18				0.00	362,342.72	363,677.88	1,335.16
FX DEAL TRANSACTED ON 26 FEB 2018 USD / TRY EX.RATE 0.263913 WITH CITIBANK N.A.	-7,005.190	26 Feb 18				0.00	-1,848.76	-1,840.35	8.41
FX DEAL TRANSACTED ON 27 APR 2018 TRY / USD EX.RATE 4.107701 WITH CITIBANK N.A.	280,955.370	27 Apr 18				0.00	68,397.23	59,232.05	-9,165.18
FX DEAL TRANSACTED ON 27 APR 2018 USD / TRY EX.RATE 0.2473674 WITH CITIBANK N.A.	-280,955.370	27 Apr 18				0.00	-69,499.20	-69,468.61	30.59
FX DEAL TRANSACTED ON 29 JAN 2018 USD / TRY EX.RATE 0.2616565 WITH CITIBANK N.A.	-1,388,272.560	29 Jan 18				0.00	-363,250.59	-364,481.23	-1,230.64
FX DEAL TRANSACTED ON 29 MAY 2018 TRY / USD EX.RATE 4.58672 WITH CITIBANK N.A.	376,053.980	29 May 18				0.00	81,987.56	79,281.09	-2,706.47
FX DEAL TRANSACTED ON 29 MAY 2018 USD / TRY EX.RATE 0.2198434 WITH CITIBANK N.A.	-376,053.980	29 May 18				0.00	-82,672.99	-84,121.82	-1,448.83
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2018 EUR / USD EX.RATE 0.8557036 WITH CITIBANK N.A.	-1,216,542.790	1 Aug 18				0.00	-1,216,542.79	-1,216,542.79	0.00
FX DEAL TRANSACTED ON 01 AUG 2018 GBP / USD EX.RATE 0.7616101 WITH CITIBANK N.A.	-354,512.110	1 Aug 18				0.00	-354,512.11	-354,512.11	0.00
FX DEAL TRANSACTED ON 01 AUG 2018 USD / EUR EX.RATE 1.1713881 WITH CITIBANK N.A.	1,219,415.010	1 Aug 18				0.00	1,219,415.01	1,219,415.01	0.00
FX DEAL TRANSACTED ON 01 AUG 2018 USD / GBP EX.RATE 1.3147309 WITH CITIBANK N.A.	354,977.340	1 Aug 18				0.00	354,977.34	354,977.34	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8403926 WITH CITIBANK N.A.	-8,467.640	1 Dec 17				0.00	-8,467.64	-8,467.64	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.8406664 WITH CITIBANK N.A.	-1,502,379.550	1 Dec 17				0.00	-1,502,379.55	-1,502,379.55	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 DEC 2017 GBP / USD EX.RATE 0.7406859 WITH CITIBANK N.A.	-444,182.900	1 Dec 17				0.00	-444,182.90	-444,182.90	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.1926244 WITH CITIBANK N.A.	1,506,284.620	1 Dec 17				0.00	1,506,284.62	1,506,284.62	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35219 WITH CITIBANK N.A.	444,870.510	1 Dec 17				0.00	444,870.51	444,870.51	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / JPY EX.RATE 0.0088786 WITH CITIBANK N.A.	24,437.990	1 Dec 17				0.00	24,437.99	24,437.99	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.7017544 WITH CITIBANK N.A.	-2,626.490	1 Feb 18				0.00	-2,626.49	-2,626.49	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 JPY / USD EX.RATE 109.32 WITH CITIBANK N.A.	-3,658,982.800	1 Feb 18				0.00	-3,658,982.80	-3,658,982.80	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 MXN / USD EX.RATE 18.5563 WITH CITIBANK N.A.	-110.590	1 Feb 18				0.00	-110.59	-110.59	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.813716 WITH CITIBANK N.A.	39,047.430	1 Feb 18				0.00	39,047.43	39,047.43	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091975 WITH CITIBANK N.A.	3,678,989.750	1 Feb 18				0.00	3,678,989.75	3,678,989.75	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 USD / SEK EX.RATE 0.1272912 WITH CITIBANK N.A.	2,544.540	1 Feb 18				0.00	2,544.54	2,544.54	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 USD / MXN EX.RATE 0.0504776 WITH CITIBANK N.A.	10,479.160	1 Jun 18				0.00	10,479.16	10,479.16	0.00
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0093532 WITH CITIBANK N.A.	779.790	1 Mar 18				0.00	779.79	779.79	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 GBP / USD EX.RATE 0.7343708 WITH CITIBANK N.A.	-33,184.700	1 May 18				0.00	-33,184.70	-33,184.70	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 EUR / USD EX.RATE 0.8766547 WITH CITIBANK N.A.	-13,553.490	1 Nov 18				0.00	-13,553.49	-13,553.49	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 GBP / USD EX.RATE 0.7736153 WITH CITIBANK N.A.	-363,229.620	1 Nov 18				0.00	-363,229.62	-363,229.62	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 NOV 2018 JPY / USD EX.RATE 112.73123 WITH CITIBANK N.A.	-48,201.910	1 Nov 18				0.00	-48,201.91	-48,201.91	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 SEK / USD EX.RATE 9.035 WITH CITIBANK N.A.	-6,438.990	1 Nov 18				0.00	-6,438.99	-6,438.99	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / EUR EX.RATE 1.14131 WITH CITIBANK N.A.	45,215.730	1 Nov 18				0.00	45,215.73	45,215.73	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.2943592 WITH CITIBANK N.A.	363,714.940	1 Nov 18				0.00	363,714.94	363,714.94	0.00
FX DEAL TRANSACTED ON 01 OCT 2018 AUD / USD EX.RATE 1.3855981 WITH CITIBANK N.A.	-35,978.460	1 Oct 18				0.00	-35,978.46	-35,978.46	0.00
FX DEAL TRANSACTED ON 01 OCT 2018 USD / DKK EX.RATE 0.1551499 WITH CITIBANK N.A.	15,116.520	1 Oct 18				0.00	15,116.52	15,116.52	0.00
FX DEAL TRANSACTED ON 02 APR 2018 SGD / USD EX.RATE 1.309942 WITH CITIBANK N.A.	-2,153.790	2 Apr 18				0.00	-2,153.79	-2,153.79	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8589207 WITH CITIBANK N.A.	-1,223,628.750	2 Jul 18				0.00	-1,223,628.75	-1,223,628.75	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 EUR / USD EX.RATE 0.8618594 WITH CITIBANK N.A.	-19,707.180	2 Jul 18				0.00	-19,707.18	-19,707.18	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	387,014.030	2 Jul 18				0.00	387,014.03	387,014.03	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	64,187.250	2 Jul 18				0.00	64,187.25	64,187.25	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH CITIBANK N.A.	99,303.330	2 Jul 18				0.00	99,303.33	99,303.33	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.1667445 WITH CITIBANK N.A.	1,226,248.470	2 Jul 18				0.00	1,226,248.47	1,226,248.47	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 EUR / USD EX.RATE 0.8355665 WITH CITIBANK N.A.	-1,676,706.850	2 May 18				0.00	-1,676,706.85	-1,676,706.85	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 USD / EUR EX.RATE 1.1994323 WITH CITIBANK N.A.	1,680,404.650	2 May 18				0.00	1,680,404.65	1,680,404.65	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8757601 WITH CITIBANK N.A.	-69,653.780	2 Nov 18				0.00	-69,653.78	-69,653.78	0.00
FX DEAL TRANSACTED ON 02 NOV 2018 EUR / USD EX.RATE 0.8775009 WITH CITIBANK N.A.	-61,888.700	2 Nov 18				0.00	-61,888.70	-61,888.70	0.00
FX DEAL TRANSACTED ON 02 NOV 2018 USD / EUR EX.RATE 1.1443973 WITH CITIBANK N.A.	69,808.240	2 Nov 18				0.00	69,808.24	69,808.24	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 CHF / USD EX.RATE 0.98472 WITH CITIBANK N.A.	-44,172.270	2 Oct 18				0.00	-44,172.27	-44,172.27	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 USD / BRL EX.RATE 0.2545825 WITH CITIBANK N.A.	727,257.410	2 Oct 18				0.00	727,257.41	727,257.41	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 USD / UYU EX.RATE 0.0304164 WITH CITIBANK N.A.	141,691.860	2 Oct 18				0.00	141,691.86	141,691.86	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 UYU / USD EX.RATE 32.877 WITH CITIBANK N.A.	-141,691.860	2 Oct 18				0.00	-141,691.86	-141,691.86	0.00
FX DEAL TRANSACTED ON 03 APR 2018 GBP / USD EX.RATE 0.7130378 WITH CITIBANK N.A.	-381,466.450	3 Apr 18				0.00	-381,466.45	-381,466.45	0.00
FX DEAL TRANSACTED ON 03 APR 2018 SGD / USD EX.RATE 1.311016 WITH CITIBANK N.A.	-29,677.140	3 Apr 18				0.00	-29,677.14	-29,677.14	0.00
FX DEAL TRANSACTED ON 03 APR 2018 TRY / USD EX.RATE 4.017553 WITH CITIBANK N.A.	-150,857.470	3 Apr 18				0.00	-150,857.47	-150,857.47	0.00
FX DEAL TRANSACTED ON 03 APR 2018 USD / GBP EX.RATE 1.4041834 WITH CITIBANK N.A.	381,937.880	3 Apr 18				0.00	381,937.88	381,937.88	0.00
FX DEAL TRANSACTED ON 03 APR 2018 USD / TRY EX.RATE 0.2504251 WITH CITIBANK N.A.	151,777.110	3 Apr 18				0.00	151,777.11	151,777.11	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.994 WITH CITIBANK N.A.	-7,357.990	3 Aug 18				0.00	-7,357.99	-7,357.99	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 INR / USD EX.RATE 69.775 WITH CITIBANK N.A.	-396,897.640	3 Aug 18				0.00	-396,897.64	-396,897.64	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 SGD / USD EX.RATE 1.364899 WITH CITIBANK N.A.	-14,470.730	3 Aug 18				0.00	-14,470.73	-14,470.73	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 AUG 2018 USD / INR EX.RATE 0.0145423 WITH CITIBANK N.A.	402,727.160	3 Aug 18				0.00	402,727.16	402,727.16	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 USD / JPY EX.RATE 0.0089956 WITH CITIBANK N.A.	54,475.840	3 Aug 18				0.00	54,475.84	54,475.84	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 UYU / USD EX.RATE 30.568 WITH CITIBANK N.A.	-115,078.100	3 Aug 18				0.00	-115,078.10	-115,078.10	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 UYU / USD EX.RATE 30.568 WITH CITIBANK N.A.	-161,975.490	3 Aug 18				0.00	-161,975.49	-161,975.49	0.00
FX DEAL TRANSACTED ON 03 MAY 2018 USD / UYU EX.RATE 0.0335514 WITH CITIBANK N.A.	118,024.070	3 May 18				0.00	118,024.07	118,024.07	0.00
FX DEAL TRANSACTED ON 03 OCT 2018 USD / DKK EX.RATE 0.1543948 WITH CITIBANK N.A.	44,677.530	3 Oct 18				0.00	44,677.53	44,677.53	0.00
FX DEAL TRANSACTED ON 03 SEP 2018 DKK / USD EX.RATE 6.4182472 WITH CITIBANK N.A.	-1,213,727.010	3 Sep 18				0.00	-1,213,727.01	-1,213,727.01	0.00
FX DEAL TRANSACTED ON 03 SEP 2018 EUR / USD EX.RATE 0.8608602 WITH CITIBANK N.A.	-1,069,860.120	3 Sep 18				0.00	-1,069,860.12	-1,069,860.12	0.00
FX DEAL TRANSACTED ON 03 SEP 2018 USD / DKK EX.RATE 0.1561347 WITH CITIBANK N.A.	1,216,288.970	3 Sep 18				0.00	1,216,288.97	1,216,288.97	0.00
FX DEAL TRANSACTED ON 03 SEP 2018 USD / EUR EX.RATE 1.164031 WITH CITIBANK N.A.	1,072,072.550	3 Sep 18				0.00	1,072,072.55	1,072,072.55	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 CAD / USD EX.RATE 1.2681 WITH CITIBANK N.A.	-56,812.380	4 Dec 17				0.00	-56,812.38	-56,812.38	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / HKD EX.RATE 0.1279158 WITH CITIBANK N.A.	5,995.610	4 Dec 17				0.00	5,995.61	5,995.61	0.00
FX DEAL TRANSACTED ON 04 DEC 2017 USD / JPY EX.RATE 0.0088491 WITH CITIBANK N.A.	33,788.790	4 Dec 17				0.00	33,788.79	33,788.79	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 JPY / USD EX.RATE 112.77041 WITH CITIBANK N.A.	-43,657.680	4 Jan 18				0.00	-43,657.68	-43,657.68	0.00
FX DEAL TRANSACTED ON 04 MAY 2018 TRY / USD EX.RATE 4.324146 WITH CITIBANK N.A.	-102,589.210	4 May 18				0.00	-102,589.21	-102,589.21	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 MAY 2018 USD / EUR EX.RATE 1.19574 WITH CITIBANK N.A.	146,205.500	4 May 18				0.00	146,205.50	146,205.50	0.00
FX DEAL TRANSACTED ON 04 MAY 2018 USD / TRY EX.RATE 0.2345884 WITH CITIBANK N.A.	104,065.920	4 May 18				0.00	104,065.92	104,065.92	0.00
FX DEAL TRANSACTED ON 04 OCT 2018 AUD / USD EX.RATE 1.4109805 WITH CITIBANK N.A.	-60,193.340	4 Oct 18				0.00	-60,193.34	-60,193.34	0.00
FX DEAL TRANSACTED ON 04 OCT 2018 USD / DKK EX.RATE 0.1541896 WITH CITIBANK N.A.	98,253.100	4 Oct 18				0.00	98,253.10	98,253.10	0.00
FX DEAL TRANSACTED ON 04 OCT 2018 USD / EUR EX.RATE 1.14955 WITH CITIBANK N.A.	77,178.950	4 Oct 18				0.00	77,178.95	77,178.95	0.00
FX DEAL TRANSACTED ON 04 SEP 2018 CAD / USD EX.RATE 1.31972 WITH CITIBANK N.A.	-19,977.680	4 Sep 18				0.00	-19,977.68	-19,977.68	0.00
FX DEAL TRANSACTED ON 04 SEP 2018 JPY / USD EX.RATE 111.181 WITH CITIBANK N.A.	-10,510.430	4 Sep 18				0.00	-10,510.43	-10,510.43	0.00
FX DEAL TRANSACTED ON 04 SEP 2018 USD / JPY EX.RATE 0.0089949 WITH CITIBANK N.A.	6,221.660	4 Sep 18				0.00	6,221.66	6,221.66	0.00
FX DEAL TRANSACTED ON 05 APR 2018 SGD / USD EX.RATE 1.315098 WITH CITIBANK N.A.	-10,579.380	5 Apr 18				0.00	-10,579.38	-10,579.38	0.00
FX DEAL TRANSACTED ON 05 APR 2018 USD / ARS EX.RATE 0.0495405 WITH CITIBANK N.A.	81,785.790	5 Apr 18				0.00	81,785.79	81,785.79	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 CAD / USD EX.RATE 1.2649 WITH CITIBANK N.A.	-64,281.880	5 Dec 17				0.00	-64,281.88	-64,281.88	0.00
FX DEAL TRANSACTED ON 05 JUL 2018 USD / HKD EX.RATE 0.127421 WITH CITIBANK N.A.	11,788.210	5 Jul 18				0.00	11,788.21	11,788.21	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 EUR / USD EX.RATE 0.8530765 WITH CITIBANK N.A.	-117,228.000	5 Jun 18				0.00	-117,228.00	-117,228.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.17234 WITH CITIBANK N.A.	6,428.300	5 Jun 18				0.00	6,428.30	6,428.30	0.00
FX DEAL TRANSACTED ON 05 MAR 2018 HKD / USD EX.RATE 7.83179 WITH CITIBANK N.A.	-14,656.300	5 Mar 18				0.00	-14,656.30	-14,656.30	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 MAR 2018 USD / JPY EX.RATE 0.009452 WITH CITIBANK N.A.	39,002.230	5 Mar 18				0.00	39,002.23	39,002.23	0.00
FX DEAL TRANSACTED ON 05 OCT 2018 AUD / USD EX.RATE 1.4138672 WITH CITIBANK N.A.	-88,070.780	5 Oct 18				0.00	-88,070.78	-88,070.78	0.00
FX DEAL TRANSACTED ON 05 SEP 2018 EUR / USD EX.RATE 0.8626274 WITH CITIBANK N.A.	-62,599.450	5 Sep 18				0.00	-62,599.45	-62,599.45	0.00
FX DEAL TRANSACTED ON 05 SEP 2018 USD / EUR EX.RATE 1.1614889 WITH CITIBANK N.A.	62,720.400	5 Sep 18				0.00	62,720.40	62,720.40	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 CAD / USD EX.RATE 1.2996826 WITH CITIBANK N.A.	-5,106.320	6 Aug 18				0.00	-5,106.32	-5,106.32	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 GBP / USD EX.RATE 0.7729767 WITH CITIBANK N.A.	-12,719.960	6 Aug 18				0.00	-12,719.96	-12,719.96	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / JPY EX.RATE 0.008975 WITH CITIBANK N.A.	35,064.130	6 Aug 18				0.00	35,064.13	35,064.13	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / NOK EX.RATE 0.121223 WITH CITIBANK N.A.	10,780.900	6 Aug 18				0.00	10,780.90	10,780.90	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 CAD / USD EX.RATE 1.2792 WITH CITIBANK N.A.	-88,000.560	6 Dec 17				0.00	-88,000.56	-88,000.56	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 GBP / USD EX.RATE 0.7477866 WITH CITIBANK N.A.	-197,757.860	6 Dec 17				0.00	-197,757.86	-197,757.86	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 MXN / USD EX.RATE 18.89 WITH CITIBANK N.A.	-1,108,502.890	6 Dec 17				0.00	-1,108,502.89	-1,108,502.89	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.0089147 WITH CITIBANK N.A.	62,489.120	6 Dec 17				0.00	62,489.12	62,489.12	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / MXN EX.RATE 0.0522698 WITH CITIBANK N.A.	1,094,510.080	6 Dec 17				0.00	1,094,510.08	1,094,510.08	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 EUR / USD EX.RATE 0.8066923 WITH CITIBANK N.A.	-8,543.280	6 Mar 18				0.00	-8,543.28	-8,543.28	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 USD / SEK EX.RATE 0.1103821 WITH CITIBANK N.A.	8,315.830	6 Nov 18				0.00	8,315.83	8,315.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 AUG 2018 CHF / USD EX.RATE 0.9955 WITH CITIBANK N.A.	-16,004.440	7 Aug 18				0.00	-16,004.44	-16,004.44	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 EUR / USD EX.RATE 0.86253 WITH CITIBANK N.A.	-3,693.980	7 Aug 18				0.00	-3,693.98	-3,693.98	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 GBP / USD EX.RATE 0.7721531 WITH CITIBANK N.A.	-6,067.460	7 Aug 18				0.00	-6,067.46	-6,067.46	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 INR / USD EX.RATE 68.8 WITH CITIBANK N.A.	-402,522.280	7 Aug 18				0.00	-402,522.28	-402,522.28	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 SGD / USD EX.RATE 1.36388 WITH CITIBANK N.A.	-15,720.580	7 Aug 18				0.00	-15,720.58	-15,720.58	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / HKD EX.RATE 0.1273898 WITH CITIBANK N.A.	135,616.730	7 Aug 18				0.00	135,616.73	135,616.73	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / INR EX.RATE 0.0145349 WITH CITIBANK N.A.	225,063.400	7 Aug 18				0.00	225,063.40	225,063.40	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / JPY EX.RATE 0.0089933 WITH CITIBANK N.A.	14,584.000	7 Aug 18				0.00	14,584.00	14,584.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / JPY EX.RATE 0.0089939 WITH CITIBANK N.A.	23,244.600	7 Aug 18				0.00	23,244.60	23,244.60	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 DKK / USD EX.RATE 6.3065 WITH CITIBANK N.A.	-50,170.200	7 Dec 17				0.00	-50,170.20	-50,170.20	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 GBP / USD EX.RATE 0.7447125 WITH CITIBANK N.A.	-172,361.200	7 Dec 17				0.00	-172,361.20	-172,361.20	0.00
FX DEAL TRANSACTED ON 07 FEB 2018 USD / SEK EX.RATE 0.124326 WITH CITIBANK N.A.	4,705.000	7 Feb 18				0.00	4,705.00	4,705.00	0.00
FX DEAL TRANSACTED ON 07 JUN 2018 USD / DKK EX.RATE 0.15855 WITH CITIBANK N.A.	12,287.520	7 Jun 18				0.00	12,287.52	12,287.52	0.00
FX DEAL TRANSACTED ON 07 JUN 2018 USD / JPY EX.RATE 0.0090956 WITH CITIBANK N.A.	63,136.630	7 Jun 18				0.00	63,136.63	63,136.63	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 TRY / USD EX.RATE 4.320732 WITH CITIBANK N.A.	-126,650.950	7 May 18				0.00	-126,650.95	-126,650.95	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 MAY 2018 USD / JPY EX.RATE 0.0091468 WITH CITIBANK N.A.	86,531.640	7 May 18				0.00	86,531.64	86,531.64	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 USD / TRY EX.RATE 0.2346729 WITH CITIBANK N.A.	128,418.850	7 May 18				0.00	128,418.85	128,418.85	0.00
FX DEAL TRANSACTED ON 07 NOV 2018 USD / CAD EX.RATE 0.762602 WITH CITIBANK N.A.	7,547.010	7 Nov 18				0.00	7,547.01	7,547.01	0.00
FX DEAL TRANSACTED ON 07 NOV 2018 USD / SEK EX.RATE 0.1109991 WITH CITIBANK N.A.	16,009.510	7 Nov 18				0.00	16,009.51	16,009.51	0.00
FX DEAL TRANSACTED ON 07 SEP 2018 USD / CHF EX.RATE 1.031864 WITH CITIBANK N.A.	21,292.060	7 Sep 18				0.00	21,292.06	21,292.06	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.9927 WITH CITIBANK N.A.	-9,742.040	8 Aug 18				0.00	-9,742.04	-9,742.04	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 CHF / USD EX.RATE 0.9944 WITH CITIBANK N.A.	-64,516.040	8 Aug 18				0.00	-64,516.04	-64,516.04	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 SEK / USD EX.RATE 8.95938 WITH CITIBANK N.A.	-22,030.150	8 Aug 18				0.00	-22,030.15	-22,030.15	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 SGD / USD EX.RATE 1.362079 WITH CITIBANK N.A.	-8,297.290	8 Aug 18				0.00	-8,297.29	-8,297.29	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 USD / CAD EX.RATE 0.7657144 WITH CITIBANK N.A.	9,130.980	8 Aug 18				0.00	9,130.98	9,130.98	0.00
FX DEAL TRANSACTED ON 08 AUG 2018 USD / NOK EX.RATE 0.1215126 WITH CITIBANK N.A.	4,135.160	8 Aug 18				0.00	4,135.16	4,135.16	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / BRL EX.RATE 0.3016455 WITH CITIBANK N.A.	356,339.830	8 Dec 17				0.00	356,339.83	356,339.83	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / JPY EX.RATE 0.0088197 WITH CITIBANK N.A.	24,116.960	8 Dec 17				0.00	24,116.96	24,116.96	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 ZAR / USD EX.RATE 13.71384 WITH CITIBANK N.A.	-368,963.710	8 Dec 17				0.00	-368,963.71	-368,963.71	0.00
FX DEAL TRANSACTED ON 08 FEB 2018 HKD / USD EX.RATE 7.81885 WITH CITIBANK N.A.	-53,816.100	8 Feb 18				0.00	-53,816.10	-53,816.10	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 FEB 2018 USD / CAD EX.RATE 0.7961847 WITH CITIBANK N.A.	18,459.030	8 Feb 18				0.00	18,459.03	18,459.03	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 MXN / USD EX.RATE 19.239655 WITH CITIBANK N.A.	-80.490	8 Jan 18				0.00	-80.49	-80.49	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 USD / DKK EX.RATE 0.1579911 WITH CITIBANK N.A.	8,005.640	8 Jun 18				0.00	8,005.64	8,005.64	0.00
FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8107013 WITH CITIBANK N.A.	-483,604.440	8 Mar 18				0.00	-483,604.44	-483,604.44	0.00
FX DEAL TRANSACTED ON 08 MAR 2018 USD / EUR EX.RATE 1.240896 WITH CITIBANK N.A.	486,504.110	8 Mar 18				0.00	486,504.11	486,504.11	0.00
FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.8421067 WITH CITIBANK N.A.	-21,182.780	8 May 18				0.00	-21,182.78	-21,182.78	0.00
FX DEAL TRANSACTED ON 08 MAY 2018 EUR / USD EX.RATE 0.842162 WITH CITIBANK N.A.	-15,102.620	8 May 18				0.00	-15,102.62	-15,102.62	0.00
FX DEAL TRANSACTED ON 08 NOV 2018 USD / SEK EX.RATE 0.1112283 WITH CITIBANK N.A.	5,236.890	8 Nov 18				0.00	5,236.89	5,236.89	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 BRL / USD EX.RATE 3.7474 WITH CITIBANK N.A.	-698,985.030	8 Oct 18				0.00	-698,985.03	-698,985.03	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 EUR / USD EX.RATE 0.8701145 WITH CITIBANK N.A.	-112,628.850	8 Oct 18				0.00	-112,628.85	-112,628.85	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 HKD / USD EX.RATE 7.8285 WITH CITIBANK N.A.	-2,931.880	8 Oct 18				0.00	-2,931.88	-2,931.88	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 SEK / USD EX.RATE 9.0901 WITH CITIBANK N.A.	-7,608.060	8 Oct 18				0.00	-7,608.06	-7,608.06	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / DKK EX.RATE 0.1540039 WITH CITIBANK N.A.	17,251.670	8 Oct 18				0.00	17,251.67	17,251.67	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1471298 WITH CITIBANK N.A.	112,418.720	8 Oct 18				0.00	112,418.72	112,418.72	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.1488 WITH CITIBANK N.A.	2,551.720	8 Oct 18				0.00	2,551.72	2,551.72	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.14887 WITH CITIBANK N.A.	95,305.410	8 Oct 18				0.00	95,305.41	95,305.41	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / GBP EX.RATE 1.309341 WITH CITIBANK N.A.	4,703.240	8 Oct 18				0.00	4,703.24	4,703.24	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / HKD EX.RATE 0.1277358 WITH CITIBANK N.A.	4,966.780	8 Oct 18				0.00	4,966.78	4,966.78	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / SEK EX.RATE 0.1099486 WITH CITIBANK N.A.	54,682.920	8 Oct 18				0.00	54,682.92	54,682.92	0.00
FX DEAL TRANSACTED ON 09 APR 2018 TRY / USD EX.RATE 4.080083 WITH CITIBANK N.A.	-188,013.180	9 Apr 18				0.00	-188,013.18	-188,013.18	0.00
FX DEAL TRANSACTED ON 09 APR 2018 USD / TRY EX.RATE 0.2461826 WITH CITIBANK N.A.	188,849.010	9 Apr 18				0.00	188,849.01	188,849.01	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 SEK / USD EX.RATE 8.98017 WITH CITIBANK N.A.	-9,881.010	9 Aug 18				0.00	-9,881.01	-9,881.01	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 USD / CAD EX.RATE 0.7674715 WITH CITIBANK N.A.	10,136.650	9 Aug 18				0.00	10,136.65	10,136.65	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 USD / NOK EX.RATE 0.1206072 WITH CITIBANK N.A.	7,189.550	9 Aug 18				0.00	7,189.55	7,189.55	0.00
FX DEAL TRANSACTED ON 09 FEB 2018 USD / ZAR EX.RATE 0.0822006 WITH CITIBANK N.A.	357,768.620	9 Feb 18				0.00	357,768.62	357,768.62	0.00
FX DEAL TRANSACTED ON 09 JAN 2018 EUR / USD EX.RATE 0.8386502 WITH CITIBANK N.A.	-1,427,293.580	9 Jan 18				0.00	-1,427,293.58	-1,427,293.58	0.00
FX DEAL TRANSACTED ON 09 JAN 2018 GBP / USD EX.RATE 0.739732 WITH CITIBANK N.A.	-454,218.580	9 Jan 18				0.00	-454,218.58	-454,218.58	0.00
FX DEAL TRANSACTED ON 09 JAN 2018 JPY / USD EX.RATE 112.60542 WITH CITIBANK N.A.	-9,319.410	9 Jan 18				0.00	-9,319.41	-9,319.41	0.00
FX DEAL TRANSACTED ON 09 JAN 2018 USD / EUR EX.RATE 1.1939745 WITH CITIBANK N.A.	1,429,187.480	9 Jan 18				0.00	1,429,187.48	1,429,187.48	0.00
FX DEAL TRANSACTED ON 09 JAN 2018 USD / GBP EX.RATE 1.3528088 WITH CITIBANK N.A.	454,543.760	9 Jan 18				0.00	454,543.76	454,543.76	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 JAN 2018 USD / MXN EX.RATE 0.0519134 WITH CITIBANK N.A.	6,938.100	9 Jan 18				0.00	6,938.10	6,938.10	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 BRL / USD EX.RATE 3.25 WITH CITIBANK N.A.	-663,298.240	9 Mar 18				0.00	-663,298.24	-663,298.24	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 TRY / USD EX.RATE 3.864585 WITH CITIBANK N.A.	-354,296.650	9 Mar 18				0.00	-354,296.65	-354,296.65	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 EUR / USD EX.RATE 0.8435829 WITH CITIBANK N.A.	-258,784.040	9 May 18				0.00	-258,784.04	-258,784.04	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 NOK / USD EX.RATE 8.06803 WITH CITIBANK N.A.	-1,777.120	9 May 18				0.00	-1,777.12	-1,777.12	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091135 WITH CITIBANK N.A.	12,996.080	9 May 18				0.00	12,996.08	12,996.08	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 CAD / USD EX.RATE 1.2951 WITH CITIBANK N.A.	-1,192.410	9 Oct 18				0.00	-1,192.41	-1,192.41	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 USD / CHF EX.RATE 1.0075364 WITH CITIBANK N.A.	6,889.630	9 Oct 18				0.00	6,889.63	6,889.63	0.00
FX DEAL TRANSACTED ON 10 APR 2018 JPY / USD EX.RATE 107.0132 WITH CITIBANK N.A.	-106,157.090	10 Apr 18				0.00	-106,157.09	-106,157.09	0.00
FX DEAL TRANSACTED ON 10 APR 2018 USD / GBP EX.RATE 1.4161 WITH CITIBANK N.A.	43,971.080	10 Apr 18				0.00	43,971.08	43,971.08	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.31196 WITH CITIBANK N.A.	-20,919.940	10 Aug 18				0.00	-20,919.94	-20,919.94	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 CHF / USD EX.RATE 0.995681 WITH CITIBANK N.A.	-24,145.750	10 Aug 18				0.00	-24,145.75	-24,145.75	0.00
FX DEAL TRANSACTED ON 10 JAN 2018 USD / JPY EX.RATE 0.0089747 WITH CITIBANK N.A.	8,583.110	10 Jan 18				0.00	8,583.11	8,583.11	0.00
FX DEAL TRANSACTED ON 10 JUL 2018 EUR / USD EX.RATE 0.8516727 WITH CITIBANK N.A.	-175,068.540	10 Jul 18				0.00	-175,068.54	-175,068.54	0.00
FX DEAL TRANSACTED ON 10 MAY 2018 EUR / USD EX.RATE 0.8395883 WITH CITIBANK N.A.	-132,281.030	10 May 18				0.00	-132,281.03	-132,281.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.29641 WITH CITIBANK N.A.	-171,814.640	10 Oct 18				0.00	-171,814.64	-171,814.64	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 CAD / USD EX.RATE 1.3042 WITH CITIBANK N.A.	-1,983.510	10 Oct 18				0.00	-1,983.51	-1,983.51	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 JPY / USD EX.RATE 113.17036 WITH CITIBANK N.A.	-83,067.400	10 Oct 18				0.00	-83,067.40	-83,067.40	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 TRY / USD EX.RATE 6.156396 WITH CITIBANK N.A.	-299,454.860	10 Oct 18				0.00	-299,454.86	-299,454.86	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 USD / CHF EX.RATE 1.0081255 WITH CITIBANK N.A.	17,444.040	10 Oct 18				0.00	17,444.04	17,444.04	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 USD / DKK EX.RATE 0.1546231 WITH CITIBANK N.A.	36,817.010	10 Oct 18				0.00	36,817.01	36,817.01	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 USD / TRY EX.RATE 0.1653043 WITH CITIBANK N.A.	304,748.820	10 Oct 18				0.00	304,748.82	304,748.82	0.00
FX DEAL TRANSACTED ON 11 APR 2018 USD / MXN EX.RATE 0.0547879 WITH CITIBANK N.A.	365,051.980	11 Apr 18				0.00	365,051.98	365,051.98	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 GBP / USD EX.RATE 0.7494005 WITH CITIBANK N.A.	-107,479.070	11 Dec 17				0.00	-107,479.07	-107,479.07	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 MXN / USD EX.RATE 18.9888 WITH CITIBANK N.A.	-1,576.020	11 Dec 17				0.00	-1,576.02	-1,576.02	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 PLN / USD EX.RATE 3.561718 WITH CITIBANK N.A.	-51.070	11 Dec 17				0.00	-51.07	-51.07	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 USD / JPY EX.RATE 0.0088167 WITH CITIBANK N.A.	120,113.490	11 Dec 17				0.00	120,113.49	120,113.49	0.00
FX DEAL TRANSACTED ON 11 JAN 2018 USD / JPY EX.RATE 0.0089791 WITH CITIBANK N.A.	8,552.370	11 Jan 18				0.00	8,552.37	8,552.37	0.00
FX DEAL TRANSACTED ON 11 JAN 2018 USD / MXN EX.RATE 0.051754 WITH CITIBANK N.A.	9,639.540	11 Jan 18				0.00	9,639.54	9,639.54	0.00
FX DEAL TRANSACTED ON 11 JUL 2018 DKK / USD EX.RATE 6.38379 WITH CITIBANK N.A.	-11,350.940	11 Jul 18				0.00	-11,350.94	-11,350.94	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JUL 2018 EUR / USD EX.RATE 0.8559738 WITH CITIBANK N.A.	-265,998.370	11 Jul 18				0.00	-265,998.37	-265,998.37	0.00
FX DEAL TRANSACTED ON 11 JUL 2018 USD / SGD EX.RATE 0.7357453 WITH CITIBANK N.A.	12,267.040	11 Jul 18				0.00	12,267.04	12,267.04	0.00
FX DEAL TRANSACTED ON 11 JUN 2018 GBP / USD EX.RATE 0.7476244 WITH CITIBANK N.A.	-2,717.840	11 Jun 18				0.00	-2,717.84	-2,717.84	0.00
FX DEAL TRANSACTED ON 11 JUN 2018 USD / DKK EX.RATE 0.158303 WITH CITIBANK N.A.	15,453.300	11 Jun 18				0.00	15,453.30	15,453.30	0.00
FX DEAL TRANSACTED ON 11 JUN 2018 USD / JPY EX.RATE 0.0090959 WITH CITIBANK N.A.	6,911.440	11 Jun 18				0.00	6,911.44	6,911.44	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 GBP / USD EX.RATE 0.7382853 WITH CITIBANK N.A.	-1,244.630	11 May 18				0.00	-1,244.63	-1,244.63	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 INR / USD EX.RATE 67.946 WITH CITIBANK N.A.	-227,892.180	11 May 18				0.00	-227,892.18	-227,892.18	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 TRY / USD EX.RATE 4.356784 WITH CITIBANK N.A.	-122,955.440	11 May 18				0.00	-122,955.44	-122,955.44	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / INR EX.RATE 0.0148743 WITH CITIBANK N.A.	230,319.230	11 May 18				0.00	230,319.23	230,319.23	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / TRY EX.RATE 0.2323776 WITH CITIBANK N.A.	124,482.420	11 May 18				0.00	124,482.42	124,482.42	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 CAD / USD EX.RATE 1.30425 WITH CITIBANK N.A.	-183,859.080	11 Oct 18				0.00	-183,859.08	-183,859.08	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 HKD / USD EX.RATE 7.8353 WITH CITIBANK N.A.	-3,929.010	11 Oct 18				0.00	-3,929.01	-3,929.01	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 JPY / USD EX.RATE 112.0417 WITH CITIBANK N.A.	-8,896.450	11 Oct 18				0.00	-8,896.45	-8,896.45	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / AUD EX.RATE 0.711379 WITH CITIBANK N.A.	7,342.280	11 Oct 18				0.00	7,342.28	7,342.28	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / JPY EX.RATE 0.0089222 WITH CITIBANK N.A.	4,606.320	11 Oct 18				0.00	4,606.32	4,606.32	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 SEP 2018 GBP / USD EX.RATE 0.7683619 WITH CITIBANK N.A.	-42,780.700	11 Sep 18				0.00	-42,780.70	-42,780.70	0.00
FX DEAL TRANSACTED ON 12 APR 2018 BRL / USD EX.RATE 3.3905 WITH CITIBANK N.A.	-82,080.030	12 Apr 18				0.00	-82,080.03	-82,080.03	0.00
FX DEAL TRANSACTED ON 12 APR 2018 EUR / USD EX.RATE 0.8108327 WITH CITIBANK N.A.	-22,024.630	12 Apr 18				0.00	-22,024.63	-22,024.63	0.00
FX DEAL TRANSACTED ON 12 APR 2018 USD / GBP EX.RATE 1.4224 WITH CITIBANK N.A.	6,175.790	12 Apr 18				0.00	6,175.79	6,175.79	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 TRY / USD EX.RATE 3.938758 WITH CITIBANK N.A.	-182,010.000	12 Dec 17				0.00	-182,010.00	-182,010.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / CAD EX.RATE 0.7762227 WITH CITIBANK N.A.	3,855.560	12 Dec 17				0.00	3,855.56	3,855.56	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / EUR EX.RATE 1.17312 WITH CITIBANK N.A.	10,879.370	12 Dec 17				0.00	10,879.37	10,879.37	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 USD / TRY EX.RATE 0.2597942 WITH CITIBANK N.A.	186,244.760	12 Dec 17				0.00	186,244.76	186,244.76	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 NOK / USD EX.RATE 8.10903 WITH CITIBANK N.A.	-17,147.370	12 Jul 18				0.00	-17,147.37	-17,147.37	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 USD / HKD EX.RATE 0.1273887 WITH CITIBANK N.A.	4,388.400	12 Jul 18				0.00	4,388.40	4,388.40	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 USD / JPY EX.RATE 0.0088943 WITH CITIBANK N.A.	7,472.940	12 Jul 18				0.00	7,472.94	7,472.94	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 USD / SGD EX.RATE 0.7336897 WITH CITIBANK N.A.	10,726.610	12 Jul 18				0.00	10,726.61	10,726.61	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 USD / UYU EX.RATE 0.0318269 WITH CITIBANK N.A.	157,583.290	12 Jul 18				0.00	157,583.29	157,583.29	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 UYU / USD EX.RATE 31.33 WITH CITIBANK N.A.	-158,035.970	12 Jul 18				0.00	-158,035.97	-158,035.97	0.00
FX DEAL TRANSACTED ON 12 JUN 2018 USD / CHF EX.RATE 1.0135101 WITH CITIBANK N.A.	5,881.000	12 Jun 18				0.00	5,881.00	5,881.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 JUN 2018 USD / JPY EX.RATE 0.0090698 WITH CITIBANK N.A.	5,473.190	12 Jun 18				0.00	5,473.19	5,473.19	0.00
FX DEAL TRANSACTED ON 12 NOV 2018 TRY / USD EX.RATE 5.544 WITH CITIBANK N.A.	-478,196.720	12 Nov 18				0.00	-478,196.72	-478,196.72	0.00
FX DEAL TRANSACTED ON 12 NOV 2018 USD / TRY EX.RATE 0.1833802 WITH CITIBANK N.A.	486,163.520	12 Nov 18				0.00	486,163.52	486,163.52	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 AUD / USD EX.RATE 1.402741 WITH CITIBANK N.A.	-53,040.050	12 Oct 18				0.00	-53,040.05	-53,040.05	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 HKD / USD EX.RATE 7.834 WITH CITIBANK N.A.	-5,355.390	12 Oct 18				0.00	-5,355.39	-5,355.39	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.2112 WITH CITIBANK N.A.	-8,769.020	12 Oct 18				0.00	-8,769.02	-8,769.02	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.30262 WITH CITIBANK N.A.	-8,548,331.290	12 Oct 18				0.00	-8,548,331.29	-8,548,331.29	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.1556 WITH CITIBANK N.A.	4,907.610	12 Oct 18				0.00	4,907.61	4,907.61	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / EUR EX.RATE 1.15612 WITH CITIBANK N.A.	23,229.600	12 Oct 18				0.00	23,229.60	23,229.60	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.314941 WITH CITIBANK N.A.	7,449.440	12 Oct 18				0.00	7,449.44	7,449.44	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / JPY EX.RATE 0.0089143 WITH CITIBANK N.A.	8,557,732.380	12 Oct 18				0.00	8,557,732.38	8,557,732.38	0.00
FX DEAL TRANSACTED ON 12 SEP 2018 JPY / USD EX.RATE 111.27373 WITH CITIBANK N.A.	-15,635.260	12 Sep 18				0.00	-15,635.26	-15,635.26	0.00
FX DEAL TRANSACTED ON 13 APR 2018 AUD / USD EX.RATE 1.284604 WITH CITIBANK N.A.	-125,688.950	13 Apr 18				0.00	-125,688.95	-125,688.95	0.00
FX DEAL TRANSACTED ON 13 APR 2018 EUR / USD EX.RATE 0.8105041 WITH CITIBANK N.A.	-40,064.350	13 Apr 18				0.00	-40,064.35	-40,064.35	0.00
FX DEAL TRANSACTED ON 13 APR 2018 GBP / USD EX.RATE 0.7018529 WITH CITIBANK N.A.	-5,749.600	13 Apr 18				0.00	-5,749.60	-5,749.60	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 AUG 2018 USD / NOK EX.RATE 0.119261 WITH CITIBANK N.A.	11,992.070	13 Aug 18				0.00	11,992.07	11,992.07	0.00
FX DEAL TRANSACTED ON 13 AUG 2018 USD / SEK EX.RATE 0.1094726 WITH CITIBANK N.A.	35,282.290	13 Aug 18				0.00	35,282.29	35,282.29	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 EUR / USD EX.RATE 0.850304 WITH CITIBANK N.A.	-461,080.670	13 Dec 17				0.00	-461,080.67	-461,080.67	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 JPY / USD EX.RATE 113.014 WITH CITIBANK N.A.	-152,230.440	13 Dec 17				0.00	-152,230.44	-152,230.44	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / CAD EX.RATE 0.7786767 WITH CITIBANK N.A.	19,384.030	13 Dec 17				0.00	19,384.03	19,384.03	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.1836061 WITH CITIBANK N.A.	464,043.100	13 Dec 17				0.00	464,043.10	464,043.10	0.00
FX DEAL TRANSACTED ON 13 FEB 2018 USD / CHF EX.RATE 1.0712832 WITH CITIBANK N.A.	51,493.280	13 Feb 18				0.00	51,493.28	51,493.28	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 DKK / USD EX.RATE 6.38831 WITH CITIBANK N.A.	-3,244.140	13 Jul 18				0.00	-3,244.14	-3,244.14	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 EUR / USD EX.RATE 0.8570229 WITH CITIBANK N.A.	-7,423.140	13 Jul 18				0.00	-7,423.14	-7,423.14	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.63 WITH CITIBANK N.A.	-4,972,032.320	13 Jul 18				0.00	-4,972,032.32	-4,972,032.32	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 JPY / USD EX.RATE 112.68 WITH CITIBANK N.A.	-3,727,369.540	13 Jul 18				0.00	-3,727,369.54	-3,727,369.54	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.0089297 WITH CITIBANK N.A.	3,750,468.810	13 Jul 18				0.00	3,750,468.81	3,750,468.81	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.0089331 WITH CITIBANK N.A.	5,002,545.940	13 Jul 18				0.00	5,002,545.94	5,002,545.94	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 GBP / USD EX.RATE 0.7506944 WITH CITIBANK N.A.	-16,722.360	13 Jun 18				0.00	-16,722.36	-16,722.36	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 USD / JPY EX.RATE 0.0090557 WITH CITIBANK N.A.	61,934.540	13 Jun 18				0.00	61,934.54	61,934.54	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 MAR 2018 EUR / USD EX.RATE 0.8069397 WITH CITIBANK N.A.	-13,932.220	13 Mar 18				0.00	-13,932.22	-13,932.22	0.00
FX DEAL TRANSACTED ON 13 NOV 2018 CAD / USD EX.RATE 1.32134 WITH CITIBANK N.A.	-11,277,188.310	13 Nov 18				0.00	-11,277,188.31	-11,277,188.31	0.00
FX DEAL TRANSACTED ON 13 NOV 2018 GBP / USD EX.RATE 0.7672536 WITH CITIBANK N.A.	-141,891.300	13 Nov 18				0.00	-141,891.30	-141,891.30	0.00
FX DEAL TRANSACTED ON 13 NOV 2018 JPY / USD EX.RATE 114.108 WITH CITIBANK N.A.	-6,847,022.120	13 Nov 18				0.00	-6,847,022.12	-6,847,022.12	0.00
FX DEAL TRANSACTED ON 13 NOV 2018 USD / CAD EX.RATE 0.7554011 WITH CITIBANK N.A.	11,256,232.060	13 Nov 18				0.00	11,256,232.06	11,256,232.06	0.00
FX DEAL TRANSACTED ON 13 NOV 2018 USD / JPY EX.RATE 0.008837 WITH CITIBANK N.A.	6,904,383.170	13 Nov 18				0.00	6,904,383.17	6,904,383.17	0.00
FX DEAL TRANSACTED ON 13 SEP 2018 CAD / USD EX.RATE 1.29882 WITH CITIBANK N.A.	-38,147.390	13 Sep 18				0.00	-38,147.39	-38,147.39	0.00
FX DEAL TRANSACTED ON 14 AUG 2018 EUR / USD EX.RATE 0.8816088 WITH CITIBANK N.A.	-47,899.660	14 Aug 18				0.00	-47,899.66	-47,899.66	0.00
FX DEAL TRANSACTED ON 14 AUG 2018 USD / JPY EX.RATE 0.0090252 WITH CITIBANK N.A.	22,585.130	14 Aug 18				0.00	22,585.13	22,585.13	0.00
FX DEAL TRANSACTED ON 14 AUG 2018 USD / NOK EX.RATE 0.1188911 WITH CITIBANK N.A.	28,235.450	14 Aug 18				0.00	28,235.45	28,235.45	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 GBP / USD EX.RATE 0.7441916 WITH CITIBANK N.A.	-30,822.790	14 Dec 17				0.00	-30,822.79	-30,822.79	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 JPY / USD EX.RATE 112.65276 WITH CITIBANK N.A.	-34,549.920	14 Dec 17				0.00	-34,549.92	-34,549.92	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / CAD EX.RATE 0.7781617 WITH CITIBANK N.A.	16,495.650	14 Dec 17				0.00	16,495.65	16,495.65	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 ARS / USD EX.RATE 20.52 WITH CITIBANK N.A.	-80,452.580	14 Feb 18				0.00	-80,452.58	-80,452.58	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 USD / CAD EX.RATE 0.7968572 WITH CITIBANK N.A.	8,306.910	14 Feb 18				0.00	8,306.91	8,306.91	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 FEB 2018 USD / CHF EX.RATE 1.0754076 WITH CITIBANK N.A.	6,164.770	14 Feb 18				0.00	6,164.77	6,164.77	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 USD / GBP EX.RATE 1.3985 WITH CITIBANK N.A.	155,846.250	14 Feb 18				0.00	155,846.25	155,846.25	0.00
FX DEAL TRANSACTED ON 14 JUN 2018 USD / UYU EX.RATE 0.0314367 WITH CITIBANK N.A.	155,651.270	14 Jun 18				0.00	155,651.27	155,651.27	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 TRY / USD EX.RATE 3.883575 WITH CITIBANK N.A.	-357,632.530	14 Mar 18				0.00	-357,632.53	-357,632.53	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / TRY EX.RATE 0.2544527 WITH CITIBANK N.A.	353,407.550	14 Mar 18				0.00	353,407.55	353,407.55	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 NOK / USD EX.RATE 8.00223 WITH CITIBANK N.A.	-9,121.580	14 May 18				0.00	-9,121.58	-9,121.58	0.00
FX DEAL TRANSACTED ON 14 NOV 2018 USD / GBP EX.RATE 1.2976 WITH CITIBANK N.A.	536.830	14 Nov 18				0.00	536.83	536.83	0.00
FX DEAL TRANSACTED ON 14 NOV 2018 USD / SEK EX.RATE 0.10991 WITH CITIBANK N.A.	22,449.250	14 Nov 18				0.00	22,449.25	22,449.25	0.00
FX DEAL TRANSACTED ON 14 SEP 2018 CAD / USD EX.RATE 1.303 WITH CITIBANK N.A.	-50,857.810	14 Sep 18				0.00	-50,857.81	-50,857.81	0.00
FX DEAL TRANSACTED ON 14 SEP 2018 JPY / USD EX.RATE 111.99385 WITH CITIBANK N.A.	-10,928.530	14 Sep 18				0.00	-10,928.53	-10,928.53	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 CAD / USD EX.RATE 1.31173 WITH CITIBANK N.A.	-22,696.900	15 Aug 18				0.00	-22,696.90	-22,696.90	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.7510609 WITH CITIBANK N.A.	-6,790,395.000	15 Dec 17				0.00	-6,790,395.00	-6,790,395.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 JPY / USD EX.RATE 112.30044 WITH CITIBANK N.A.	-2,420.340	15 Dec 17				0.00	-2,420.34	-2,420.34	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / GBP EX.RATE 1.3356151 WITH CITIBANK N.A.	6,811,637.010	15 Dec 17				0.00	6,811,637.01	6,811,637.01	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 USD / TRY EX.RATE 0.2530611 WITH CITIBANK N.A.	177,192.490	15 Dec 17				0.00	177,192.49	177,192.49	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 DEC 2017 USD / ZAR EX.RATE 0.0744652 WITH CITIBANK N.A.	185,043.770	15 Dec 17				0.00	185,043.77	185,043.77	0.00
FX DEAL TRANSACTED ON 15 FEB 2018 GBP / USD EX.RATE 0.7099625 WITH CITIBANK N.A.	-17,031.000	15 Feb 18				0.00	-17,031.00	-17,031.00	0.00
FX DEAL TRANSACTED ON 15 JUN 2018 JPY / USD EX.RATE 110.56855 WITH CITIBANK N.A.	-8,467.730	15 Jun 18				0.00	-8,467.73	-8,467.73	0.00
FX DEAL TRANSACTED ON 15 JUN 2018 USD / CHF EX.RATE 1.003472 WITH CITIBANK N.A.	2,033.910	15 Jun 18				0.00	2,033.91	2,033.91	0.00
FX DEAL TRANSACTED ON 15 MAR 2018 BRL / USD EX.RATE 3.286 WITH CITIBANK N.A.	-388,219.680	15 Mar 18				0.00	-388,219.68	-388,219.68	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8438747 WITH CITIBANK N.A.	-51,533.190	15 May 18				0.00	-51,533.19	-51,533.19	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 INR / USD EX.RATE 67.5288 WITH CITIBANK N.A.	-229,300.120	15 May 18				0.00	-229,300.12	-229,300.12	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 SEK / USD EX.RATE 8.67571 WITH CITIBANK N.A.	-5,289.860	15 May 18				0.00	-5,289.86	-5,289.86	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH CITIBANK N.A.	136,186.430	15 May 18				0.00	136,186.43	136,186.43	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH CITIBANK N.A.	130,542.930	15 May 18				0.00	130,542.93	130,542.93	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 EUR / USD EX.RATE 0.8639309 WITH CITIBANK N.A.	-19,585.640	15 Oct 18				0.00	-19,585.64	-19,585.64	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.157411 WITH CITIBANK N.A.	9,448.530	15 Oct 18				0.00	9,448.53	9,448.53	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 USD / HKD EX.RATE 0.1276308 WITH CITIBANK N.A.	6,338.020	15 Oct 18				0.00	6,338.02	6,338.02	0.00
FX DEAL TRANSACTED ON 16 AUG 2018 USD / HKD EX.RATE 0.127391 WITH CITIBANK N.A.	279,630.780	16 Aug 18				0.00	279,630.78	279,630.78	0.00
FX DEAL TRANSACTED ON 16 AUG 2018 USD / JPY EX.RATE 0.0090276 WITH CITIBANK N.A.	257,905.470	16 Aug 18				0.00	257,905.47	257,905.47	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 FEB 2018 JPY / USD EX.RATE 106.24281 WITH CITIBANK N.A.	-12,216.370	16 Feb 18				0.00	-12,216.37	-12,216.37	0.00
FX DEAL TRANSACTED ON 16 FEB 2018 USD / CAD EX.RATE 0.7977472 WITH CITIBANK N.A.	7,926.140	16 Feb 18				0.00	7,926.14	7,926.14	0.00
FX DEAL TRANSACTED ON 16 JAN 2018 NOK / USD EX.RATE 7.87602 WITH CITIBANK N.A.	-31,479.910	16 Jan 18				0.00	-31,479.91	-31,479.91	0.00
FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.37804 WITH CITIBANK N.A.	190,225.840	16 Jan 18				0.00	190,225.84	190,225.84	0.00
FX DEAL TRANSACTED ON 16 JUL 2018 EUR / USD EX.RATE 0.8538689 WITH CITIBANK N.A.	-17,468.120	16 Jul 18				0.00	-17,468.12	-17,468.12	0.00
FX DEAL TRANSACTED ON 16 JUL 2018 USD / SGD EX.RATE 0.7341443 WITH CITIBANK N.A.	9,600.730	16 Jul 18				0.00	9,600.73	9,600.73	0.00
FX DEAL TRANSACTED ON 16 JUL 2018 USD / UYU EX.RATE 0.0319724 WITH CITIBANK N.A.	158,303.770	16 Jul 18				0.00	158,303.77	158,303.77	0.00
FX DEAL TRANSACTED ON 16 JUL 2018 UYU / USD EX.RATE 31.277 WITH CITIBANK N.A.	-158,303.770	16 Jul 18				0.00	-158,303.77	-158,303.77	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8116949 WITH CITIBANK N.A.	-2,833,577.000	16 Mar 18				0.00	-2,833,577.00	-2,833,577.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 EUR / USD EX.RATE 0.8117278 WITH CITIBANK N.A.	-492,776.000	16 Mar 18				0.00	-492,776.00	-492,776.00	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2340769 WITH CITIBANK N.A.	493,630.760	16 Mar 18				0.00	493,630.76	493,630.76	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 USD / EUR EX.RATE 1.2351854 WITH CITIBANK N.A.	2,840,926.420	16 Mar 18				0.00	2,840,926.42	2,840,926.42	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 EUR / USD EX.RATE 0.8467974 WITH CITIBANK N.A.	-53,877.690	16 May 18				0.00	-53,877.69	-53,877.69	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 USD / JPY EX.RATE 0.0090829 WITH CITIBANK N.A.	21,916.480	16 May 18				0.00	21,916.48	21,916.48	0.00
FX DEAL TRANSACTED ON 16 NOV 2018 USD / DKK EX.RATE 0.1529169 WITH CITIBANK N.A.	35,539.820	16 Nov 18				0.00	35,539.82	35,539.82	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 OCT 2018 JPY / USD EX.RATE 112.204 WITH CITIBANK N.A.	-32,979.000	16 Oct 18				0.00	-32,979.00	-32,979.00	0.00
FX DEAL TRANSACTED ON 16 OCT 2018 USD / DKK EX.RATE 0.1551359 WITH CITIBANK N.A.	31,269.940	16 Oct 18				0.00	31,269.94	31,269.94	0.00
FX DEAL TRANSACTED ON 16 OCT 2018 USD / SEK EX.RATE 0.1122637 WITH CITIBANK N.A.	51,069.600	16 Oct 18				0.00	51,069.60	51,069.60	0.00
FX DEAL TRANSACTED ON 17 APR 2018 SEK / USD EX.RATE 8.40358 WITH CITIBANK N.A.	-7,176.760	17 Apr 18				0.00	-7,176.76	-7,176.76	0.00
FX DEAL TRANSACTED ON 17 AUG 2018 USD / JPY EX.RATE 0.0090491 WITH CITIBANK N.A.	33,678.010	17 Aug 18				0.00	33,678.01	33,678.01	0.00
FX DEAL TRANSACTED ON 17 AUG 2018 USD / NOK EX.RATE 0.1180636 WITH CITIBANK N.A.	17,897.950	17 Aug 18				0.00	17,897.95	17,897.95	0.00
FX DEAL TRANSACTED ON 17 JAN 2018 EUR / USD EX.RATE 0.8165265 WITH CITIBANK N.A.	-47,460.270	17 Jan 18				0.00	-47,460.27	-47,460.27	0.00
FX DEAL TRANSACTED ON 17 JAN 2018 JPY / USD EX.RATE 110.351 WITH CITIBANK N.A.	-3,806,037.100	17 Jan 18				0.00	-3,806,037.10	-3,806,037.10	0.00
FX DEAL TRANSACTED ON 17 JAN 2018 USD / GBP EX.RATE 1.3855 WITH CITIBANK N.A.	45,713.170	17 Jan 18				0.00	45,713.17	45,713.17	0.00
FX DEAL TRANSACTED ON 17 JAN 2018 USD / JPY EX.RATE 0.0091075 WITH CITIBANK N.A.	3,825,136.610	17 Jan 18				0.00	3,825,136.61	3,825,136.61	0.00
FX DEAL TRANSACTED ON 17 JUL 2018 USD / SGD EX.RATE 0.7338884 WITH CITIBANK N.A.	17,397.020	17 Jul 18				0.00	17,397.02	17,397.02	0.00
FX DEAL TRANSACTED ON 18 APR 2018 TRY / USD EX.RATE 4.091327 WITH CITIBANK N.A.	-258,464.440	18 Apr 18				0.00	-258,464.44	-258,464.44	0.00
FX DEAL TRANSACTED ON 18 APR 2018 USD / DKK EX.RATE 0.166313 WITH CITIBANK N.A.	38,120.380	18 Apr 18				0.00	38,120.38	38,120.38	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 JPY / USD EX.RATE 112.35761 WITH CITIBANK N.A.	-22,705.770	18 Dec 17				0.00	-22,705.77	-22,705.77	0.00
FX DEAL TRANSACTED ON 18 JAN 2018 JPY / USD EX.RATE 110.88126 WITH CITIBANK N.A.	-5,046.280	18 Jan 18				0.00	-5,046.28	-5,046.28	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 JAN 2018 USD / MXN EX.RATE 0.0537034 WITH CITIBANK N.A.	21,122.570	18 Jan 18				0.00	21,122.57	21,122.57	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 SEK / USD EX.RATE 8.83024 WITH CITIBANK N.A.	-74,652.430	18 Jun 18				0.00	-74,652.43	-74,652.43	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / JPY EX.RATE 0.009052 WITH CITIBANK N.A.	3,839.030	18 Jun 18				0.00	3,839.03	3,839.03	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 GBP / USD EX.RATE 0.7416527 WITH CITIBANK N.A.	-8,653.690	18 May 18				0.00	-8,653.69	-8,653.69	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.95 WITH CITIBANK N.A.	-901,306.890	18 May 18				0.00	-901,306.89	-901,306.89	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090127 WITH CITIBANK N.A.	145,078.720	18 May 18				0.00	145,078.72	145,078.72	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090685 WITH CITIBANK N.A.	906,852.630	18 May 18				0.00	906,852.63	906,852.63	0.00
FX DEAL TRANSACTED ON 18 OCT 2018 GBP / USD EX.RATE 0.767736 WITH CITIBANK N.A.	-2,236.420	18 Oct 18				0.00	-2,236.42	-2,236.42	0.00
FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.22 WITH CITIBANK N.A.	-2,628.080	18 Oct 18				0.00	-2,628.08	-2,628.08	0.00
FX DEAL TRANSACTED ON 18 OCT 2018 SEK / USD EX.RATE 9.0386 WITH CITIBANK N.A.	-5,092.620	18 Oct 18				0.00	-5,092.62	-5,092.62	0.00
FX DEAL TRANSACTED ON 18 OCT 2018 USD / GBP EX.RATE 1.30563 WITH CITIBANK N.A.	13,986.350	18 Oct 18				0.00	13,986.35	13,986.35	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.29847 WITH CITIBANK N.A.	-231,041.150	18 Sep 18				0.00	-231,041.15	-231,041.15	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.30024 WITH CITIBANK N.A.	-11,278.830	18 Sep 18				0.00	-11,278.83	-11,278.83	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7706446 WITH CITIBANK N.A.	231,193.380	18 Sep 18				0.00	231,193.38	231,193.38	0.00
FX DEAL TRANSACTED ON 19 APR 2018 TRY / USD EX.RATE 4.034837 WITH CITIBANK N.A.	-210,771.860	19 Apr 18				0.00	-210,771.86	-210,771.86	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 APR 2018 USD / DKK EX.RATE 0.1657155 WITH CITIBANK N.A.	30,328.820	19 Apr 18				0.00	30,328.82	30,328.82	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 GBP / USD EX.RATE 0.7474121 WITH CITIBANK N.A.	-18,806.520	19 Dec 17				0.00	-18,806.52	-18,806.52	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 JPY / USD EX.RATE 110.594 WITH CITIBANK N.A.	-7,585.990	19 Jan 18				0.00	-7,585.99	-7,585.99	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 NOK / USD EX.RATE 7.85444 WITH CITIBANK N.A.	-30,577.580	19 Jan 18				0.00	-30,577.58	-30,577.58	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.22426 WITH CITIBANK N.A.	10,803.030	19 Jan 18				0.00	10,803.03	10,803.03	0.00
FX DEAL TRANSACTED ON 19 JUL 2018 DKK / USD EX.RATE 6.42084 WITH CITIBANK N.A.	-29,437.920	19 Jul 18				0.00	-29,437.92	-29,437.92	0.00
FX DEAL TRANSACTED ON 19 JUL 2018 EUR / USD EX.RATE 0.8615788 WITH CITIBANK N.A.	-22,858.270	19 Jul 18				0.00	-22,858.27	-22,858.27	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 ARS / USD EX.RATE 28.085 WITH CITIBANK N.A.	-101,674.090	19 Jun 18				0.00	-101,674.09	-101,674.09	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 TRY / USD EX.RATE 4.748147 WITH CITIBANK N.A.	-23,654.710	19 Jun 18				0.00	-23,654.71	-23,654.71	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / ARS EX.RATE 0.0358423 WITH CITIBANK N.A.	102,348.270	19 Jun 18				0.00	102,348.27	102,348.27	0.00
FX DEAL TRANSACTED ON 19 MAR 2018 SEK / USD EX.RATE 8.16041 WITH CITIBANK N.A.	-19,075.330	19 Mar 18				0.00	-19,075.33	-19,075.33	0.00
FX DEAL TRANSACTED ON 19 MAR 2018 USD / EUR EX.RATE 1.23433 WITH CITIBANK N.A.	279.510	19 Mar 18				0.00	279.51	279.51	0.00
FX DEAL TRANSACTED ON 19 NOV 2018 EUR / USD EX.RATE 0.872806 WITH CITIBANK N.A.	-7,820.120	19 Nov 18				0.00	-7,820.12	-7,820.12	0.00
FX DEAL TRANSACTED ON 19 NOV 2018 USD / SEK EX.RATE 0.1110815 WITH CITIBANK N.A.	29,835.910	19 Nov 18				0.00	29,835.91	29,835.91	0.00
FX DEAL TRANSACTED ON 19 OCT 2018 USD / GBP EX.RATE 1.30744 WITH CITIBANK N.A.	34,559.040	19 Oct 18				0.00	34,559.04	34,559.04	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 SEP 2018 CAD / USD EX.RATE 1.29658 WITH CITIBANK N.A.	-33,262.140	19 Sep 18				0.00	-33,262.14	-33,262.14	0.00
FX DEAL TRANSACTED ON 20 APR 2018 AUD / USD EX.RATE 1.3042231 WITH CITIBANK N.A.	-16,628.580	20 Apr 18				0.00	-16,628.58	-16,628.58	0.00
FX DEAL TRANSACTED ON 20 APR 2018 TRY / USD EX.RATE 4.059237 WITH CITIBANK N.A.	-95,041.890	20 Apr 18				0.00	-95,041.89	-95,041.89	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / DKK EX.RATE 0.1649003 WITH CITIBANK N.A.	43,334.140	20 Apr 18				0.00	43,334.14	43,334.14	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 CAD / USD EX.RATE 1.30757 WITH CITIBANK N.A.	-17,211.250	20 Aug 18				0.00	-17,211.25	-17,211.25	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / JPY EX.RATE 0.0090574 WITH CITIBANK N.A.	20,404.880	20 Aug 18				0.00	20,404.88	20,404.88	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 MXN / USD EX.RATE 19.443865 WITH CITIBANK N.A.	-47,269.290	20 Dec 17				0.00	-47,269.29	-47,269.29	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / MXN EX.RATE 0.0519367 WITH CITIBANK N.A.	47,734.920	20 Dec 17				0.00	47,734.92	47,734.92	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / ZAR EX.RATE 0.0790295 WITH CITIBANK N.A.	112,421.150	20 Dec 17				0.00	112,421.15	112,421.15	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 ZAR / USD EX.RATE 12.744886 WITH CITIBANK N.A.	-111,615.050	20 Dec 17				0.00	-111,615.05	-111,615.05	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.714592 WITH CITIBANK N.A.	-6,640.350	20 Feb 18				0.00	-6,640.35	-6,640.35	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 HKD / USD EX.RATE 7.8242 WITH CITIBANK N.A.	-8,293.620	20 Feb 18				0.00	-8,293.62	-8,293.62	0.00
FX DEAL TRANSACTED ON 20 JUL 2018 DKK / USD EX.RATE 6.3665 WITH CITIBANK N.A.	-33,781.990	20 Jul 18				0.00	-33,781.99	-33,781.99	0.00
FX DEAL TRANSACTED ON 20 JUL 2018 EUR / USD EX.RATE 0.8545402 WITH CITIBANK N.A.	-13,278.040	20 Jul 18				0.00	-13,278.04	-13,278.04	0.00
FX DEAL TRANSACTED ON 20 JUN 2018 DKK / USD EX.RATE 6.43144 WITH CITIBANK N.A.	-11,785.590	20 Jun 18				0.00	-11,785.59	-11,785.59	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JUN 2018 USD / CHF EX.RATE 1.0043791 WITH CITIBANK N.A.	9,767.540	20 Jun 18				0.00	9,767.54	9,767.54	0.00
FX DEAL TRANSACTED ON 20 JUN 2018 USD / MXN EX.RATE 0.0490395 WITH CITIBANK N.A.	7,344.450	20 Jun 18				0.00	7,344.45	7,344.45	0.00
FX DEAL TRANSACTED ON 20 MAR 2018 EUR / USD EX.RATE 0.8153282 WITH CITIBANK N.A.	-207,278.500	20 Mar 18				0.00	-207,278.50	-207,278.50	0.00
FX DEAL TRANSACTED ON 20 MAR 2018 SEK / USD EX.RATE 8.21168 WITH CITIBANK N.A.	-17,573.980	20 Mar 18				0.00	-17,573.98	-17,573.98	0.00
FX DEAL TRANSACTED ON 20 MAR 2018 USD / EUR EX.RATE 1.23303 WITH CITIBANK N.A.	208,382.070	20 Mar 18				0.00	208,382.07	208,382.07	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 CHF / USD EX.RATE 0.99464 WITH CITIBANK N.A.	-84,524.090	20 Nov 18				0.00	-84,524.09	-84,524.09	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 EUR / USD EX.RATE 0.8787786 WITH CITIBANK N.A.	-18,999.060	20 Nov 18				0.00	-18,999.06	-18,999.06	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 USD / GBP EX.RATE 1.27978 WITH CITIBANK N.A.	1,270.050	20 Nov 18				0.00	1,270.05	1,270.05	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 USD / TRY EX.RATE 0.182723 WITH CITIBANK N.A.	76,150.840	20 Nov 18				0.00	76,150.84	76,150.84	0.00
FX DEAL TRANSACTED ON 20 SEP 2018 BRL / USD EX.RATE 4.09911 WITH CITIBANK N.A.	-677,133.200	20 Sep 18				0.00	-677,133.20	-677,133.20	0.00
FX DEAL TRANSACTED ON 20 SEP 2018 CAD / USD EX.RATE 1.29184 WITH CITIBANK N.A.	-58,082.900	20 Sep 18				0.00	-58,082.90	-58,082.90	0.00
FX DEAL TRANSACTED ON 20 SEP 2018 EUR / USD EX.RATE 0.8491343 WITH CITIBANK N.A.	-10,396.380	20 Sep 18				0.00	-10,396.38	-10,396.38	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 USD / EUR EX.RATE 1.15631 WITH CITIBANK N.A.	23,750.610	21 Aug 18				0.00	23,750.61	23,750.61	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 ARS / USD EX.RATE 19.8333 WITH CITIBANK N.A.	-207,281.920	21 Dec 17				0.00	-207,281.92	-207,281.92	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 AUD / USD EX.RATE 1.2998154 WITH CITIBANK N.A.	-8,812.070	21 Dec 17				0.00	-8,812.07	-8,812.07	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 DEC 2017 EUR / USD EX.RATE 0.8427653 WITH CITIBANK N.A.	-2,847,768.000	21 Dec 17				0.00	-2,847,768.00	-2,847,768.00	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.1886747 WITH CITIBANK N.A.	2,852,819.280	21 Dec 17				0.00	2,852,819.28	2,852,819.28	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 JPY / USD EX.RATE 107.6218 WITH CITIBANK N.A.	-6,496.460	21 Feb 18				0.00	-6,496.46	-6,496.46	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 USD / CAD EX.RATE 0.7892784 WITH CITIBANK N.A.	5,041.150	21 Feb 18				0.00	5,041.15	5,041.15	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 USD / SEK EX.RATE 0.123588 WITH CITIBANK N.A.	585.120	21 Feb 18				0.00	585.12	585.12	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 ARS / USD EX.RATE 27.795 WITH CITIBANK N.A.	-66,405.340	21 Jun 18				0.00	-66,405.34	-66,405.34	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 MXN / USD EX.RATE 20.389585 WITH CITIBANK N.A.	-171,707.450	21 Jun 18				0.00	-171,707.45	-171,707.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 SEK / USD EX.RATE 8.89649 WITH CITIBANK N.A.	-22,832.770	21 Jun 18				0.00	-22,832.77	-22,832.77	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 USD / ARS EX.RATE 0.0361664 WITH CITIBANK N.A.	66,753.580	21 Jun 18				0.00	66,753.58	66,753.58	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 USD / CHF EX.RATE 1.0085424 WITH CITIBANK N.A.	6,560.570	21 Jun 18				0.00	6,560.57	6,560.57	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 USD / JPY EX.RATE 0.0090888 WITH CITIBANK N.A.	5,094.270	21 Jun 18				0.00	5,094.27	5,094.27	0.00
FX DEAL TRANSACTED ON 21 MAR 2018 EUR / USD EX.RATE 0.8141688 WITH CITIBANK N.A.	-112,998.690	21 Mar 18				0.00	-112,998.69	-112,998.69	0.00
FX DEAL TRANSACTED ON 21 MAR 2018 USD / EUR EX.RATE 1.2297008 WITH CITIBANK N.A.	113,132.470	21 Mar 18				0.00	113,132.47	113,132.47	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 HKD / USD EX.RATE 7.849 WITH CITIBANK N.A.	-25,325.580	21 May 18				0.00	-25,325.58	-25,325.58	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 JPY / USD EX.RATE 111.31189 WITH CITIBANK N.A.	-29,646.430	21 May 18				0.00	-29,646.43	-29,646.43	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0089914 WITH CITIBANK N.A.	132,453.150	21 May 18				0.00	132,453.15	132,453.15	0.00
FX DEAL TRANSACTED ON 21 MAY 2018 USD / JPY EX.RATE 0.0090367 WITH CITIBANK N.A.	29,821.030	21 May 18				0.00	29,821.03	29,821.03	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 GBP / USD EX.RATE 0.7824114 WITH CITIBANK N.A.	-228,228.500	21 Nov 18				0.00	-228,228.50	-228,228.50	0.00
FX DEAL TRANSACTED ON 21 SEP 2018 BRL / USD EX.RATE 4.04345 WITH CITIBANK N.A.	-353,330.270	21 Sep 18				0.00	-353,330.27	-353,330.27	0.00
FX DEAL TRANSACTED ON 22 AUG 2018 CAD / USD EX.RATE 1.30327 WITH CITIBANK N.A.	-14,134.000	22 Aug 18				0.00	-14,134.00	-14,134.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2018 USD / JPY EX.RATE 0.0090603 WITH CITIBANK N.A.	26,252.220	22 Aug 18				0.00	26,252.22	26,252.22	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 ARS / USD EX.RATE 19.975 WITH CITIBANK N.A.	-142,954.530	22 Dec 17				0.00	-142,954.53	-142,954.53	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 AUD / USD EX.RATE 1.2967814 WITH CITIBANK N.A.	-13,091.140	22 Dec 17				0.00	-13,091.14	-13,091.14	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 EUR / USD EX.RATE 0.8438445 WITH CITIBANK N.A.	-77,028.410	22 Dec 17				0.00	-77,028.41	-77,028.41	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1881162 WITH CITIBANK N.A.	77,227.550	22 Dec 17				0.00	77,227.55	77,227.55	0.00
FX DEAL TRANSACTED ON 22 FEB 2018 USD / CAD EX.RATE 0.7874636 WITH CITIBANK N.A.	2,153.680	22 Feb 18				0.00	2,153.68	2,153.68	0.00
FX DEAL TRANSACTED ON 22 FEB 2018 USD / SEK EX.RATE 0.1232262 WITH CITIBANK N.A.	8,989.250	22 Feb 18				0.00	8,989.25	8,989.25	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 NOK / USD EX.RATE 7.87367 WITH CITIBANK N.A.	-15,095.440	22 Jan 18				0.00	-15,095.44	-15,095.44	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 TRY / USD EX.RATE 3.822935 WITH CITIBANK N.A.	-362,342.720	22 Jan 18				0.00	-362,342.72	-362,342.72	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 USD / ZAR EX.RATE 0.0825055 WITH CITIBANK N.A.	28,118.530	22 Jan 18				0.00	28,118.53	28,118.53	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 JAN 2018 ZAR / USD EX.RATE 12.146064 WITH CITIBANK N.A.	-28,059.120	22 Jan 18				0.00	-28,059.12	-28,059.12	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 ARS / USD EX.RATE 27.4571 WITH CITIBANK N.A.	-405,315.270	22 Jun 18				0.00	-405,315.27	-405,315.27	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 EUR / USD EX.RATE 0.8578389 WITH CITIBANK N.A.	-33,914.970	22 Jun 18				0.00	-33,914.97	-33,914.97	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 USD / ARS EX.RATE 0.0367907 WITH CITIBANK N.A.	151,249.580	22 Jun 18				0.00	151,249.58	151,249.58	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8493651 WITH CITIBANK N.A.	-94,590.620	22 May 18				0.00	-94,590.62	-94,590.62	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 USD / GBP EX.RATE 1.343639 WITH CITIBANK N.A.	1,984.070	22 May 18				0.00	1,984.07	1,984.07	0.00
FX DEAL TRANSACTED ON 23 APR 2018 AUD / USD EX.RATE 1.3116474 WITH CITIBANK N.A.	-16,670.460	23 Apr 18				0.00	-16,670.46	-16,670.46	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / ZAR EX.RATE 0.0807051 WITH CITIBANK N.A.	337,413.790	23 Apr 18				0.00	337,413.79	337,413.79	0.00
FX DEAL TRANSACTED ON 23 AUG 2018 CAD / USD EX.RATE 1.30494 WITH CITIBANK N.A.	-15,812.520	23 Aug 18				0.00	-15,812.52	-15,812.52	0.00
FX DEAL TRANSACTED ON 23 AUG 2018 GBP / USD EX.RATE 0.7800129 WITH CITIBANK N.A.	-29,557.340	23 Aug 18				0.00	-29,557.34	-29,557.34	0.00
FX DEAL TRANSACTED ON 23 FEB 2018 USD / SEK EX.RATE 0.1224101 WITH CITIBANK N.A.	4,196.500	23 Feb 18				0.00	4,196.50	4,196.50	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 DKK / USD EX.RATE 6.36881 WITH CITIBANK N.A.	-12,132.830	23 Jul 18				0.00	-12,132.83	-12,132.83	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 EUR / USD EX.RATE 0.8548616 WITH CITIBANK N.A.	-27,374.610	23 Jul 18				0.00	-27,374.61	-27,374.61	0.00
FX DEAL TRANSACTED ON 23 MAR 2018 MXN / USD EX.RATE 18.60077 WITH CITIBANK N.A.	-365,515.710	23 Mar 18				0.00	-365,515.71	-365,515.71	0.00
FX DEAL TRANSACTED ON 23 MAR 2018 SEK / USD EX.RATE 8.24237 WITH CITIBANK N.A.	-11,967.870	23 Mar 18				0.00	-11,967.87	-11,967.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 MAR 2018 USD / JPY EX.RATE 0.0095197 WITH CITIBANK N.A.	5,682.460	23 Mar 18				0.00	5,682.46	5,682.46	0.00
FX DEAL TRANSACTED ON 23 MAY 2018 NOK / USD EX.RATE 8.10187 WITH CITIBANK N.A.	-7,636.030	23 May 18				0.00	-7,636.03	-7,636.03	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / EUR EX.RATE 1.13312 WITH CITIBANK N.A.	14,205.770	23 Nov 18				0.00	14,205.77	14,205.77	0.00
FX DEAL TRANSACTED ON 23 OCT 2018 CAD / USD EX.RATE 1.30883 WITH CITIBANK N.A.	-1,910,102.920	23 Oct 18				0.00	-1,910,102.92	-1,910,102.92	0.00
FX DEAL TRANSACTED ON 23 OCT 2018 USD / CAD EX.RATE 0.7644501 WITH CITIBANK N.A.	1,911,125.330	23 Oct 18				0.00	1,911,125.33	1,911,125.33	0.00
FX DEAL TRANSACTED ON 24 APR 2018 AUD / USD EX.RATE 1.314095 WITH CITIBANK N.A.	-7,431.910	24 Apr 18				0.00	-7,431.91	-7,431.91	0.00
FX DEAL TRANSACTED ON 24 APR 2018 HKD / USD EX.RATE 7.84593 WITH CITIBANK N.A.	-24,115.930	24 Apr 18				0.00	-24,115.93	-24,115.93	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 CAD / USD EX.RATE 1.3051 WITH CITIBANK N.A.	-20,865.100	24 Aug 18				0.00	-20,865.10	-20,865.10	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 NOK / USD EX.RATE 7.76724 WITH CITIBANK N.A.	-13,786.240	24 Jan 18				0.00	-13,786.24	-13,786.24	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 USD / GBP EX.RATE 1.41941 WITH CITIBANK N.A.	35,725.880	24 Jan 18				0.00	35,725.88	35,725.88	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 USD / MXN EX.RATE 0.0539517 WITH CITIBANK N.A.	23,211.890	24 Jan 18				0.00	23,211.89	23,211.89	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 USD / RUB EX.RATE 0.0177594 WITH CITIBANK N.A.	320,039.520	24 Jan 18				0.00	320,039.52	320,039.52	0.00
FX DEAL TRANSACTED ON 24 MAY 2018 BRL / USD EX.RATE 3.646 WITH CITIBANK N.A.	-544,169.540	24 May 18				0.00	-544,169.54	-544,169.54	0.00
FX DEAL TRANSACTED ON 24 MAY 2018 USD / BRL EX.RATE 0.2734968 WITH CITIBANK N.A.	542,629.160	24 May 18				0.00	542,629.16	542,629.16	0.00
FX DEAL TRANSACTED ON 25 APR 2018 HKD / USD EX.RATE 7.84746 WITH CITIBANK N.A.	-10,838.370	25 Apr 18				0.00	-10,838.37	-10,838.37	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 APR 2018 USD / EUR EX.RATE 1.21742 WITH CITIBANK N.A.	27,719.470	25 Apr 18				0.00	27,719.47	27,719.47	0.00
FX DEAL TRANSACTED ON 25 JAN 2018 GBP / USD EX.RATE 0.701336 WITH CITIBANK N.A.	-3,465.440	25 Jan 18				0.00	-3,465.44	-3,465.44	0.00
FX DEAL TRANSACTED ON 25 JAN 2018 JPY / USD EX.RATE 108.711 WITH CITIBANK N.A.	-1,783.200	25 Jan 18				0.00	-1,783.20	-1,783.20	0.00
FX DEAL TRANSACTED ON 25 JAN 2018 ZAR / USD EX.RATE 11.866805 WITH CITIBANK N.A.	-358,869.420	25 Jan 18				0.00	-358,869.42	-358,869.42	0.00
FX DEAL TRANSACTED ON 25 JUL 2018 DKK / USD EX.RATE 6.37993 WITH CITIBANK N.A.	-2,616.100	25 Jul 18				0.00	-2,616.10	-2,616.10	0.00
FX DEAL TRANSACTED ON 25 JUL 2018 EUR / USD EX.RATE 0.8564577 WITH CITIBANK N.A.	-42,532.500	25 Jul 18				0.00	-42,532.50	-42,532.50	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 ARS / USD EX.RATE 27.0079 WITH CITIBANK N.A.	-105,728.950	25 Jun 18				0.00	-105,728.95	-105,728.95	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 CHF / USD EX.RATE 0.98655 WITH CITIBANK N.A.	-12,938.700	25 Jun 18				0.00	-12,938.70	-12,938.70	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 EUR / USD EX.RATE 0.8546935 WITH CITIBANK N.A.	-20,657.700	25 Jun 18				0.00	-20,657.70	-20,657.70	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 USD / ARS EX.RATE 0.0370262 WITH CITIBANK N.A.	105,728.950	25 Jun 18				0.00	105,728.95	105,728.95	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 USD / JPY EX.RATE 0.0091239 WITH CITIBANK N.A.	40,034.540	25 Jun 18				0.00	40,034.54	40,034.54	0.00
FX DEAL TRANSACTED ON 25 MAY 2018 AUD / USD EX.RATE 1.3231539 WITH CITIBANK N.A.	-10,958.630	25 May 18				0.00	-10,958.63	-10,958.63	0.00
FX DEAL TRANSACTED ON 25 MAY 2018 USD / JPY EX.RATE 0.009155 WITH CITIBANK N.A.	43,773.810	25 May 18				0.00	43,773.81	43,773.81	0.00
FX DEAL TRANSACTED ON 25 OCT 2018 USD / DKK EX.RATE 0.1522418 WITH CITIBANK N.A.	11,416.820	25 Oct 18				0.00	11,416.82	11,416.82	0.00
FX DEAL TRANSACTED ON 25 OCT 2018 USD / UYU EX.RATE 0.0300391 WITH CITIBANK N.A.	139,934.010	25 Oct 18				0.00	139,934.01	139,934.01	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 OCT 2018 UYU / USD EX.RATE 32.95 WITH CITIBANK N.A.	-141,377.940	25 Oct 18				0.00	-141,377.94	-141,377.94	0.00
FX DEAL TRANSACTED ON 25 SEP 2018 BRL / USD EX.RATE 4.1414 WITH CITIBANK N.A.	-533,558.500	25 Sep 18				0.00	-533,558.50	-533,558.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2018 EUR / USD EX.RATE 0.849329 WITH CITIBANK N.A.	-22,690.450	25 Sep 18				0.00	-22,690.45	-22,690.45	0.00
FX DEAL TRANSACTED ON 25 SEP 2018 USD / BRL EX.RATE 0.2421308 WITH CITIBANK N.A.	535,031.270	25 Sep 18				0.00	535,031.27	535,031.27	0.00
FX DEAL TRANSACTED ON 26 APR 2018 AUD / USD EX.RATE 1.3192264 WITH CITIBANK N.A.	-15,415.750	26 Apr 18				0.00	-15,415.75	-15,415.75	0.00
FX DEAL TRANSACTED ON 26 APR 2018 HKD / USD EX.RATE 7.84728 WITH CITIBANK N.A.	-29,205.110	26 Apr 18				0.00	-29,205.11	-29,205.11	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / JPY EX.RATE 0.0088306 WITH CITIBANK N.A.	5,020.630	26 Dec 17				0.00	5,020.63	5,020.63	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / AUD EX.RATE 0.784895 WITH CITIBANK N.A.	9,683.220	26 Feb 18				0.00	9,683.22	9,683.22	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.7885956 WITH CITIBANK N.A.	63,778.840	26 Feb 18				0.00	63,778.84	63,778.84	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CHF EX.RATE 1.0660628 WITH CITIBANK N.A.	168,567.460	26 Feb 18				0.00	168,567.46	168,567.46	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / DKK EX.RATE 0.1653779 WITH CITIBANK N.A.	82,665.040	26 Feb 18				0.00	82,665.04	82,665.04	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / EUR EX.RATE 1.231087 WITH CITIBANK N.A.	245,149.360	26 Feb 18				0.00	245,149.36	245,149.36	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / HUF EX.RATE 0.0039242 WITH CITIBANK N.A.	1,168.070	26 Feb 18				0.00	1,168.07	1,168.07	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093481 WITH CITIBANK N.A.	148,059.330	26 Feb 18				0.00	148,059.33	148,059.33	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / JPY EX.RATE 0.0093581 WITH CITIBANK N.A.	4,178.110	26 Feb 18				0.00	4,178.11	4,178.11	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 FEB 2018 USD / MXN EX.RATE 0.0535382 WITH CITIBANK N.A.	3,608.390	26 Feb 18				0.00	3,608.39	3,608.39	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / SEK EX.RATE 0.1226957 WITH CITIBANK N.A.	2,331.220	26 Feb 18				0.00	2,331.22	2,331.22	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / TRY EX.RATE 0.263913 WITH CITIBANK N.A.	1,848.760	26 Feb 18				0.00	1,848.76	1,848.76	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / ZAR EX.RATE 0.0867112 WITH CITIBANK N.A.	4,125.010	26 Feb 18				0.00	4,125.01	4,125.01	0.00
FX DEAL TRANSACTED ON 26 JAN 2018 JPY / USD EX.RATE 108.6708 WITH CITIBANK N.A.	-47,732.980	26 Jan 18				0.00	-47,732.98	-47,732.98	0.00
FX DEAL TRANSACTED ON 26 JAN 2018 USD / SGD EX.RATE 0.764526 WITH CITIBANK N.A.	3,712.450	26 Jan 18				0.00	3,712.45	3,712.45	0.00
FX DEAL TRANSACTED ON 26 JUL 2018 SEK / USD EX.RATE 8.80325 WITH CITIBANK N.A.	-3,283.750	26 Jul 18				0.00	-3,283.75	-3,283.75	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 EUR / USD EX.RATE 0.8589737 WITH CITIBANK N.A.	-46,368.890	26 Jun 18				0.00	-46,368.89	-46,368.89	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 EUR / USD EX.RATE 0.8036647 WITH CITIBANK N.A.	-3,301.090	26 Mar 18				0.00	-3,301.09	-3,301.09	0.00
FX DEAL TRANSACTED ON 26 NOV 2018 JPY / USD EX.RATE 113.432 WITH CITIBANK N.A.	-20,247.740	26 Nov 18				0.00	-20,247.74	-20,247.74	0.00
FX DEAL TRANSACTED ON 26 NOV 2018 USD / SEK EX.RATE 0.1100241 WITH CITIBANK N.A.	6,402.810	26 Nov 18				0.00	6,402.81	6,402.81	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 CAD / USD EX.RATE 1.31472 WITH CITIBANK N.A.	-43,202.540	26 Oct 18				0.00	-43,202.54	-43,202.54	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 USD / CAD EX.RATE 0.7644675 WITH CITIBANK N.A.	4,066.620	26 Oct 18				0.00	4,066.62	4,066.62	0.00
FX DEAL TRANSACTED ON 26 OCT 2018 USD / GBP EX.RATE 1.2834 WITH CITIBANK N.A.	42,228.260	26 Oct 18				0.00	42,228.26	42,228.26	0.00
FX DEAL TRANSACTED ON 27 APR 2018 AUD / USD EX.RATE 1.3212483 WITH CITIBANK N.A.	-17,177.290	27 Apr 18				0.00	-17,177.29	-17,177.29	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 APR 2018 GBP / USD EX.RATE 0.7261109 WITH CITIBANK N.A.	-234,634.160	27 Apr 18				0.00	-234,634.16	-234,634.16	0.00
FX DEAL TRANSACTED ON 27 APR 2018 TRY / USD EX.RATE 4.107701 WITH CITIBANK N.A.	-68,397.230	27 Apr 18				0.00	-68,397.23	-68,397.23	0.00
FX DEAL TRANSACTED ON 27 APR 2018 USD / TRY EX.RATE 0.2473674 WITH CITIBANK N.A.	69,499.200	27 Apr 18				0.00	69,499.20	69,499.20	0.00
FX DEAL TRANSACTED ON 27 AUG 2018 CAD / USD EX.RATE 1.3034 WITH CITIBANK N.A.	-20,877.640	27 Aug 18				0.00	-20,877.64	-20,877.64	0.00
FX DEAL TRANSACTED ON 27 AUG 2018 USD / HKD EX.RATE 0.1273903 WITH CITIBANK N.A.	8,196.610	27 Aug 18				0.00	8,196.61	8,196.61	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 ARS / USD EX.RATE 20.15 WITH CITIBANK N.A.	-91,599.820	27 Dec 17				0.00	-91,599.82	-91,599.82	0.00
FX DEAL TRANSACTED ON 27 JUL 2018 USD / EUR EX.RATE 1.1654 WITH CITIBANK N.A.	14,825.480	27 Jul 18				0.00	14,825.48	14,825.48	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 ARS / USD EX.RATE 27.3396 WITH CITIBANK N.A.	-67,511.470	27 Jun 18				0.00	-67,511.47	-67,511.47	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 MXN / USD EX.RATE 20.320902 WITH CITIBANK N.A.	-333,176.900	27 Jun 18				0.00	-333,176.90	-333,176.90	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / ARS EX.RATE 0.036577 WITH CITIBANK N.A.	67,511.470	27 Jun 18				0.00	67,511.47	67,511.47	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / JPY EX.RATE 0.0090604 WITH CITIBANK N.A.	14,751.100	27 Jun 18				0.00	14,751.10	14,751.10	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 EUR / USD EX.RATE 0.8834737 WITH CITIBANK N.A.	-70,177.530	27 Nov 18				0.00	-70,177.53	-70,177.53	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 JPY / USD EX.RATE 113.5493 WITH CITIBANK N.A.	-19,791.440	27 Nov 18				0.00	-19,791.44	-19,791.44	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.1324116 WITH CITIBANK N.A.	70,209.520	27 Nov 18				0.00	70,209.52	70,209.52	0.00
FX DEAL TRANSACTED ON 27 SEP 2018 USD / EUR EX.RATE 1.16685 WITH CITIBANK N.A.	40,062.060	27 Sep 18				0.00	40,062.06	40,062.06	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 SEP 2018 USD / UYU EX.RATE 0.0301205 WITH CITIBANK N.A.	140,313.350	27 Sep 18				0.00	140,313.35	140,313.35	0.00
FX DEAL TRANSACTED ON 27 SEP 2018 UYU / USD EX.RATE 32.93 WITH CITIBANK N.A.	-141,463.810	27 Sep 18				0.00	-141,463.81	-141,463.81	0.00
FX DEAL TRANSACTED ON 28 AUG 2018 BRL / USD EX.RATE 4.134 WITH CITIBANK N.A.	-482,495.790	28 Aug 18				0.00	-482,495.79	-482,495.79	0.00
FX DEAL TRANSACTED ON 28 AUG 2018 CAD / USD EX.RATE 1.29024 WITH CITIBANK N.A.	-8,010.160	28 Aug 18				0.00	-8,010.16	-8,010.16	0.00
FX DEAL TRANSACTED ON 28 AUG 2018 USD / BRL EX.RATE 0.2412807 WITH CITIBANK N.A.	481,267.590	28 Aug 18				0.00	481,267.59	481,267.59	0.00
FX DEAL TRANSACTED ON 28 AUG 2018 USD / JPY EX.RATE 0.0090056 WITH CITIBANK N.A.	6,358.140	28 Aug 18				0.00	6,358.14	6,358.14	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 BRL / USD EX.RATE 3.2449 WITH CITIBANK N.A.	-1,469,026.200	28 Feb 18				0.00	-1,469,026.20	-1,469,026.20	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 CAD / USD EX.RATE 1.27946 WITH CITIBANK N.A.	-32,765.640	28 Feb 18				0.00	-32,765.64	-32,765.64	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 GBP / USD EX.RATE 0.72659 WITH CITIBANK N.A.	-16,004.900	28 Feb 18				0.00	-16,004.90	-16,004.90	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / CAD EX.RATE 0.7791803 WITH CITIBANK N.A.	3,257.550	28 Feb 18				0.00	3,257.55	3,257.55	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.22128 WITH CITIBANK N.A.	2,995.490	28 Feb 18				0.00	2,995.49	2,995.49	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / JPY EX.RATE 0.0093412 WITH CITIBANK N.A.	22,469.260	28 Feb 18				0.00	22,469.26	22,469.26	0.00
FX DEAL TRANSACTED ON 28 JUN 2018 EUR / USD EX.RATE 0.8632299 WITH CITIBANK N.A.	-18,184.180	28 Jun 18				0.00	-18,184.18	-18,184.18	0.00
FX DEAL TRANSACTED ON 28 MAR 2018 EUR / USD EX.RATE 0.8099789 WITH CITIBANK N.A.	-5,698.590	28 Mar 18				0.00	-5,698.59	-5,698.59	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 CAD / USD EX.RATE 1.32696 WITH CITIBANK N.A.	-1,130,403.330	28 Nov 18				0.00	-1,130,403.33	-1,130,403.33	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CAD EX.RATE 0.7543631 WITH CITIBANK N.A.	1,131,544.630	28 Nov 18				0.00	1,131,544.63	1,131,544.63	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 USD / SEK EX.RATE 0.11083 WITH CITIBANK N.A.	1,713.190	28 Nov 18				0.00	1,713.19	1,713.19	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 4.0039 WITH CITIBANK N.A.	-551,881.710	28 Sep 18				0.00	-551,881.71	-551,881.71	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 BRL / USD EX.RATE 4.0039 WITH CITIBANK N.A.	-498,173.680	28 Sep 18				0.00	-498,173.68	-498,173.68	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A.	356,820.420	28 Sep 18				0.00	356,820.42	356,820.42	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 USD / BRL EX.RATE 0.2497565 WITH CITIBANK N.A.	693,234.960	28 Sep 18				0.00	693,234.96	693,234.96	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.29272 WITH CITIBANK N.A.	-11,448,728.260	29 Aug 18				0.00	-11,448,728.26	-11,448,728.26	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / CAD EX.RATE 0.774001 WITH CITIBANK N.A.	11,455,214.750	29 Aug 18				0.00	11,455,214.75	11,455,214.75	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 BRL / USD EX.RATE 3.308 WITH CITIBANK N.A.	-357,110.030	29 Dec 17				0.00	-357,110.03	-357,110.03	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / JPY EX.RATE 0.0088799 WITH CITIBANK N.A.	1,453.390	29 Dec 17				0.00	1,453.39	1,453.39	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 BRL / USD EX.RATE 3.169 WITH CITIBANK N.A.	-1,504,210.510	29 Jan 18				0.00	-1,504,210.51	-1,504,210.51	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / BRL EX.RATE 0.3146584 WITH CITIBANK N.A.	1,499,927.030	29 Jan 18				0.00	1,499,927.03	1,499,927.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / JPY EX.RATE 0.0091749 WITH CITIBANK N.A.	3,315.430	29 Jan 18				0.00	3,315.43	3,315.43	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / TRY EX.RATE 0.2616565 WITH CITIBANK N.A.	363,250.590	29 Jan 18				0.00	363,250.59	363,250.59	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / ZAR EX.RATE 0.0833665 WITH CITIBANK N.A.	364,350.430	29 Jan 18				0.00	364,350.43	364,350.43	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 JUN 2018 BRL / USD EX.RATE 3.8558 WITH CITIBANK N.A.	-514,560.440	29 Jun 18				0.00	-514,560.44	-514,560.44	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / MXN EX.RATE 0.0508456 WITH CITIBANK N.A.	11,794.790	29 Jun 18				0.00	11,794.79	11,794.79	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 SGD / USD EX.RATE 1.31073 WITH CITIBANK N.A.	-21,495.660	29 Mar 18				0.00	-21,495.66	-21,495.66	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3008605 WITH CITIBANK N.A.	383,804.640	29 Mar 18				0.00	383,804.64	383,804.64	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 USD / BRL EX.RATE 0.3008605 WITH CITIBANK N.A.	648,570.700	29 Mar 18				0.00	648,570.70	648,570.70	0.00
FX DEAL TRANSACTED ON 29 MAR 2018 USD / CAD EX.RATE 0.7762167 WITH CITIBANK N.A.	78,337.590	29 Mar 18				0.00	78,337.59	78,337.59	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 CAD / USD EX.RATE 1.303 WITH CITIBANK N.A.	-11,358,403.680	29 May 18				0.00	-11,358,403.68	-11,358,403.68	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 SEK / USD EX.RATE 8.96524 WITH CITIBANK N.A.	-11,427.430	29 May 18				0.00	-11,427.43	-11,427.43	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 TRY / USD EX.RATE 4.58672 WITH CITIBANK N.A.	-81,987.560	29 May 18				0.00	-81,987.56	-81,987.56	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / CAD EX.RATE 0.7681317 WITH CITIBANK N.A.	11,368,349.900	29 May 18				0.00	11,368,349.90	11,368,349.90	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / SEK EX.RATE 0.11206 WITH CITIBANK N.A.	8,774.360	29 May 18				0.00	8,774.36	8,774.36	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 USD / TRY EX.RATE 0.2198434 WITH CITIBANK N.A.	82,672.990	29 May 18				0.00	82,672.99	82,672.99	0.00
FX DEAL TRANSACTED ON 29 NOV 2018 USD / SEK EX.RATE 0.1101605 WITH CITIBANK N.A.	6,413.870	29 Nov 18				0.00	6,413.87	6,413.87	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 BRL / USD EX.RATE 3.6435 WITH CITIBANK N.A.	-696,294.650	29 Oct 18				0.00	-696,294.65	-696,294.65	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.31049 WITH CITIBANK N.A.	-21,661.010	29 Oct 18				0.00	-21,661.01	-21,661.01	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 OCT 2018 USD / CAD EX.RATE 0.7615003 WITH CITIBANK N.A.	5,990.880	29 Oct 18				0.00	5,990.88	5,990.88	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 USD / GBP EX.RATE 1.28033 WITH CITIBANK N.A.	15,180.680	29 Oct 18				0.00	15,180.68	15,180.68	0.00
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.4 WITH CITIBANK N.A.	-138,501.600	30 Apr 18				0.00	-138,501.60	-138,501.60	0.00
FX DEAL TRANSACTED ON 30 APR 2018 INR / USD EX.RATE 66.4 WITH CITIBANK N.A.	-132,762.160	30 Apr 18				0.00	-132,762.16	-132,762.16	0.00
FX DEAL TRANSACTED ON 30 APR 2018 USD / BRL EX.RATE 0.2872655 WITH CITIBANK N.A.	79,943.790	30 Apr 18				0.00	79,943.79	79,943.79	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 DKK / USD EX.RATE 6.396138 WITH CITIBANK N.A.	-7,405.500	30 Aug 18				0.00	-7,405.50	-7,405.50	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / UYU EX.RATE 0.0306272 WITH CITIBANK N.A.	142,673.910	30 Aug 18				0.00	142,673.91	142,673.91	0.00
FX DEAL TRANSACTED ON 30 JAN 2018 GBP / USD EX.RATE 0.7074137 WITH CITIBANK N.A.	-3,529.800	30 Jan 18				0.00	-3,529.80	-3,529.80	0.00
FX DEAL TRANSACTED ON 30 JAN 2018 USD / CAD EX.RATE 0.810143 WITH CITIBANK N.A.	57,910.790	30 Jan 18				0.00	57,910.79	57,910.79	0.00
FX DEAL TRANSACTED ON 30 JUL 2018 SEK / USD EX.RATE 8.7525 WITH CITIBANK N.A.	-27,536.960	30 Jul 18				0.00	-27,536.96	-27,536.96	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH CITIBANK N.A.	530,918.420	30 May 18				0.00	530,918.42	530,918.42	0.00
FX DEAL TRANSACTED ON 30 NOV 2018 USD / BRL EX.RATE 0.2588461 WITH CITIBANK N.A.	656,679.410	30 Nov 18				0.00	656,679.41	656,679.41	0.00
FX DEAL TRANSACTED ON 30 NOV 2018 USD / SEK EX.RATE 0.1097707 WITH CITIBANK N.A.	41,490.410	30 Nov 18				0.00	41,490.41	41,490.41	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.8813679 WITH CITIBANK N.A.	-7,278.790	30 Oct 18				0.00	-7,278.79	-7,278.79	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 HKD / USD EX.RATE 7.8429 WITH CITIBANK N.A.	-3,403.250	30 Oct 18				0.00	-3,403.25	-3,403.25	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 OCT 2018 SEK / USD EX.RATE 9.17527 WITH CITIBANK N.A.	-10,824.700	30 Oct 18				0.00	-10,824.70	-10,824.70	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 USD / UYU EX.RATE 0.0304832 WITH CITIBANK N.A.	142,002.840	30 Oct 18				0.00	142,002.84	142,002.84	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 UYU / USD EX.RATE 32.805 WITH CITIBANK N.A.	-142,002.840	30 Oct 18				0.00	-142,002.84	-142,002.84	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 USD / BRL EX.RATE 0.2418204 WITH CITIBANK N.A.	482,344.110	31 Aug 18				0.00	482,344.11	482,344.11	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 USD / HKD EX.RATE 0.1274035 WITH CITIBANK N.A.	17,348.140	31 Aug 18				0.00	17,348.14	17,348.14	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 USD / JPY EX.RATE 0.0090195 WITH CITIBANK N.A.	1,537.670	31 Aug 18				0.00	1,537.67	1,537.67	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3162155 WITH CITIBANK N.A.	1,507,349.830	31 Jan 18				0.00	1,507,349.83	1,507,349.83	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 USD / GBP EX.RATE 1.42004 WITH CITIBANK N.A.	16,880.140	31 Jan 18				0.00	16,880.14	16,880.14	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 CHF / USD EX.RATE 0.9898 WITH CITIBANK N.A.	-2,456.180	31 Jul 18				0.00	-2,456.18	-2,456.18	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 DKK / USD EX.RATE 6.3715 WITH CITIBANK N.A.	-36,999.560	31 Jul 18				0.00	-36,999.56	-36,999.56	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 SEK / USD EX.RATE 8.7931 WITH CITIBANK N.A.	-36,485.820	31 Jul 18				0.00	-36,485.82	-36,485.82	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 EUR / USD EX.RATE 0.8566118 WITH CITIBANK N.A.	-16,453.040	31 May 18				0.00	-16,453.04	-16,453.04	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 USD / EUR EX.RATE 1.1693 WITH CITIBANK N.A.	6,653.350	31 May 18				0.00	6,653.35	6,653.35	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.7177 WITH CITIBANK N.A.	-768,396.350	31 Oct 18				0.00	-768,396.35	-768,396.35	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 EUR / USD EX.RATE 0.8829242 WITH CITIBANK N.A.	-3,505.500	31 Oct 18				0.00	-3,505.50	-3,505.50	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 OCT 2018 SEK / USD EX.RATE 9.152 WITH CITIBANK N.A.	-6,462.670	31 Oct 18				0.00	-6,462.67	-6,462.67	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH CITIBANK N.A.	704,569.090	31 Oct 18				0.00	704,569.09	704,569.09	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 USD / BRL EX.RATE 0.2689835 WITH CITIBANK N.A.	594,367.260	31 Oct 18				0.00	594,367.26	594,367.26	0.00
Uruguayan peso uruguayo - UYU									
FX DEAL TRANSACTED ON 02 OCT 2018 USD / UYU EX.RATE 0.0304164 WITH CITIBANK N.A.	-4,658,403.180	2 Oct 18				0.00	-141,691.86	-141,894.71	-202.85
FX DEAL TRANSACTED ON 02 OCT 2018 UYU / USD EX.RATE 32.877 WITH CITIBANK N.A.	4,658,403.180	2 Oct 18				0.00	141,691.86	141,894.71	202.85
FX DEAL TRANSACTED ON 03 AUG 2018 UYU / USD EX.RATE 30.568 WITH CITIBANK N.A.	3,517,707.360	3 Aug 18				0.00	115,078.10	114,359.80	-718.30
FX DEAL TRANSACTED ON 03 AUG 2018 UYU / USD EX.RATE 30.568 WITH CITIBANK N.A.	4,951,266.930	3 Aug 18				0.00	161,975.49	160,964.47	-1,011.02
FX DEAL TRANSACTED ON 03 MAY 2018 USD / UYU EX.RATE 0.0335514 WITH CITIBANK N.A.	-3,517,707.360	3 May 18				0.00	-118,024.07	-114,359.80	3,664.27
FX DEAL TRANSACTED ON 12 JUL 2018 USD / UYU EX.RATE 0.0318269 WITH CITIBANK N.A.	-4,951,266.930	12 Jul 18				0.00	-157,583.29	-160,964.47	-3,381.18
FX DEAL TRANSACTED ON 12 JUL 2018 UYU / USD EX.RATE 31.33 WITH CITIBANK N.A.	4,951,266.930	12 Jul 18				0.00	158,035.97	158,542.01	506.04
FX DEAL TRANSACTED ON 14 JUN 2018 USD / UYU EX.RATE 0.0314367 WITH CITIBANK N.A.	-4,951,266.930	14 Jun 18				0.00	-155,651.27	-158,542.01	-2,890.74
FX DEAL TRANSACTED ON 16 JUL 2018 USD / UYU EX.RATE 0.0319724 WITH CITIBANK N.A.	-4,951,266.930	16 Jul 18				0.00	-158,303.77	-158,542.01	-238.24
FX DEAL TRANSACTED ON 16 JUL 2018 UYU / USD EX.RATE 31.277 WITH CITIBANK N.A.	4,951,266.930	16 Jul 18				0.00	158,303.77	158,542.01	238.24
FX DEAL TRANSACTED ON 25 OCT 2018 USD / UYU EX.RATE 0.0300391 WITH CITIBANK N.A.	-4,658,403.180	25 Oct 18				0.00	-139,934.01	-144,435.78	-4,501.77

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◆ 5% Report - Part B

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

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 OCT 2018 UYU / USD EX.RATE 32.95 WITH CITIBANK N.A.	4,658,403.180	25 Oct 18				0.00	141,377.94	141,959.57	581.63
FX DEAL TRANSACTED ON 27 SEP 2018 USD / UYU EX.RATE 0.0301205 WITH CITIBANK N.A.	-4,658,403.180	27 Sep 18				0.00	-140,313.35	-141,959.57	-1,646.22
FX DEAL TRANSACTED ON 27 SEP 2018 UYU / USD EX.RATE 32.93 WITH CITIBANK N.A.	4,658,403.180	27 Sep 18				0.00	141,463.81	141,894.71	430.90
FX DEAL TRANSACTED ON 30 AUG 2018 USD / UYU EX.RATE 0.0306272 WITH CITIBANK N.A.	-4,658,403.180	30 Aug 18				0.00	-142,673.91	-141,894.71	779.20
FX DEAL TRANSACTED ON 30 OCT 2018 USD / UYU EX.RATE 0.0304832 WITH CITIBANK N.A.	-4,658,403.180	30 Oct 18				0.00	-142,002.84	-141,959.57	43.27
FX DEAL TRANSACTED ON 30 OCT 2018 UYU / USD EX.RATE 32.805 WITH CITIBANK N.A.	4,658,403.180	30 Oct 18				0.00	142,002.84	141,959.57	-43.27
Total CITIBANK N.A.							**.000.00**	**-554,128.14**	**-554,128.14**
GOLDMAN SACHS BANK USA.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.253479 WITH GOLDMAN SACHS	-2,605,999.080	7 Jun 18				0.00	-660,566.04	-666,282.92	-5,716.88
FX DEAL TRANSACTED ON 08 JAN 2018 USD / BRL EX.RATE 0.3082149 WITH GOLDMAN SACHS	-1,409,321.590	8 Jan 18				0.00	-434,373.84	-445,262.18	-10,888.34
FX DEAL TRANSACTED ON 19 DEC 2017 BRL / USD EX.RATE 3.314 WITH GOLDMAN SACHS	1,625,324.190	19 Dec 17				0.00	490,441.82	513,506.21	23,064.39
FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.2571 WITH GOLDMAN SACHS	332,666.490	22 Feb 18				0.00	102,135.79	102,168.73	32.94
FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2409 WITH GOLDMAN SACHS	1,233,925.930	26 Feb 18				0.00	380,735.58	378,964.06	-1,771.52

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5% Report - Part B

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GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH GOLDMAN SACHS	-1,233,925.930	28 Feb 18				0.00	-380,266.24	-378,964.06	1,302.18
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH GOLDMAN SACHS	-332,666.490	28 Feb 18				0.00	-102,519.80	-102,168.73	351.07
FX DEAL TRANSACTED ON 29 JUN 2018 BRL / USD EX.RATE 3.8558 WITH GOLDMAN SACHS	2,605,999.080	29 Jun 18				0.00	675,864.69	666,282.92	-9,581.77
FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1624 WITH GOLDMAN SACHS	1,409,321.590	31 Jan 18				0.00	445,649.38	445,262.18	-387.20
FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3162155 WITH GOLDMAN SACHS	-1,625,324.190	31 Jan 18				0.00	-513,952.75	-513,506.21	446.54
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.7033892 WITH GOLDMAN SACHS	274,000.000	1 Feb 18				0.00	389,542.54	390,080.12	537.58
FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.4232014 WITH GOLDMAN SACHS	-274,000.000	1 Feb 18				0.00	-389,957.18	-375,982.82	13,974.36
FX DEAL TRANSACTED ON 01 JUN 2018 GBP / USD EX.RATE 0.7509595 WITH GOLDMAN SACHS	315,000.000	1 Jun 18				0.00	419,463.36	419,863.52	400.16
FX DEAL TRANSACTED ON 01 JUN 2018 USD / GBP EX.RATE 1.3336343 WITH GOLDMAN SACHS	-315,000.000	1 Jun 18				0.00	-420,094.80	-413,453.27	6,641.53
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2318482 WITH GOLDMAN SACHS	6,855,000.000	1 Feb 18				0.00	5,564,809.04	5,460,193.56	-104,615.48
FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.811662 WITH GOLDMAN SACHS	-6,855,000.000	1 Feb 18				0.00	-5,563,942.73	-5,581,338.54	-17,395.81
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	-290.360	1 Nov 18				0.00	-222.03	-221.51	0.52
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	-8,399.120	1 Nov 18				0.00	-6,422.62	-6,407.39	15.23

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GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	-833.980	1 Nov 18				0.00	-637.73	-636.21	1.52
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	-249.690	1 Nov 18				0.00	-190.93	-190.48	0.45
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	-833.980	1 Nov 18				0.00	-637.73	-636.21	1.52
FX DEAL TRANSACTED ON 04 JUN 2018 CAD / USD EX.RATE 1.29389 WITH GOLDMAN SACHS	5,500,000.000	4 Jun 18				0.00	4,250,747.75	4,254,331.68	3,583.93
FX DEAL TRANSACTED ON 04 JUN 2018 CAD / USD EX.RATE 1.29402 WITH GOLDMAN SACHS	4,500,000.000	4 Jun 18				0.00	3,477,535.12	3,480,816.83	3,281.71
FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7734374 WITH GOLDMAN SACHS	-4,500,000.000	4 Jun 18				0.00	-3,480,468.46	-3,420,882.59	59,585.87
FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7734791 WITH GOLDMAN SACHS	-5,500,000.000	4 Jun 18				0.00	-4,254,134.90	-4,167,929.68	86,205.22
FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.776596 WITH GOLDMAN SACHS	-3,861.120	4 Oct 18				0.00	-2,998.53	-2,998.58	-0.05
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29037 WITH GOLDMAN SACHS	4,700,000.000	6 Mar 18				0.00	3,642,366.14	3,644,117.08	1,750.94
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29053 WITH GOLDMAN SACHS	2,667,000.000	6 Mar 18				0.00	2,066,592.80	2,067,842.61	1,249.81
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.775396 WITH GOLDMAN SACHS	-2,667,000.000	6 Mar 18				0.00	-2,067,981.14	-2,083,512.36	-15,531.22
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7754617 WITH GOLDMAN SACHS	-4,700,000.000	6 Mar 18				0.00	-3,644,670.10	-3,645,530.35	-860.25
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31625 WITH GOLDMAN SACHS	1,000,000.000	10 Sep 18				0.00	759,734.09	759,647.52	-86.57
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7602095 WITH GOLDMAN SACHS	-1,000,000.000	10 Sep 18				0.00	-760,209.48	-771,128.93	-10,919.45
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30183 WITH GOLDMAN SACHS	1,400,000.000	17 Sep 18				0.00	1,075,409.23	1,074,484.82	-924.41

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7686165 WITH GOLDMAN SACHS	-1,400,000.000	17 Sep 18				0.00	-1,076,063.14	-1,074,608.54	1,454.60
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.28478 WITH GOLDMAN SACHS	1,200,000.000	20 Dec 17				0.00	934,012.05	933,634.17	-377.88
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CAD EX.RATE 0.778984 WITH GOLDMAN SACHS	-1,200,000.000	20 Dec 17				0.00	-934,780.81	-967,079.02	-32,298.21
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	-616.250	21 Aug 18				0.00	-472.82	-472.30	0.52
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	-526.870	21 Aug 18				0.00	-404.24	-403.79	0.45
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	-300.630	21 Aug 18				0.00	-230.66	-230.40	0.26
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	-616.250	21 Aug 18				0.00	-472.82	-472.30	0.52
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.27131 WITH GOLDMAN SACHS	2,300,000.000	21 Dec 17				0.00	1,809,157.48	1,806,826.66	-2,330.82
FX DEAL TRANSACTED ON 21 DEC 2017 USD / CAD EX.RATE 0.7873488 WITH GOLDMAN SACHS	-2,300,000.000	21 Dec 17				0.00	-1,810,902.28	-1,842,653.42	-31,751.14
FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2838 WITH GOLDMAN SACHS	14,800,000.000	26 Apr 18				0.00	11,528,275.43	11,517,061.59	-11,213.84
FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7794445 WITH GOLDMAN SACHS	-14,800,000.000	26 Apr 18				0.00	-11,535,778.45	-11,424,601.49	111,176.96
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CAD EX.RATE 0.750807 WITH GOLDMAN SACHS	-5,875.200	26 Jun 18				0.00	-4,411.14	-4,413.79	-2.65
FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.28567 WITH GOLDMAN SACHS	3,800,000.000	27 Apr 18				0.00	2,955,657.36	2,954,439.43	-1,217.93
FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7782122 WITH GOLDMAN SACHS	-3,800,000.000	27 Apr 18				0.00	-2,957,206.27	-2,946,193.21	11,013.06

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8579671 WITH GOLDMAN SACHS	972,000.000	1 Jun 18				0.00	1,132,910.52	1,133,643.64	733.12
FX DEAL TRANSACTED ON 01 JUN 2018 USD / EUR EX.RATE 1.1682005 WITH GOLDMAN SACHS	-972,000.000	1 Jun 18				0.00	-1,135,490.89	-1,128,151.91	7,338.98
FX DEAL TRANSACTED ON 07 JUN 2018 EUR / USD EX.RATE 0.8437916 WITH GOLDMAN SACHS	123,000.000	7 Jun 18				0.00	145,770.58	142,759.96	-3,010.62
FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.1827252 WITH GOLDMAN SACHS	-123,000.000	7 Jun 18				0.00	-145,475.20	-145,447.51	27.69
FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8599759 WITH GOLDMAN SACHS	276,000.000	7 Sep 18				0.00	320,939.23	319,704.61	-1,234.62
FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.1647186 WITH GOLDMAN SACHS	-276,000.000	7 Sep 18				0.00	-321,462.33	-319,732.20	1,730.13
FX DEAL TRANSACTED ON 18 JUN 2018 EUR / USD EX.RATE 0.8623019 WITH GOLDMAN SACHS	109,000.000	18 Jun 18				0.00	126,405.84	126,587.16	181.32
FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1609635 WITH GOLDMAN SACHS	-109,000.000	18 Jun 18				0.00	-126,545.02	-126,510.86	34.16
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-577.010	21 Nov 18				0.00	-658.10	-658.20	-0.10
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-728.780	21 Nov 18				0.00	-831.20	-831.32	-0.12
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-267.750	21 Nov 18				0.00	-305.38	-305.42	-0.04
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-286.630	21 Nov 18				0.00	-326.91	-326.96	-0.05
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-207.050	21 Nov 18				0.00	-236.15	-236.18	-0.03
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-1,040.630	21 Nov 18				0.00	-1,186.87	-1,187.05	-0.18

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-839.880	21 Nov 18				0.00	-957.91	-958.05	-0.14
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-545.760	21 Nov 18				0.00	-622.46	-622.55	-0.09
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	-106.410	21 Nov 18				0.00	-121.36	-121.38	-0.02
FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8457133 WITH GOLDMAN SACHS	104,000.000	22 May 18				0.00	122,973.12	121,295.20	-1,677.92
FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.181472 WITH GOLDMAN SACHS	-104,000.000	22 May 18				0.00	-122,873.09	-122,444.41	428.68
FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.140088 WITH GOLDMAN SACHS	-1,425.960	22 Nov 18				0.00	-1,625.72	-1,626.59	-0.87
FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.140088 WITH GOLDMAN SACHS	-103.110	22 Nov 18				0.00	-117.55	-117.62	-0.07
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8414746 WITH GOLDMAN SACHS	2,000,000.000	27 Dec 17				0.00	2,376,780.00	2,387,600.14	10,820.14
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.1914691 WITH GOLDMAN SACHS	-2,000,000.000	27 Dec 17				0.00	-2,382,938.20	-2,454,600.03	-71,661.83
FX DEAL TRANSACTED ON 27 JUN 2018 EUR / USD EX.RATE 0.8589676 WITH GOLDMAN SACHS	78,000.000	27 Jun 18				0.00	90,806.69	90,530.71	-275.98
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.16371 WITH GOLDMAN SACHS	-78,000.000	27 Jun 18				0.00	-90,769.38	-90,444.90	324.48
FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.879397 WITH GOLDMAN SACHS	84,000.000	30 Oct 18				0.00	95,520.00	95,453.41	-66.59
FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.1373167 WITH GOLDMAN SACHS	-84,000.000	30 Oct 18				0.00	-95,534.60	-95,734.81	-200.21
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2018 JPY / USD EX.RATE 106.8784 WITH GOLDMAN SACHS	760,700,000.000	1 Mar 18				0.00	7,117,434.39	7,105,029.66	-12,404.73

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0094044 WITH GOLDMAN SACHS	-760,700,000.000	1 Mar 18				0.00	-7,153,914.01	-6,943,861.25	210,052.76
FX DEAL TRANSACTED ON 12 FEB 2018 JPY / USD EX.RATE 108.6393 WITH GOLDMAN SACHS	17,300,000.000	12 Feb 18				0.00	159,242.56	161,939.53	2,696.97
FX DEAL TRANSACTED ON 12 FEB 2018 USD / JPY EX.RATE 0.0092588 WITH GOLDMAN SACHS	-17,300,000.000	12 Feb 18				0.00	-160,177.18	-157,918.76	2,258.42
FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.6712 WITH GOLDMAN SACHS	764,300,000.000	14 Mar 18				0.00	7,165,007.99	7,203,581.53	38,573.54
FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.679 WITH GOLDMAN SACHS	36,500,000.000	14 Mar 18				0.00	342,147.94	344,128.60	1,980.66
FX DEAL TRANSACTED ON 14 MAR 2018 USD / JPY EX.RATE 0.0094122 WITH GOLDMAN SACHS	-36,500,000.000	14 Mar 18				0.00	-343,543.64	-332,755.95	10,787.69
FX DEAL TRANSACTED ON 14 MAR 2018 USD / JPY EX.RATE 0.009418 WITH GOLDMAN SACHS	-764,300,000.000	14 Mar 18				0.00	-7,198,167.64	-6,904,869.46	293,298.18
FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.6798 WITH GOLDMAN SACHS	17,300,000.000	15 Jan 18				0.00	156,306.75	156,546.92	240.17
FX DEAL TRANSACTED ON 15 JAN 2018 USD / JPY EX.RATE 0.0090488 WITH GOLDMAN SACHS	-17,300,000.000	15 Jan 18				0.00	-156,544.23	-161,939.53	-5,395.30
Turkish lira - TRY									
FX DEAL TRANSACTED ON 08 NOV 2018 TRY / USD EX.RATE 5.45032 WITH GOLDMAN SACHS	2,228,725.260	8 Nov 18				0.00	408,916.40	408,707.94	-208.46
FX DEAL TRANSACTED ON 08 NOV 2018 USD / TRY EX.RATE 0.1798781 WITH GOLDMAN SACHS	-2,228,725.260	8 Nov 18				0.00	-400,898.83	-422,634.43	-21,735.60
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2018 CAD / USD EX.RATE 1.2318482 WITH GOLDMAN SACHS	-5,564,809.040	1 Feb 18				0.00	-5,564,809.04	-5,564,809.04	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 GBP / USD EX.RATE 0.7033892 WITH GOLDMAN SACHS	-389,542.540	1 Feb 18				0.00	-389,542.54	-389,542.54	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 01 FEB 2018 USD / CAD EX.RATE 0.811662 WITH GOLDMAN SACHS	5,563,942.730	1 Feb 18				0.00	5,563,942.73	5,563,942.73	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 USD / GBP EX.RATE 1.4232014 WITH GOLDMAN SACHS	389,957.180	1 Feb 18				0.00	389,957.18	389,957.18	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 EUR / USD EX.RATE 0.8579671 WITH GOLDMAN SACHS	-1,132,910.520	1 Jun 18				0.00	-1,132,910.52	-1,132,910.52	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 GBP / USD EX.RATE 0.7509595 WITH GOLDMAN SACHS	-419,463.360	1 Jun 18				0.00	-419,463.36	-419,463.36	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 USD / EUR EX.RATE 1.1682005 WITH GOLDMAN SACHS	1,135,490.890	1 Jun 18				0.00	1,135,490.89	1,135,490.89	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 USD / GBP EX.RATE 1.3336343 WITH GOLDMAN SACHS	420,094.800	1 Jun 18				0.00	420,094.80	420,094.80	0.00
FX DEAL TRANSACTED ON 01 MAR 2018 JPY / USD EX.RATE 106.8784 WITH GOLDMAN SACHS	-7,117,434.390	1 Mar 18				0.00	-7,117,434.39	-7,117,434.39	0.00
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.0094044 WITH GOLDMAN SACHS	7,153,914.010	1 Mar 18				0.00	7,153,914.01	7,153,914.01	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	222.030	1 Nov 18				0.00	222.03	222.03	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	6,422.620	1 Nov 18				0.00	6,422.62	6,422.62	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	637.730	1 Nov 18				0.00	637.73	637.73	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	190.930	1 Nov 18				0.00	190.93	190.93	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.764678 WITH GOLDMAN SACHS	637.730	1 Nov 18				0.00	637.73	637.73	0.00
FX DEAL TRANSACTED ON 04 JUN 2018 CAD / USD EX.RATE 1.29389 WITH GOLDMAN SACHS	-4,250,747.750	4 Jun 18				0.00	-4,250,747.75	-4,250,747.75	0.00
FX DEAL TRANSACTED ON 04 JUN 2018 CAD / USD EX.RATE 1.29402 WITH GOLDMAN SACHS	-3,477,535.120	4 Jun 18				0.00	-3,477,535.12	-3,477,535.12	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7734374 WITH GOLDMAN SACHS	3,480,468.460	4 Jun 18				0.00	3,480,468.46	3,480,468.46	0.00
FX DEAL TRANSACTED ON 04 JUN 2018 USD / CAD EX.RATE 0.7734791 WITH GOLDMAN SACHS	4,254,134.900	4 Jun 18				0.00	4,254,134.90	4,254,134.90	0.00
FX DEAL TRANSACTED ON 04 OCT 2018 USD / CAD EX.RATE 0.776596 WITH GOLDMAN SACHS	2,998.530	4 Oct 18				0.00	2,998.53	2,998.53	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29037 WITH GOLDMAN SACHS	-3,642,366.140	6 Mar 18				0.00	-3,642,366.14	-3,642,366.14	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29053 WITH GOLDMAN SACHS	-2,066,592.800	6 Mar 18				0.00	-2,066,592.80	-2,066,592.80	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.775396 WITH GOLDMAN SACHS	2,067,981.140	6 Mar 18				0.00	2,067,981.14	2,067,981.14	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7754617 WITH GOLDMAN SACHS	3,644,670.100	6 Mar 18				0.00	3,644,670.10	3,644,670.10	0.00
FX DEAL TRANSACTED ON 07 JUN 2018 EUR / USD EX.RATE 0.8437916 WITH GOLDMAN SACHS	-145,770.580	7 Jun 18				0.00	-145,770.58	-145,770.58	0.00
FX DEAL TRANSACTED ON 07 JUN 2018 USD / BRL EX.RATE 0.253479 WITH GOLDMAN SACHS	660,566.040	7 Jun 18				0.00	660,566.04	660,566.04	0.00
FX DEAL TRANSACTED ON 07 JUN 2018 USD / EUR EX.RATE 1.1827252 WITH GOLDMAN SACHS	145,475.200	7 Jun 18				0.00	145,475.20	145,475.20	0.00
FX DEAL TRANSACTED ON 07 SEP 2018 EUR / USD EX.RATE 0.8599759 WITH GOLDMAN SACHS	-320,939.230	7 Sep 18				0.00	-320,939.23	-320,939.23	0.00
FX DEAL TRANSACTED ON 07 SEP 2018 USD / EUR EX.RATE 1.1647186 WITH GOLDMAN SACHS	321,462.330	7 Sep 18				0.00	321,462.33	321,462.33	0.00
FX DEAL TRANSACTED ON 08 JAN 2018 USD / BRL EX.RATE 0.3082149 WITH GOLDMAN SACHS	434,373.840	8 Jan 18				0.00	434,373.84	434,373.84	0.00
FX DEAL TRANSACTED ON 08 NOV 2018 TRY / USD EX.RATE 5.45032 WITH GOLDMAN SACHS	-408,916.400	8 Nov 18				0.00	-408,916.40	-408,916.40	0.00
FX DEAL TRANSACTED ON 08 NOV 2018 USD / TRY EX.RATE 0.1798781 WITH GOLDMAN SACHS	400,898.830	8 Nov 18				0.00	400,898.83	400,898.83	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31625 WITH GOLDMAN SACHS	-759,734.090	10 Sep 18				0.00	-759,734.09	-759,734.09	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7602095 WITH GOLDMAN SACHS	760,209.480	10 Sep 18				0.00	760,209.48	760,209.48	0.00
FX DEAL TRANSACTED ON 12 FEB 2018 JPY / USD EX.RATE 108.6393 WITH GOLDMAN SACHS	-159,242.560	12 Feb 18				0.00	-159,242.56	-159,242.56	0.00
FX DEAL TRANSACTED ON 12 FEB 2018 USD / JPY EX.RATE 0.0092588 WITH GOLDMAN SACHS	160,177.180	12 Feb 18				0.00	160,177.18	160,177.18	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.6712 WITH GOLDMAN SACHS	-7,165,007.990	14 Mar 18				0.00	-7,165,007.99	-7,165,007.99	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 JPY / USD EX.RATE 106.679 WITH GOLDMAN SACHS	-342,147.940	14 Mar 18				0.00	-342,147.94	-342,147.94	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / JPY EX.RATE 0.0094122 WITH GOLDMAN SACHS	343,543.640	14 Mar 18				0.00	343,543.64	343,543.64	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 USD / JPY EX.RATE 0.009418 WITH GOLDMAN SACHS	7,198,167.640	14 Mar 18				0.00	7,198,167.64	7,198,167.64	0.00
FX DEAL TRANSACTED ON 15 JAN 2018 JPY / USD EX.RATE 110.6798 WITH GOLDMAN SACHS	-156,306.750	15 Jan 18				0.00	-156,306.75	-156,306.75	0.00
FX DEAL TRANSACTED ON 15 JAN 2018 USD / JPY EX.RATE 0.0090488 WITH GOLDMAN SACHS	156,544.230	15 Jan 18				0.00	156,544.23	156,544.23	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30183 WITH GOLDMAN SACHS	-1,075,409.230	17 Sep 18				0.00	-1,075,409.23	-1,075,409.23	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7686165 WITH GOLDMAN SACHS	1,076,063.140	17 Sep 18				0.00	1,076,063.14	1,076,063.14	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 EUR / USD EX.RATE 0.8623019 WITH GOLDMAN SACHS	-126,405.840	18 Jun 18				0.00	-126,405.84	-126,405.84	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / EUR EX.RATE 1.1609635 WITH GOLDMAN SACHS	126,545.020	18 Jun 18				0.00	126,545.02	126,545.02	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 BRL / USD EX.RATE 3.314 WITH GOLDMAN SACHS	-490,441.820	19 Dec 17				0.00	-490,441.82	-490,441.82	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 20 DEC 2017 CAD / USD EX.RATE 1.28478 WITH GOLDMAN SACHS	-934,012.050	20 Dec 17				0.00	-934,012.05	-934,012.05	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / CAD EX.RATE 0.778984 WITH GOLDMAN SACHS	934,780.810	20 Dec 17				0.00	934,780.81	934,780.81	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	472.820	21 Aug 18				0.00	472.82	472.82	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	404.240	21 Aug 18				0.00	404.24	404.24	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	472.820	21 Aug 18				0.00	472.82	472.82	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 USD / CAD EX.RATE 0.767248 WITH GOLDMAN SACHS	230.660	21 Aug 18				0.00	230.66	230.66	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 CAD / USD EX.RATE 1.27131 WITH GOLDMAN SACHS	-1,809,157.480	21 Dec 17				0.00	-1,809,157.48	-1,809,157.48	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / CAD EX.RATE 0.7873488 WITH GOLDMAN SACHS	1,810,902.280	21 Dec 17				0.00	1,810,902.28	1,810,902.28	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	658.100	21 Nov 18				0.00	658.10	658.10	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	831.200	21 Nov 18				0.00	831.20	831.20	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	305.380	21 Nov 18				0.00	305.38	305.38	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	326.910	21 Nov 18				0.00	326.91	326.91	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	236.150	21 Nov 18				0.00	236.15	236.15	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	1,186.870	21 Nov 18				0.00	1,186.87	1,186.87	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	622.460	21 Nov 18				0.00	622.46	622.46	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	121.360	21 Nov 18				0.00	121.36	121.36	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / EUR EX.RATE 1.14053 WITH GOLDMAN SACHS	957.910	21 Nov 18				0.00	957.91	957.91	0.00
FX DEAL TRANSACTED ON 22 FEB 2018 BRL / USD EX.RATE 3.2571 WITH GOLDMAN SACHS	-102,135.790	22 Feb 18				0.00	-102,135.79	-102,135.79	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 EUR / USD EX.RATE 0.8457133 WITH GOLDMAN SACHS	-122,973.120	22 May 18				0.00	-122,973.12	-122,973.12	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 USD / EUR EX.RATE 1.181472 WITH GOLDMAN SACHS	122,873.090	22 May 18				0.00	122,873.09	122,873.09	0.00
FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.140088 WITH GOLDMAN SACHS	1,625.720	22 Nov 18				0.00	1,625.72	1,625.72	0.00
FX DEAL TRANSACTED ON 22 NOV 2018 USD / EUR EX.RATE 1.140088 WITH GOLDMAN SACHS	117.550	22 Nov 18				0.00	117.55	117.55	0.00
FX DEAL TRANSACTED ON 26 APR 2018 CAD / USD EX.RATE 1.2838 WITH GOLDMAN SACHS	-11,528,275.430	26 Apr 18				0.00	-11,528,275.43	-11,528,275.43	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7794445 WITH GOLDMAN SACHS	11,535,778.450	26 Apr 18				0.00	11,535,778.45	11,535,778.45	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 BRL / USD EX.RATE 3.2409 WITH GOLDMAN SACHS	-380,735.580	26 Feb 18				0.00	-380,735.58	-380,735.58	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CAD EX.RATE 0.750807 WITH GOLDMAN SACHS	4,411.140	26 Jun 18				0.00	4,411.14	4,411.14	0.00
FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.28567 WITH GOLDMAN SACHS	-2,955,657.360	27 Apr 18				0.00	-2,955,657.36	-2,955,657.36	0.00
FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7782122 WITH GOLDMAN SACHS	2,957,206.270	27 Apr 18				0.00	2,957,206.27	2,957,206.27	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 EUR / USD EX.RATE 0.8414746 WITH GOLDMAN SACHS	-2,376,780.000	27 Dec 17				0.00	-2,376,780.00	-2,376,780.00	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.1914691 WITH GOLDMAN SACHS	2,382,938.200	27 Dec 17				0.00	2,382,938.20	2,382,938.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 27 JUN 2018 EUR / USD EX.RATE 0.8589676 WITH GOLDMAN SACHS	-90,806.690	27 Jun 18				0.00	-90,806.69	-90,806.69	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.16371 WITH GOLDMAN SACHS	90,769.380	27 Jun 18				0.00	90,769.38	90,769.38	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH GOLDMAN SACHS	380,266.240	28 Feb 18				0.00	380,266.24	380,266.24	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH GOLDMAN SACHS	102,519.800	28 Feb 18				0.00	102,519.80	102,519.80	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 BRL / USD EX.RATE 3.8558 WITH GOLDMAN SACHS	-675,864.690	29 Jun 18				0.00	-675,864.69	-675,864.69	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 EUR / USD EX.RATE 0.879397 WITH GOLDMAN SACHS	-95,520.000	30 Oct 18				0.00	-95,520.00	-95,520.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2018 USD / EUR EX.RATE 1.1373167 WITH GOLDMAN SACHS	95,534.600	30 Oct 18				0.00	95,534.60	95,534.60	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 BRL / USD EX.RATE 3.1624 WITH GOLDMAN SACHS	-445,649.380	31 Jan 18				0.00	-445,649.38	-445,649.38	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 USD / BRL EX.RATE 0.3162155 WITH GOLDMAN SACHS	513,952.750	31 Jan 18				0.00	513,952.75	513,952.75	0.00
Total GOLDMAN SACHS BANK USA.							**.000.00**	**531,835.94**	**531,835.94**
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 01 JUN 2018 USD / ARS EX.RATE 0.0387848 WITH HSBC BANK	-18,141,585.910	1 Jun 18				0.00	-703,617.69	-649,072.84	54,544.85
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH HSBC BANK USA,	5,497,583.370	1 Nov 18				0.00	154,114.37	154,189.37	75.00

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 01 OCT 2018 USD / ARS EX.RATE 0.0240964 WITH HSBC BANK	-5,497,583.370	1 Oct 18				0.00	-132,471.89	-154,189.37	-21,717.48
FX DEAL TRANSACTED ON 02 JUL 2018 ARS / USD EX.RATE 28.7555 WITH HSBC BANK USA,	18,141,585.910	2 Jul 18				0.00	630,890.99	649,072.84	18,181.85
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH HSBC BANK USA,	-4,111,084.580	2 Jul 18				0.00	-142,966.90	-147,087.11	-4,120.21
FX DEAL TRANSACTED ON 19 JUN 2018 ARS / USD EX.RATE 28.12 WITH HSBC BANK USA,	4,111,084.580	19 Jun 18				0.00	146,197.89	147,087.11	889.22
FX DEAL TRANSACTED ON 19 JUN 2018 USD / ARS EX.RATE 0.0359066 WITH HSBC BANK	-4,111,084.580	19 Jun 18				0.00	-147,615.25	-152,686.52	-5,071.27
FX DEAL TRANSACTED ON 22 JUN 2018 ARS / USD EX.RATE 27.1808 WITH HSBC BANK USA,	4,111,084.580	22 Jun 18				0.00	151,249.58	152,686.52	1,436.94
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.2872023 WITH HSBC BANK	8,046,000.000	3 Apr 18				0.00	6,250,765.71	6,302,432.15	51,666.44
FX DEAL TRANSACTED ON 03 APR 2018 USD / CAD EX.RATE 0.776289 WITH HSBC BANK USA,	-8,046,000.000	3 Apr 18				0.00	-6,246,021.52	-6,285,691.97	-39,670.45
FX DEAL TRANSACTED ON 05 JUN 2018 CAD / USD EX.RATE 1.29816 WITH HSBC BANK USA,	2,500,000.000	5 Jun 18				0.00	1,925,802.67	1,922,041.98	-3,760.69
FX DEAL TRANSACTED ON 05 JUN 2018 CAD / USD EX.RATE 1.29816 WITH HSBC BANK USA,	2,500,000.000	5 Jun 18				0.00	1,925,802.67	1,922,041.98	-3,760.69
FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.7709149 WITH HSBC BANK	-2,500,000.000	5 Jun 18				0.00	-1,927,287.30	-1,894,513.49	32,773.81
FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.7709506 WITH HSBC BANK	-2,500,000.000	5 Jun 18				0.00	-1,927,376.46	-1,900,490.33	26,886.13
FX DEAL TRANSACTED ON 06 NOV 2018 CAD / USD EX.RATE 1.31378 WITH HSBC BANK USA,	400,000.000	6 Nov 18				0.00	304,464.98	304,854.81	389.83
FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7615363 WITH HSBC BANK	-400,000.000	6 Nov 18				0.00	-304,614.53	-300,964.66	3,649.87

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 06 SEP 2018 CAD / USD EX.RATE 1.31456 WITH HSBC BANK USA,	5,400,000.000	6 Sep 18				0.00	4,107,838.36	4,091,994.09	-15,844.27
FX DEAL TRANSACTED ON 06 SEP 2018 USD / CAD EX.RATE 0.7611294 WITH HSBC BANK	-5,400,000.000	6 Sep 18				0.00	-4,110,098.89	-4,211,183.03	-101,084.14
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31626 WITH HSBC BANK USA,	1,000,000.000	10 Sep 18				0.00	759,728.32	759,647.52	-80.80
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7601048 WITH HSBC BANK	-1,000,000.000	10 Sep 18				0.00	-760,104.83	-779,848.71	-19,743.88
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30175 WITH HSBC BANK USA,	700,000.000	17 Sep 18				0.00	537,737.66	537,242.41	-495.25
FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7686094 WITH HSBC BANK	-700,000.000	17 Sep 18				0.00	-538,026.56	-536,275.19	1,751.37
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.29908 WITH HSBC BANK USA,	900,000.000	18 Sep 18				0.00	692,797.98	692,760.65	-37.33
FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7702659 WITH HSBC BANK	-900,000.000	18 Sep 18				0.00	-693,239.30	-695,786.63	-2,547.33
FX DEAL TRANSACTED ON 19 MAR 2018 CAD / USD EX.RATE 1.3062 WITH HSBC BANK USA,	2,800,000.000	19 Mar 18				0.00	2,143,622.72	2,138,874.04	-4,748.68
FX DEAL TRANSACTED ON 19 MAR 2018 USD / CAD EX.RATE 0.7660992 WITH HSBC BANK	-2,800,000.000	19 Mar 18				0.00	-2,145,077.74	-2,221,164.53	-76,086.79
FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.24595 WITH HSBC BANK USA,	2,700,000.000	22 Jan 18				0.00	2,167,021.15	2,169,023.14	2,001.99
FX DEAL TRANSACTED ON 22 JAN 2018 USD / CAD EX.RATE 0.8028305 WITH HSBC BANK	-2,700,000.000	22 Jan 18				0.00	-2,167,642.24	-2,146,946.57	20,695.67
FX DEAL TRANSACTED ON 26 FEB 2018 CAD / USD EX.RATE 1.26271 WITH HSBC BANK USA,	6,800,000.000	26 Feb 18				0.00	5,385,242.85	5,293,476.57	-91,766.28
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.792393 WITH HSBC BANK USA,	-6,800,000.000	26 Feb 18				0.00	-5,388,272.58	-5,312,292.49	75,980.09
FX DEAL TRANSACTED ON 26 SEP 2018 CAD / USD EX.RATE 1.2965 WITH HSBC BANK USA,	14,800,000.000	26 Sep 18				0.00	11,415,349.02	11,539,961.01	124,611.99

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 26 SEP 2018 USD / CAD EX.RATE 0.7718015 WITH HSBC BANK	-14,800,000.000	26 Sep 18				0.00	-11,422,661.63	-11,290,384.10	132,277.53
FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.3305 WITH HSBC BANK USA,	14,800,000.000	27 Jun 18				0.00	11,123,637.73	11,215,519.86	91,882.13
FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7520143 WITH HSBC BANK	-14,800,000.000	27 Jun 18				0.00	-11,129,811.20	-11,401,278.79	-271,467.59
FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.313 WITH HSBC BANK USA,	14,800,000.000	29 Oct 18				0.00	11,271,896.42	11,290,384.10	18,487.68
FX DEAL TRANSACTED ON 29 OCT 2018 USD / CAD EX.RATE 0.7620284 WITH HSBC BANK	-14,800,000.000	29 Oct 18				0.00	-11,278,020.74	-11,135,354.75	142,665.99
Danish krone - DKK									
FX DEAL TRANSACTED ON 30 AUG 2018 DKK / USD EX.RATE 6.3806922 WITH HSBC BANK	18,815,000.000	30 Aug 18				0.00	2,948,739.64	2,941,682.30	-7,057.34
FX DEAL TRANSACTED ON 30 AUG 2018 USD / DKK EX.RATE 0.1571027 WITH HSBC BANK	-18,815,000.000	30 Aug 18				0.00	-2,955,887.34	-2,930,525.59	25,361.75
Euro - EUR									
FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8124914 WITH HSBC BANK	436,299.450	20 Apr 18				0.00	536,989.60	535,710.30	-1,279.30
FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.2339594 WITH HSBC BANK	-436,299.450	20 Apr 18				0.00	-538,375.81	-504,536.73	33,839.08
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15095.0 WITH HSBC BANK USA,	4,930,082,683.000	2 Nov 18				0.00	326,603.69	338,140.10	11,536.41
FX DEAL TRANSACTED ON 02 NOV 2018 USD / IDR EX.RATE 0.0000655 WITH HSBC BANK	-4,930,082,683.000	2 Nov 18				0.00	-322,755.00	-342,513.02	-19,758.02

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000672 WITH HSBC BANK	-4,930,082,683.000	6 Nov 18				0.00	-331,078.01	-338,140.10	-7,062.09
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 NOV 2018 JPY / USD EX.RATE 112.49295 WITH HSBC BANK	3,500,000.000	20 Nov 18				0.00	31,113.06	31,075.20	-37.86
FX DEAL TRANSACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0089578 WITH HSBC BANK	-3,500,000.000	20 Nov 18				0.00	-31,352.29	-31,028.34	323.95
FX DEAL TRANSACTED ON 28 NOV 2018 JPY / USD EX.RATE 113.79035 WITH HSBC BANK	1,480,000,000.000	28 Nov 18				0.00	13,006,375.32	12,980,748.15	-25,627.17
FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087917 WITH HSBC BANK	-1,480,000,000.000	28 Nov 18				0.00	-13,011,689.07	-13,035,297.50	-23,608.43
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 JUL 2018 USD / MXN EX.RATE 0.0521251 WITH HSBC BANK	-10,225,147.970	6 Jul 18				0.00	-532,987.29	-551,339.80	-18,352.51
Nigerian naira - NGN									
FX DEAL TRANSACTED ON 17 JAN 2018 NGN / USD EX.RATE 359.0 WITH HSBC BANK USA,	267,661,284.890	17 Jan 18				0.00	745,574.61	743,503.57	-2,071.04
South African rand - ZAR									
FX DEAL TRANSACTED ON 23 JAN 2018 ZAR / USD EX.RATE 12.1234754 WITH HSBC BANK	4,447,845.610	23 Jan 18				0.00	366,878.76	368,886.22	2,007.46
Turkish lira - TRY									
FX DEAL TRANSACTED ON 25 APR 2018 USD / TRY EX.RATE 0.240033 WITH HSBC BANK USA,	-2,295,851.280	25 Apr 18				0.00	-551,080.05	-484,019.83	67,060.22

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HSBC BANK USA, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUN 2018 USD / ARS EX.RATE 0.0387848 WITH HSBC BANK	703,617.690	1 Jun 18				0.00	703,617.69	703,617.69	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH HSBC BANK USA,	-154,114.370	1 Nov 18				0.00	-154,114.37	-154,114.37	0.00
FX DEAL TRANSACTED ON 01 OCT 2018 USD / ARS EX.RATE 0.0240964 WITH HSBC BANK	132,471.890	1 Oct 18				0.00	132,471.89	132,471.89	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 ARS / USD EX.RATE 28.7555 WITH HSBC BANK USA,	-630,890.990	2 Jul 18				0.00	-630,890.99	-630,890.99	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / ARS EX.RATE 0.034776 WITH HSBC BANK USA,	142,966.900	2 Jul 18				0.00	142,966.90	142,966.90	0.00
FX DEAL TRANSACTED ON 02 NOV 2018 IDR / USD EX.RATE 15095.0 WITH HSBC BANK USA,	-326,603.690	2 Nov 18				0.00	-326,603.69	-326,603.69	0.00
FX DEAL TRANSACTED ON 02 NOV 2018 USD / IDR EX.RATE 0.0000655 WITH HSBC BANK	322,755.000	2 Nov 18				0.00	322,755.00	322,755.00	0.00
FX DEAL TRANSACTED ON 03 APR 2018 CAD / USD EX.RATE 1.2872023 WITH HSBC BANK	-6,250,765.710	3 Apr 18				0.00	-6,250,765.71	-6,250,765.71	0.00
FX DEAL TRANSACTED ON 03 APR 2018 USD / CAD EX.RATE 0.776289 WITH HSBC BANK USA,	6,246,021.520	3 Apr 18				0.00	6,246,021.52	6,246,021.52	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 CAD / USD EX.RATE 1.29816 WITH HSBC BANK USA,	-1,925,802.670	5 Jun 18				0.00	-1,925,802.67	-1,925,802.67	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 CAD / USD EX.RATE 1.29816 WITH HSBC BANK USA,	-1,925,802.670	5 Jun 18				0.00	-1,925,802.67	-1,925,802.67	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.7709149 WITH HSBC BANK	1,927,287.300	5 Jun 18				0.00	1,927,287.30	1,927,287.30	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 USD / CAD EX.RATE 0.7709506 WITH HSBC BANK	1,927,376.460	5 Jun 18				0.00	1,927,376.46	1,927,376.46	0.00
FX DEAL TRANSACTED ON 06 JUL 2018 USD / MXN EX.RATE 0.0521251 WITH HSBC BANK	532,987.290	6 Jul 18				0.00	532,987.29	532,987.29	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 06 NOV 2018 CAD / USD EX.RATE 1.31378 WITH HSBC BANK USA,	-304,464.980	6 Nov 18				0.00	-304,464.98	-304,464.98	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 USD / CAD EX.RATE 0.7615363 WITH HSBC BANK	304,614.530	6 Nov 18				0.00	304,614.53	304,614.53	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 USD / IDR EX.RATE 0.0000672 WITH HSBC BANK	331,078.010	6 Nov 18				0.00	331,078.01	331,078.01	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 CAD / USD EX.RATE 1.31456 WITH HSBC BANK USA,	-4,107,838.360	6 Sep 18				0.00	-4,107,838.36	-4,107,838.36	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 USD / CAD EX.RATE 0.7611294 WITH HSBC BANK	4,110,098.890	6 Sep 18				0.00	4,110,098.89	4,110,098.89	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31626 WITH HSBC BANK USA,	-759,728.320	10 Sep 18				0.00	-759,728.32	-759,728.32	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7601048 WITH HSBC BANK	760,104.830	10 Sep 18				0.00	760,104.83	760,104.83	0.00
FX DEAL TRANSACTED ON 17 JAN 2018 NGN / USD EX.RATE 359.0 WITH HSBC BANK USA,	-745,574.610	17 Jan 18				0.00	-745,574.61	-745,574.61	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30175 WITH HSBC BANK USA,	-537,737.660	17 Sep 18				0.00	-537,737.66	-537,737.66	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 USD / CAD EX.RATE 0.7686094 WITH HSBC BANK	538,026.560	17 Sep 18				0.00	538,026.56	538,026.56	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 CAD / USD EX.RATE 1.29908 WITH HSBC BANK USA,	-692,797.980	18 Sep 18				0.00	-692,797.98	-692,797.98	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 USD / CAD EX.RATE 0.7702659 WITH HSBC BANK	693,239.300	18 Sep 18				0.00	693,239.30	693,239.30	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 ARS / USD EX.RATE 28.12 WITH HSBC BANK USA,	-146,197.890	19 Jun 18				0.00	-146,197.89	-146,197.89	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / ARS EX.RATE 0.0359066 WITH HSBC BANK	147,615.250	19 Jun 18				0.00	147,615.25	147,615.25	0.00
FX DEAL TRANSACTED ON 19 MAR 2018 CAD / USD EX.RATE 1.3062 WITH HSBC BANK USA,	-2,143,622.720	19 Mar 18				0.00	-2,143,622.72	-2,143,622.72	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 19 MAR 2018 USD / CAD EX.RATE 0.7660992 WITH HSBC BANK	2,145,077.740	19 Mar 18				0.00	2,145,077.74	2,145,077.74	0.00
FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8124914 WITH HSBC BANK	-536,989.600	20 Apr 18				0.00	-536,989.60	-536,989.60	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / EUR EX.RATE 1.2339594 WITH HSBC BANK	538,375.810	20 Apr 18				0.00	538,375.81	538,375.81	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 JPY / USD EX.RATE 112.49295 WITH HSBC BANK	-31,113.060	20 Nov 18				0.00	-31,113.06	-31,113.06	0.00
FX DEAL TRANSACTED ON 20 NOV 2018 USD / JPY EX.RATE 0.0089578 WITH HSBC BANK	31,352.290	20 Nov 18				0.00	31,352.29	31,352.29	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 CAD / USD EX.RATE 1.24595 WITH HSBC BANK USA,	-2,167,021.150	22 Jan 18				0.00	-2,167,021.15	-2,167,021.15	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 USD / CAD EX.RATE 0.8028305 WITH HSBC BANK	2,167,642.240	22 Jan 18				0.00	2,167,642.24	2,167,642.24	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 ARS / USD EX.RATE 27.1808 WITH HSBC BANK USA,	-151,249.580	22 Jun 18				0.00	-151,249.58	-151,249.58	0.00
FX DEAL TRANSACTED ON 23 JAN 2018 ZAR / USD EX.RATE 12.1234754 WITH HSBC BANK	-366,878.760	23 Jan 18				0.00	-366,878.76	-366,878.76	0.00
FX DEAL TRANSACTED ON 25 APR 2018 USD / TRY EX.RATE 0.240033 WITH HSBC BANK USA,	551,080.050	25 Apr 18				0.00	551,080.05	551,080.05	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 CAD / USD EX.RATE 1.26271 WITH HSBC BANK USA,	-5,385,242.850	26 Feb 18				0.00	-5,385,242.85	-5,385,242.85	0.00
FX DEAL TRANSACTED ON 26 FEB 2018 USD / CAD EX.RATE 0.792393 WITH HSBC BANK USA,	5,388,272.580	26 Feb 18				0.00	5,388,272.58	5,388,272.58	0.00
FX DEAL TRANSACTED ON 26 SEP 2018 CAD / USD EX.RATE 1.2965 WITH HSBC BANK USA,	-11,415,349.020	26 Sep 18				0.00	-11,415,349.02	-11,415,349.02	0.00
FX DEAL TRANSACTED ON 26 SEP 2018 USD / CAD EX.RATE 0.7718015 WITH HSBC BANK	11,422,661.630	26 Sep 18				0.00	11,422,661.63	11,422,661.63	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 CAD / USD EX.RATE 1.3305 WITH HSBC BANK USA,	-11,123,637.730	27 Jun 18				0.00	-11,123,637.73	-11,123,637.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 27 JUN 2018 USD / CAD EX.RATE 0.7520143 WITH HSBC BANK	11,129,811.200	27 Jun 18				0.00	11,129,811.20	11,129,811.20	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 JPY / USD EX.RATE 113.79035 WITH HSBC BANK	-13,006,375.320	28 Nov 18				0.00	-13,006,375.32	-13,006,375.32	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 USD / JPY EX.RATE 0.0087917 WITH HSBC BANK	13,011,689.070	28 Nov 18				0.00	13,011,689.07	13,011,689.07	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 CAD / USD EX.RATE 1.313 WITH HSBC BANK USA,	-11,271,896.420	29 Oct 18				0.00	-11,271,896.42	-11,271,896.42	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 USD / CAD EX.RATE 0.7620284 WITH HSBC BANK	11,278,020.740	29 Oct 18				0.00	11,278,020.74	11,278,020.74	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 DKK / USD EX.RATE 6.3806922 WITH HSBC BANK	-2,948,739.640	30 Aug 18				0.00	-2,948,739.64	-2,948,739.64	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / DKK EX.RATE 0.1571027 WITH HSBC BANK	2,955,887.340	30 Aug 18				0.00	2,955,887.34	2,955,887.34	0.00
Total HSBC BANK USA, N.A.							**.000.00**	**174,120.36**	**174,120.36**
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Argentine peso - ARS									
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH JPMORGAN CHASE	4,351,169.880	1 Nov 18				0.00	121,976.84	122,036.19	59.35
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH JPMORGAN CHASE	7,388,238.060	1 Nov 18				0.00	207,115.31	207,216.10	100.79
FX DEAL TRANSACTED ON 02 OCT 2018 USD / ARS EX.RATE 0.0252003 WITH JPMORGAN	-7,388,238.060	2 Oct 18				0.00	-186,186.13	-207,216.10	-21,029.97
FX DEAL TRANSACTED ON 03 OCT 2018 USD / ARS EX.RATE 0.0256739 WITH JPMORGAN	-4,351,169.880	3 Oct 18				0.00	-111,711.68	-122,036.19	-10,324.51

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 08 NOV 2018 ARS / USD EX.RATE 35.6101 WITH JPMORGAN CHASE	10,244,785.450	8 Nov 18				0.00	287,693.25	288,179.62	486.37
FX DEAL TRANSACTED ON 09 OCT 2018 USD / ARS EX.RATE 0.0255428 WITH JPMORGAN	-10,244,785.450	9 Oct 18				0.00	-261,680.34	-288,179.62	-26,499.28
FX DEAL TRANSACTED ON 11 OCT 2018 USD / ARS EX.RATE 0.025974 WITH JPMORGAN CHASE	-11,786,675.870	11 Oct 18				0.00	-306,147.43	-327,135.05	-20,987.62
FX DEAL TRANSACTED ON 14 NOV 2018 ARS / USD EX.RATE 36.0912 WITH JPMORGAN CHASE	11,786,675.870	14 Nov 18				0.00	326,580.33	327,135.05	554.72
Australian dollar - AUD									
FX DEAL TRANSACTED ON 15 OCT 2018 USD / AUD EX.RATE 0.71347 WITH JPMORGAN CHASE	-3,307.960	15 Oct 18				0.00	-2,360.13	-2,363.04	-2.91
Brazilian real - BRL									
FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.3015 WITH JPMORGAN CHASE	1,222,856.590	9 Feb 18				0.00	370,394.24	375,564.44	5,170.20
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH JPMORGAN	-1,222,856.590	28 Feb 18				0.00	-376,854.94	-375,564.44	1,290.50
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2018 GBP / USD EX.RATE 0.7273685 WITH JPMORGAN	255,000.000	1 Mar 18				0.00	350,578.85	349,911.02	-667.83
FX DEAL TRANSACTED ON 01 MAR 2018 USD / GBP EX.RATE 1.3770706 WITH JPMORGAN	-255,000.000	1 Mar 18				0.00	-351,153.00	-358,147.53	-6,994.53
FX DEAL TRANSACTED ON 01 OCT 2018 USD / GBP EX.RATE 1.303624 WITH JPMORGAN CHASE	-1,389.780	1 Oct 18				0.00	-1,811.75	-1,812.83	-1.08
FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.41257 WITH JPMORGAN CHASE	-2,057.330	2 Feb 18				0.00	-2,906.12	-2,905.77	0.35

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 02 JUL 2018 GBP / USD EX.RATE 0.7598657 WITH JPMORGAN	292,000.000	2 Jul 18				0.00	384,278.42	383,264.62	-1,013.80
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3177966 WITH JPMORGAN	-292,000.000	2 Jul 18				0.00	-384,796.61	-383,177.01	1,619.60
FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7349509 WITH JPMORGAN	271,000.000	2 May 18				0.00	368,732.14	368,532.94	-199.20
FX DEAL TRANSACTED ON 02 MAY 2018 USD / GBP EX.RATE 1.3624777 WITH JPMORGAN	-271,000.000	2 May 18				0.00	-369,231.46	-361,215.91	8,015.55
FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.404479 WITH JPMORGAN CHASE	-242.680	8 Feb 18				0.00	-340.84	-339.70	1.14
FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.404479 WITH JPMORGAN CHASE	-428.180	8 Feb 18				0.00	-601.37	-599.37	2.00
FX DEAL TRANSACTED ON 12 FEB 2018 USD / GBP EX.RATE 1.38166 WITH JPMORGAN CHASE	-983.680	12 Feb 18				0.00	-1,359.11	-1,358.32	0.79
FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39898 WITH JPMORGAN CHASE	-1,577.890	20 Feb 18				0.00	-2,207.44	-2,208.02	-0.58
FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39898 WITH JPMORGAN CHASE	-2,579.240	20 Feb 18				0.00	-3,608.30	-3,609.26	-0.96
FX DEAL TRANSACTED ON 24 OCT 2018 USD / GBP EX.RATE 1.292397 WITH JPMORGAN CHASE	-555.220	24 Oct 18				0.00	-717.56	-716.90	0.66
FX DEAL TRANSACTED ON 30 JUL 2018 USD / GBP EX.RATE 1.313985 WITH JPMORGAN CHASE	-671.980	30 Jul 18				0.00	-882.97	-883.45	-0.48
FX DEAL TRANSACTED ON 30 JUL 2018 USD / GBP EX.RATE 1.313985 WITH JPMORGAN CHASE	-227.210	30 Jul 18				0.00	-298.55	-298.71	-0.16
FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.753864 WITH JPMORGAN CHASE	44,000.000	30 May 18				0.00	58,365.96	58,405.60	39.64
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3266988 WITH JPMORGAN	-44,000.000	30 May 18				0.00	-58,374.75	-58,647.60	-272.85
FX DEAL TRANSACTED ON 31 JUL 2018 USD / GBP EX.RATE 1.310938 WITH JPMORGAN CHASE	-2,936.870	31 Jul 18				0.00	-3,850.05	-3,852.44	-2.39

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5% Report - Part B

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

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JPMORGAN CHASE BANK, N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 MAY 2018 CAD / USD EX.RATE 1.28618 WITH JPMORGAN CHASE	2,500,000.000	1 May 18				0.00	1,943,740.38	1,937,834.28	-5,906.10
FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.777921 WITH JPMORGAN CHASE	-2,500,000.000	1 May 18				0.00	-1,944,802.46	-1,941,144.50	3,657.96
FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.3085013 WITH JPMORGAN	14,901,000.000	10 Aug 18				0.00	11,387,837.37	11,262,612.90	-125,224.47
FX DEAL TRANSACTED ON 10 AUG 2018 USD / CAD EX.RATE 0.7630747 WITH JPMORGAN	-14,901,000.000	10 Aug 18				0.00	-11,370,576.01	-11,388,283.85	-17,707.84
FX DEAL TRANSACTED ON 13 MAR 2018 CAD / USD EX.RATE 1.29723 WITH JPMORGAN CHASE	4,800,000.000	13 Mar 18				0.00	3,700,191.95	3,712,584.11	12,392.16
FX DEAL TRANSACTED ON 13 MAR 2018 USD / CAD EX.RATE 0.7714434 WITH JPMORGAN	-4,800,000.000	13 Mar 18				0.00	-3,702,928.55	-3,818,160.12	-115,231.57
FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7643136 WITH JPMORGAN	-600,000.000	16 Mar 18				0.00	-458,588.15	-475,963.83	-17,375.68
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.28951 WITH JPMORGAN CHASE	2,400,000.000	19 Dec 17				0.00	1,861,172.07	1,860,897.88	-274.19
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.7762114 WITH JPMORGAN	-2,400,000.000	19 Dec 17				0.00	-1,862,907.26	-1,934,158.04	-71,250.78
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CAD EX.RATE 0.786293 WITH JPMORGAN CHASE	-4,439.040	26 Dec 17				0.00	-3,490.39	-3,493.66	-3.27
FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.2872 WITH JPMORGAN CHASE	14,800,000.000	26 Mar 18				0.00	11,497,824.74	11,562,048.36	64,223.62
FX DEAL TRANSACTED ON 26 MAR 2018 USD / CAD EX.RATE 0.7773028 WITH JPMORGAN	-14,800,000.000	26 Mar 18				0.00	-11,504,080.84	-11,517,061.59	-12,980.75
FX DEAL TRANSACTED ON 26 SEP 2018 USD / CAD EX.RATE 0.771301 WITH JPMORGAN CHASE	-5,875.200	26 Sep 18				0.00	-4,531.55	-4,530.36	1.19
FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7602903 WITH JPMORGAN	-1,200,000.000	31 Oct 18				0.00	-912,348.41	-903,444.38	8,904.03

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JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.163272 WITH JPMORGAN CHASE	-3,096.290	2 Jul 18				0.00	-3,601.83	-3,593.71	8.12
FX DEAL TRANSACTED ON 03 APR 2018 EUR / USD EX.RATE 0.8136997 WITH JPMORGAN	1,363,000.000	3 Apr 18				0.00	1,675,065.12	1,672,946.25	-2,118.87
FX DEAL TRANSACTED ON 03 APR 2018 USD / EUR EX.RATE 1.2314683 WITH JPMORGAN	-1,363,000.000	3 Apr 18				0.00	-1,678,491.29	-1,629,671.06	48,820.23
FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8311699 WITH JPMORGAN	117,000.000	3 Jan 18				0.00	140,765.45	139,581.01	-1,184.44
FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.2027226 WITH JPMORGAN	-117,000.000	3 Jan 18				0.00	-140,718.54	-140,674.96	43.58
FX DEAL TRANSACTED ON 05 JUN 2018 EUR / USD EX.RATE 0.8547761 WITH JPMORGAN	95,000.000	5 Jun 18				0.00	111,140.22	110,855.51	-284.71
FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.1723501 WITH JPMORGAN	-95,000.000	5 Jun 18				0.00	-111,373.26	-110,261.76	1,111.50
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-1,991.450	6 Aug 18				0.00	-2,302.43	-2,301.72	0.71
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-2,006.640	6 Aug 18				0.00	-2,320.00	-2,319.28	0.72
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-4,113.500	6 Aug 18				0.00	-4,755.86	-4,754.38	1.48
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-1,622.480	6 Aug 18				0.00	-1,875.85	-1,875.26	0.59
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-2,040.820	6 Aug 18				0.00	-2,359.51	-2,358.78	0.73
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	-1,622.480	6 Aug 18				0.00	-1,875.85	-1,875.26	0.59
FX DEAL TRANSACTED ON 06 NOV 2018 EUR / USD EX.RATE 0.8706645 WITH JPMORGAN	912,716.480	6 Nov 18				0.00	1,048,298.69	1,037,130.44	-11,168.25

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.16104 WITH JPMORGAN CHASE	-234,000.000	6 Sep 18				0.00	-271,683.36	-271,053.91	629.45
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.175896 WITH JPMORGAN CHASE	-7.980	8 Dec 17				0.00	-9.38	-9.38	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	-417.690	8 Jun 18				0.00	-491.21	-491.45	-0.24
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	-12,389.520	8 Jun 18				0.00	-14,570.38	-14,577.51	-7.13
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	-1,871.100	8 Jun 18				0.00	-2,200.46	-2,201.54	-1.08
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.14757 WITH JPMORGAN CHASE	-448.440	8 Oct 18				0.00	-514.62	-514.47	0.15
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	-1,380.000	10 Jan 18				0.00	-1,655.93	-1,653.45	2.48
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	-97.900	10 Jan 18				0.00	-117.48	-117.30	0.18
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	-128.930	10 Jan 18				0.00	-154.71	-154.48	0.23
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	-76.950	10 Jan 18				0.00	-92.34	-92.20	0.14
FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.18815 WITH JPMORGAN CHASE	-12,190.000	10 May 18				0.00	-14,483.55	-14,481.11	2.44
FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.18815 WITH JPMORGAN CHASE	-1,733.830	10 May 18				0.00	-2,060.05	-2,059.70	0.35
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.198193 WITH JPMORGAN CHASE	-1,670.950	14 May 18				0.00	-2,002.12	-1,999.88	2.24
FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8378855 WITH JPMORGAN	79,000.000	15 May 18				0.00	94,284.96	92,137.70	-2,147.26
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1919626 WITH JPMORGAN	-79,000.000	15 May 18				0.00	-94,165.05	-93,709.81	455.24

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.157581 WITH JPMORGAN CHASE	-1,480.320	15 Oct 18				0.00	-1,713.59	-1,715.17	-1.58
FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.8476661 WITH JPMORGAN	88,000.000	17 May 18				0.00	103,814.46	102,634.40	-1,180.06
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1783555 WITH JPMORGAN	-88,000.000	17 May 18				0.00	-103,695.28	-103,769.61	-74.33
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178949 WITH JPMORGAN CHASE	-3,804.600	17 May 18				0.00	-4,485.43	-4,486.39	-0.96
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178949 WITH JPMORGAN CHASE	-2,695.340	17 May 18				0.00	-3,177.67	-3,178.35	-0.68
FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.224818 WITH JPMORGAN CHASE	-170.420	19 Jan 18				0.00	-208.73	-208.33	0.40
FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.15537 WITH JPMORGAN CHASE	-1,588.760	19 Jun 18				0.00	-1,835.61	-1,837.24	-1.63
FX DEAL TRANSACTED ON 19 NOV 2018 USD / EUR EX.RATE 1.144744 WITH JPMORGAN CHASE	-6,798.000	19 Nov 18				0.00	-7,781.97	-7,786.09	-4.12
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	-53.200	23 Jul 18				0.00	-62.25	-62.27	-0.02
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	-53.620	23 Jul 18				0.00	-62.74	-62.76	-0.02
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	-720.230	23 Jul 18				0.00	-842.76	-842.99	-0.23
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	-78.260	23 Jul 18				0.00	-91.57	-91.60	-0.03
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	-100.530	23 Jul 18				0.00	-117.63	-117.67	-0.04
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.211086 WITH JPMORGAN CHASE	-3,032.000	26 Apr 18				0.00	-3,672.01	-3,672.66	-0.65
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.211086 WITH JPMORGAN CHASE	-999.280	26 Apr 18				0.00	-1,210.21	-1,210.43	-0.22

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.238203 WITH JPMORGAN CHASE	-1,411.700	27 Mar 18				0.00	-1,747.97	-1,749.80	-1.83
FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.221686 WITH JPMORGAN CHASE	-3,760.000	28 Feb 18				0.00	-4,593.54	-4,585.88	7.66
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.166132 WITH JPMORGAN CHASE	-5.410	29 Aug 18				0.00	-6.31	-6.34	-0.03
FX DEAL TRANSACTED ON 30 JAN 2018 EUR / USD EX.RATE 0.8088152 WITH JPMORGAN	1,197,000.000	30 Jan 18				0.00	1,479,942.55	1,492,718.97	12,776.42
FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.2385411 WITH JPMORGAN	-1,197,000.000	30 Jan 18				0.00	-1,482,533.70	-1,457,766.60	24,767.10
Indian rupee - INR									
FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0142908 WITH JPMORGAN	-47,874,760.620	10 Aug 18				0.00	-684,169.50	-686,146.44	-1,976.94
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 09 MAR 2018 IDR / USD EX.RATE 13845.9 WITH JPMORGAN CHASE	11,595,707,365.000	9 Mar 18				0.00	837,483.11	835,576.10	-1,907.01
FX DEAL TRANSACTED ON 17 APR 2018 IDR / USD EX.RATE 13891.0 WITH JPMORGAN CHASE	11,595,707,365.000	17 Apr 18				0.00	834,764.05	801,916.14	-32,847.91
FX DEAL TRANSACTED ON 17 APR 2018 USD / IDR EX.RATE 0.0000726 WITH JPMORGAN	-11,595,707,365.000	17 Apr 18				0.00	-841,488.20	-835,576.10	5,912.10
FX DEAL TRANSACTED ON 19 APR 2018 IDR / USD EX.RATE 13778.0 WITH JPMORGAN CHASE	11,595,707,365.000	19 Apr 18				0.00	841,610.35	835,576.10	-6,034.25
FX DEAL TRANSACTED ON 19 APR 2018 USD / IDR EX.RATE 0.0000726 WITH JPMORGAN	-11,595,707,365.000	19 Apr 18				0.00	-841,610.35	-835,576.10	6,034.25
FX DEAL TRANSACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH JPMORGAN	-11,595,707,365.000	24 Jul 18				0.00	-797,449.10	-801,916.14	-4,467.04

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.009348 WITH JPMORGAN CHASE	-110,000.000	1 Mar 18				0.00	-1,028.27	-1,027.41	0.86
FX DEAL TRANSACTED ON 02 APR 2018 USD / JPY EX.RATE 0.009408 WITH JPMORGAN CHASE	-182,000.000	2 Apr 18				0.00	-1,712.33	-1,711.33	1.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	-227,500.000	5 Dec 17				0.00	-2,016.04	-2,016.84	-0.80
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	-39,168.000	5 Dec 17				0.00	-347.10	-347.23	-0.13
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	-140,000.000	5 Dec 17				0.00	-1,240.64	-1,241.14	-0.50
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	-70,000.000	5 Dec 17				0.00	-620.32	-620.57	-0.25
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	-46,800.000	5 Dec 17				0.00	-414.73	-414.89	-0.16
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.76 WITH JPMORGAN CHASE	175,000,000.000	5 Jan 18				0.00	1,551,968.78	1,556,524.06	4,555.28
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.7765 WITH JPMORGAN CHASE	225,000,000.000	5 Jan 18				0.00	1,995,096.50	2,001,245.22	6,148.72
FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0089103 WITH JPMORGAN	-225,000,000.000	5 Jan 18				0.00	-2,004,811.55	-2,100,644.20	-95,832.65
FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0089119 WITH JPMORGAN	-175,000,000.000	5 Jan 18				0.00	-1,559,575.80	-1,633,834.38	-74,258.58
FX DEAL TRANSACTED ON 05 SEP 2018 USD / JPY EX.RATE 0.00895 WITH JPMORGAN CHASE	-170,000.000	5 Sep 18				0.00	-1,521.55	-1,523.57	-2.02
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	-55,000.000	6 Dec 17				0.00	-489.91	-489.96	-0.05
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	-25,200.000	6 Dec 17				0.00	-224.47	-224.49	-0.02

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	-93,600.000	6 Dec 17				0.00	-833.74	-833.82	-0.08
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	-770,400.000	6 Dec 17				0.00	-6,862.31	-6,862.95	-0.64
FX DEAL TRANSACTED ON 10 MAY 2018 JPY / USD EX.RATE 109.69 WITH JPMORGAN CHASE	50,000,000.000	10 May 18				0.00	455,830.07	457,142.86	1,312.79
FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091693 WITH JPMORGAN	-50,000,000.000	10 May 18				0.00	-458,463.23	-449,781.86	8,681.37
FX DEAL TRANSACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.009387 WITH JPMORGAN CHASE	-35,306.000	12 Mar 18				0.00	-331.43	-331.43	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.009383 WITH JPMORGAN CHASE	-49,000.000	13 Mar 18				0.00	-459.78	-459.49	0.29
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.937 WITH JPMORGAN CHASE	250,000,000.000	18 May 18				0.00	2,253,531.28	2,258,559.94	5,028.66
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.978 WITH JPMORGAN CHASE	340,000,000.000	18 May 18				0.00	3,063,670.28	3,071,641.52	7,971.24
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090662 WITH JPMORGAN	-340,000,000.000	18 May 18				0.00	-3,082,502.27	-3,078,176.63	4,325.64
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090695 WITH JPMORGAN	-250,000,000.000	18 May 18				0.00	-2,267,368.04	-2,263,365.17	4,002.87
FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.009243 WITH JPMORGAN CHASE	-13,636.000	23 Apr 18				0.00	-126.03	-125.72	0.31
FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.009243 WITH JPMORGAN CHASE	-100,258.000	23 Apr 18				0.00	-926.65	-924.34	2.31
FX DEAL TRANSACTED ON 23 NOV 2018 JPY / USD EX.RATE 112.78967 WITH JPMORGAN	1,000,800,000.000	23 Nov 18				0.00	8,873,153.01	8,874,307.25	1,154.24
FX DEAL TRANSACTED ON 23 NOV 2018 USD / JPY EX.RATE 0.0088679 WITH JPMORGAN	-1,000,800,000.000	23 Nov 18				0.00	-8,874,977.74	-8,777,792.40	97,185.34
FX DEAL TRANSACTED ON 26 JUL 2018 USD / JPY EX.RATE 0.009003 WITH JPMORGAN CHASE	-21,441.000	26 Jul 18				0.00	-193.03	-193.06	-0.03

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◆ 5% Report - Part B

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

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 SEP 2018 JPY / USD EX.RATE 112.6045 WITH JPMORGAN CHASE	770,000,000.000	26 Sep 18				0.00	6,838,092.62	6,826,846.35	-11,246.27
FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.0088606 WITH JPMORGAN	-770,000,000.000	26 Sep 18				0.00	-6,822,690.67	-6,757,349.72	65,340.95
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	-11,257.000	27 Mar 18				0.00	-106.47	-106.43	0.04
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	-148,193.000	27 Mar 18				0.00	-1,401.61	-1,401.09	0.52
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	-37,665.000	27 Mar 18				0.00	-356.24	-356.10	0.14
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	-17,260.000	27 Mar 18				0.00	-163.25	-163.18	0.07
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	-11,435.000	27 Mar 18				0.00	-108.15	-108.11	0.04
FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.008807 WITH JPMORGAN CHASE	-138,984.000	30 Nov 18				0.00	-1,224.01	-1,223.99	0.02
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 APR 2018 USD / ZAR EX.RATE 0.0829187 WITH JPMORGAN	-13,033,235.030	11 Apr 18				0.00	-1,080,699.42	-1,086,329.24	-5,629.82
FX DEAL TRANSACTED ON 11 APR 2018 ZAR / USD EX.RATE 12.1806 WITH JPMORGAN CHASE	13,033,235.030	11 Apr 18				0.00	1,069,999.43	950,637.13	-119,362.30
FX DEAL TRANSACTED ON 26 JUN 2018 USD / ZAR EX.RATE 0.074025 WITH JPMORGAN CHASE	-21,887.670	26 Jun 18				0.00	-1,620.23	-1,617.27	2.96
Swiss franc - CHF									
FX DEAL TRANSACTED ON 25 APR 2018 USD / CHF EX.RATE 1.015669 WITH JPMORGAN CHASE	-2,103.000	25 Apr 18				0.00	-2,135.95	-2,137.41	-1.46
FX DEAL TRANSACTED ON 25 APR 2018 USD / CHF EX.RATE 1.015669 WITH JPMORGAN CHASE	-250.610	25 Apr 18				0.00	-254.54	-254.71	-0.17

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◆ 5% Report - Part B

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

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JPMORGAN CHASE BANK, N.A.									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 05 DEC 2017 TRY / USD EX.RATE 3.86505 WITH JPMORGAN CHASE	378,021.770	5 Dec 17				0.00	97,805.14	98,759.51	954.37
FX DEAL TRANSACTED ON 11 OCT 2018 USD / TRY EX.RATE 0.164202 WITH JPMORGAN CHASE	-4,072,287.990	11 Oct 18				0.00	-668,677.90	-746,784.03	-78,106.13
FX DEAL TRANSACTED ON 20 SEP 2018 TRY / USD EX.RATE 6.24297 WITH JPMORGAN CHASE	2,279,558.420	20 Sep 18				0.00	365,140.06	363,065.06	-2,075.00
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 22 OCT 2018 AED / USD EX.RATE 3.6727034 WITH JPMORGAN	221,569.380	22 Oct 18				0.00	60,328.74	60,321.35	-7.39
FX DEAL TRANSACTED ON 28 NOV 2018 AED / USD EX.RATE 3.6727978 WITH JPMORGAN	145,862.170	28 Nov 18				0.00	39,714.16	39,710.38	-3.78
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAR 2018 GBP / USD EX.RATE 0.7273685 WITH JPMORGAN	-350,578.850	1 Mar 18				0.00	-350,578.85	-350,578.85	0.00
FX DEAL TRANSACTED ON 01 MAR 2018 USD / GBP EX.RATE 1.3770706 WITH JPMORGAN	351,153.000	1 Mar 18				0.00	351,153.00	351,153.00	0.00
FX DEAL TRANSACTED ON 01 MAR 2018 USD / JPY EX.RATE 0.009348 WITH JPMORGAN CHASE	1,028.270	1 Mar 18				0.00	1,028.27	1,028.27	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 CAD / USD EX.RATE 1.28618 WITH JPMORGAN CHASE	-1,943,740.380	1 May 18				0.00	-1,943,740.38	-1,943,740.38	0.00
FX DEAL TRANSACTED ON 01 MAY 2018 USD / CAD EX.RATE 0.777921 WITH JPMORGAN CHASE	1,944,802.460	1 May 18				0.00	1,944,802.46	1,944,802.46	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH JPMORGAN CHASE	-121,976.840	1 Nov 18				0.00	-121,976.84	-121,976.84	0.00

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 01 NOV 2018 ARS / USD EX.RATE 35.6721 WITH JPMORGAN CHASE	-207,115.310	1 Nov 18				0.00	-207,115.31	-207,115.31	0.00
FX DEAL TRANSACTED ON 01 OCT 2018 USD / GBP EX.RATE 1.303624 WITH JPMORGAN CHASE	1,811.750	1 Oct 18				0.00	1,811.75	1,811.75	0.00
FX DEAL TRANSACTED ON 02 APR 2018 USD / JPY EX.RATE 0.009408 WITH JPMORGAN CHASE	1,712.330	2 Apr 18				0.00	1,712.33	1,712.33	0.00
FX DEAL TRANSACTED ON 02 FEB 2018 USD / GBP EX.RATE 1.41257 WITH JPMORGAN CHASE	2,906.120	2 Feb 18				0.00	2,906.12	2,906.12	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 GBP / USD EX.RATE 0.7598657 WITH JPMORGAN	-384,278.420	2 Jul 18				0.00	-384,278.42	-384,278.42	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / EUR EX.RATE 1.163272 WITH JPMORGAN CHASE	3,601.830	2 Jul 18				0.00	3,601.83	3,601.83	0.00
FX DEAL TRANSACTED ON 02 JUL 2018 USD / GBP EX.RATE 1.3177966 WITH JPMORGAN	384,796.610	2 Jul 18				0.00	384,796.61	384,796.61	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 GBP / USD EX.RATE 0.7349509 WITH JPMORGAN	-368,732.140	2 May 18				0.00	-368,732.14	-368,732.14	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 USD / GBP EX.RATE 1.3624777 WITH JPMORGAN	369,231.460	2 May 18				0.00	369,231.46	369,231.46	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 USD / ARS EX.RATE 0.0252003 WITH JPMORGAN	186,186.130	2 Oct 18				0.00	186,186.13	186,186.13	0.00
FX DEAL TRANSACTED ON 03 APR 2018 EUR / USD EX.RATE 0.8136997 WITH JPMORGAN	-1,675,065.120	3 Apr 18				0.00	-1,675,065.12	-1,675,065.12	0.00
FX DEAL TRANSACTED ON 03 APR 2018 USD / EUR EX.RATE 1.2314683 WITH JPMORGAN	1,678,491.290	3 Apr 18				0.00	1,678,491.29	1,678,491.29	0.00
FX DEAL TRANSACTED ON 03 JAN 2018 EUR / USD EX.RATE 0.8311699 WITH JPMORGAN	-140,765.450	3 Jan 18				0.00	-140,765.45	-140,765.45	0.00
FX DEAL TRANSACTED ON 03 JAN 2018 USD / EUR EX.RATE 1.2027226 WITH JPMORGAN	140,718.540	3 Jan 18				0.00	140,718.54	140,718.54	0.00
FX DEAL TRANSACTED ON 03 OCT 2018 USD / ARS EX.RATE 0.0256739 WITH JPMORGAN	111,711.680	3 Oct 18				0.00	111,711.68	111,711.68	0.00

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 05 DEC 2017 TRY / USD EX.RATE 3.86505 WITH JPMORGAN CHASE	-97,805.140	5 Dec 17				0.00	-97,805.14	-97,805.14	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	347.100	5 Dec 17				0.00	347.10	347.10	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	2,016.040	5 Dec 17				0.00	2,016.04	2,016.04	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	1,240.640	5 Dec 17				0.00	1,240.64	1,240.64	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	414.730	5 Dec 17				0.00	414.73	414.73	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / JPY EX.RATE 0.008862 WITH JPMORGAN CHASE	620.320	5 Dec 17				0.00	620.32	620.32	0.00
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.76 WITH JPMORGAN CHASE	-1,551,968.780	5 Jan 18				0.00	-1,551,968.78	-1,551,968.78	0.00
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 112.7765 WITH JPMORGAN CHASE	-1,995,096.500	5 Jan 18				0.00	-1,995,096.50	-1,995,096.50	0.00
FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0089103 WITH JPMORGAN	2,004,811.550	5 Jan 18				0.00	2,004,811.55	2,004,811.55	0.00
FX DEAL TRANSACTED ON 05 JAN 2018 USD / JPY EX.RATE 0.0089119 WITH JPMORGAN	1,559,575.800	5 Jan 18				0.00	1,559,575.80	1,559,575.80	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 EUR / USD EX.RATE 0.8547761 WITH JPMORGAN	-111,140.220	5 Jun 18				0.00	-111,140.22	-111,140.22	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 USD / EUR EX.RATE 1.1723501 WITH JPMORGAN	111,373.260	5 Jun 18				0.00	111,373.26	111,373.26	0.00
FX DEAL TRANSACTED ON 05 SEP 2018 USD / JPY EX.RATE 0.00895 WITH JPMORGAN CHASE	1,521.550	5 Sep 18				0.00	1,521.55	1,521.55	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	4,755.860	6 Aug 18				0.00	4,755.86	4,755.86	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	2,320.000	6 Aug 18				0.00	2,320.00	2,320.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	1,875.850	6 Aug 18				0.00	1,875.85	1,875.85	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	2,359.510	6 Aug 18				0.00	2,359.51	2,359.51	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	2,302.430	6 Aug 18				0.00	2,302.43	2,302.43	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / EUR EX.RATE 1.156159 WITH JPMORGAN CHASE	1,875.850	6 Aug 18				0.00	1,875.85	1,875.85	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	489.910	6 Dec 17				0.00	489.91	489.91	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	224.470	6 Dec 17				0.00	224.47	224.47	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	6,862.310	6 Dec 17				0.00	6,862.31	6,862.31	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / JPY EX.RATE 0.008907 WITH JPMORGAN CHASE	833.740	6 Dec 17				0.00	833.74	833.74	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 EUR / USD EX.RATE 0.8706645 WITH JPMORGAN	-1,048,298.690	6 Nov 18				0.00	-1,048,298.69	-1,048,298.69	0.00
FX DEAL TRANSACTED ON 06 SEP 2018 USD / EUR EX.RATE 1.16104 WITH JPMORGAN CHASE	271,683.360	6 Sep 18				0.00	271,683.36	271,683.36	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / EUR EX.RATE 1.175896 WITH JPMORGAN CHASE	9.380	8 Dec 17				0.00	9.38	9.38	0.00
FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.404479 WITH JPMORGAN CHASE	340.840	8 Feb 18				0.00	340.84	340.84	0.00
FX DEAL TRANSACTED ON 08 FEB 2018 USD / GBP EX.RATE 1.404479 WITH JPMORGAN CHASE	601.370	8 Feb 18				0.00	601.37	601.37	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	491.210	8 Jun 18				0.00	491.21	491.21	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	2,200.460	8 Jun 18				0.00	2,200.46	2,200.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 08 JUN 2018 USD / EUR EX.RATE 1.176024 WITH JPMORGAN CHASE	14,570.380	8 Jun 18				0.00	14,570.38	14,570.38	0.00
FX DEAL TRANSACTED ON 08 NOV 2018 ARS / USD EX.RATE 35.6101 WITH JPMORGAN CHASE	-287,693.250	8 Nov 18				0.00	-287,693.25	-287,693.25	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / EUR EX.RATE 1.14757 WITH JPMORGAN CHASE	514.620	8 Oct 18				0.00	514.62	514.62	0.00
FX DEAL TRANSACTED ON 09 FEB 2018 BRL / USD EX.RATE 3.3015 WITH JPMORGAN CHASE	-370,394.240	9 Feb 18				0.00	-370,394.24	-370,394.24	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 IDR / USD EX.RATE 13845.9 WITH JPMORGAN CHASE	-837,483.110	9 Mar 18				0.00	-837,483.11	-837,483.11	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 USD / ARS EX.RATE 0.0255428 WITH JPMORGAN	261,680.340	9 Oct 18				0.00	261,680.34	261,680.34	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 CAD / USD EX.RATE 1.3085013 WITH JPMORGAN	-11,387,837.370	10 Aug 18				0.00	-11,387,837.37	-11,387,837.37	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / CAD EX.RATE 0.7630747 WITH JPMORGAN	11,370,576.010	10 Aug 18				0.00	11,370,576.01	11,370,576.01	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / INR EX.RATE 0.0142908 WITH JPMORGAN	684,169.500	10 Aug 18				0.00	684,169.50	684,169.50	0.00
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	1,655.930	10 Jan 18				0.00	1,655.93	1,655.93	0.00
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	117.480	10 Jan 18				0.00	117.48	117.48	0.00
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	154.710	10 Jan 18				0.00	154.71	154.71	0.00
FX DEAL TRANSACTED ON 10 JAN 2018 USD / EUR EX.RATE 1.199952 WITH JPMORGAN CHASE	92.340	10 Jan 18				0.00	92.34	92.34	0.00
FX DEAL TRANSACTED ON 10 MAY 2018 JPY / USD EX.RATE 109.69 WITH JPMORGAN CHASE	-455,830.070	10 May 18				0.00	-455,830.07	-455,830.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.18815 WITH JPMORGAN CHASE	14,483.550	10 May 18				0.00	14,483.55	14,483.55	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 10 MAY 2018 USD / EUR EX.RATE 1.18815 WITH JPMORGAN CHASE	2,060.050	10 May 18				0.00	2,060.05	2,060.05	0.00
FX DEAL TRANSACTED ON 10 MAY 2018 USD / JPY EX.RATE 0.0091693 WITH JPMORGAN	458,463.230	10 May 18				0.00	458,463.23	458,463.23	0.00
FX DEAL TRANSACTED ON 11 APR 2018 USD / ZAR EX.RATE 0.0829187 WITH JPMORGAN	1,080,699.420	11 Apr 18				0.00	1,080,699.42	1,080,699.42	0.00
FX DEAL TRANSACTED ON 11 APR 2018 ZAR / USD EX.RATE 12.1806 WITH JPMORGAN CHASE	-1,069,999.430	11 Apr 18				0.00	-1,069,999.43	-1,069,999.43	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / ARS EX.RATE 0.025974 WITH JPMORGAN CHASE	306,147.430	11 Oct 18				0.00	306,147.43	306,147.43	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / TRY EX.RATE 0.164202 WITH JPMORGAN CHASE	668,677.900	11 Oct 18				0.00	668,677.90	668,677.90	0.00
FX DEAL TRANSACTED ON 12 FEB 2018 USD / GBP EX.RATE 1.38166 WITH JPMORGAN CHASE	1,359.110	12 Feb 18				0.00	1,359.11	1,359.11	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 USD / JPY EX.RATE 0.009387 WITH JPMORGAN CHASE	331.430	12 Mar 18				0.00	331.43	331.43	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 CAD / USD EX.RATE 1.29723 WITH JPMORGAN CHASE	-3,700,191.950	13 Mar 18				0.00	-3,700,191.95	-3,700,191.95	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / CAD EX.RATE 0.7714434 WITH JPMORGAN	3,702,928.550	13 Mar 18				0.00	3,702,928.55	3,702,928.55	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.009383 WITH JPMORGAN CHASE	459.780	13 Mar 18				0.00	459.78	459.78	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / EUR EX.RATE 1.198193 WITH JPMORGAN CHASE	2,002.120	14 May 18				0.00	2,002.12	2,002.12	0.00
FX DEAL TRANSACTED ON 14 NOV 2018 ARS / USD EX.RATE 36.0912 WITH JPMORGAN CHASE	-326,580.330	14 Nov 18				0.00	-326,580.33	-326,580.33	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 EUR / USD EX.RATE 0.8378855 WITH JPMORGAN	-94,284.960	15 May 18				0.00	-94,284.96	-94,284.96	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / EUR EX.RATE 1.1919626 WITH JPMORGAN	94,165.050	15 May 18				0.00	94,165.05	94,165.05	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 OCT 2018 USD / AUD EX.RATE 0.71347 WITH JPMORGAN CHASE	2,360.130	15 Oct 18				0.00	2,360.13	2,360.13	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.157581 WITH JPMORGAN CHASE	1,713.590	15 Oct 18				0.00	1,713.59	1,713.59	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 USD / CAD EX.RATE 0.7643136 WITH JPMORGAN	458,588.150	16 Mar 18				0.00	458,588.15	458,588.15	0.00
FX DEAL TRANSACTED ON 17 APR 2018 IDR / USD EX.RATE 13891.0 WITH JPMORGAN CHASE	-834,764.050	17 Apr 18				0.00	-834,764.05	-834,764.05	0.00
FX DEAL TRANSACTED ON 17 APR 2018 USD / IDR EX.RATE 0.0000726 WITH JPMORGAN	841,488.200	17 Apr 18				0.00	841,488.20	841,488.20	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.8476661 WITH JPMORGAN	-103,814.460	17 May 18				0.00	-103,814.46	-103,814.46	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.1783555 WITH JPMORGAN	103,695.280	17 May 18				0.00	103,695.28	103,695.28	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178949 WITH JPMORGAN CHASE	4,485.430	17 May 18				0.00	4,485.43	4,485.43	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / EUR EX.RATE 1.178949 WITH JPMORGAN CHASE	3,177.670	17 May 18				0.00	3,177.67	3,177.67	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.937 WITH JPMORGAN CHASE	-2,253,531.280	18 May 18				0.00	-2,253,531.28	-2,253,531.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 JPY / USD EX.RATE 110.978 WITH JPMORGAN CHASE	-3,063,670.280	18 May 18				0.00	-3,063,670.28	-3,063,670.28	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090662 WITH JPMORGAN	3,082,502.270	18 May 18				0.00	3,082,502.27	3,082,502.27	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 USD / JPY EX.RATE 0.0090695 WITH JPMORGAN	2,267,368.040	18 May 18				0.00	2,267,368.04	2,267,368.04	0.00
FX DEAL TRANSACTED ON 19 APR 2018 IDR / USD EX.RATE 13778.0 WITH JPMORGAN CHASE	-841,610.350	19 Apr 18				0.00	-841,610.35	-841,610.35	0.00
FX DEAL TRANSACTED ON 19 APR 2018 USD / IDR EX.RATE 0.0000726 WITH JPMORGAN	841,610.350	19 Apr 18				0.00	841,610.35	841,610.35	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 19 DEC 2017 CAD / USD EX.RATE 1.28951 WITH JPMORGAN CHASE	-1,861,172.070	19 Dec 17				0.00	-1,861,172.07	-1,861,172.07	0.00
FX DEAL TRANSACTED ON 19 DEC 2017 USD / CAD EX.RATE 0.7762114 WITH JPMORGAN	1,862,907.260	19 Dec 17				0.00	1,862,907.26	1,862,907.26	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 USD / EUR EX.RATE 1.224818 WITH JPMORGAN CHASE	208.730	19 Jan 18				0.00	208.73	208.73	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 USD / EUR EX.RATE 1.15537 WITH JPMORGAN CHASE	1,835.610	19 Jun 18				0.00	1,835.61	1,835.61	0.00
FX DEAL TRANSACTED ON 19 NOV 2018 USD / EUR EX.RATE 1.144744 WITH JPMORGAN CHASE	7,781.970	19 Nov 18				0.00	7,781.97	7,781.97	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39898 WITH JPMORGAN CHASE	2,207.440	20 Feb 18				0.00	2,207.44	2,207.44	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 USD / GBP EX.RATE 1.39898 WITH JPMORGAN CHASE	3,608.300	20 Feb 18				0.00	3,608.30	3,608.30	0.00
FX DEAL TRANSACTED ON 20 SEP 2018 TRY / USD EX.RATE 6.24297 WITH JPMORGAN CHASE	-365,140.060	20 Sep 18				0.00	-365,140.06	-365,140.06	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 AED / USD EX.RATE 3.6727034 WITH JPMORGAN	-60,328.740	22 Oct 18				0.00	-60,328.74	-60,328.74	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.009243 WITH JPMORGAN CHASE	126.030	23 Apr 18				0.00	126.03	126.03	0.00
FX DEAL TRANSACTED ON 23 APR 2018 USD / JPY EX.RATE 0.009243 WITH JPMORGAN CHASE	926.650	23 Apr 18				0.00	926.65	926.65	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	62.250	23 Jul 18				0.00	62.25	62.25	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	62.740	23 Jul 18				0.00	62.74	62.74	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	842.760	23 Jul 18				0.00	842.76	842.76	0.00
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	91.570	23 Jul 18				0.00	91.57	91.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 23 JUL 2018 USD / EUR EX.RATE 1.170127 WITH JPMORGAN CHASE	117.630	23 Jul 18				0.00	117.63	117.63	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 JPY / USD EX.RATE 112.78967 WITH JPMORGAN	-8,873,153.010	23 Nov 18				0.00	-8,873,153.01	-8,873,153.01	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / JPY EX.RATE 0.0088679 WITH JPMORGAN	8,874,977.740	23 Nov 18				0.00	8,874,977.74	8,874,977.74	0.00
FX DEAL TRANSACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH JPMORGAN	797,449.100	24 Jul 18				0.00	797,449.10	797,449.10	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 USD / GBP EX.RATE 1.292397 WITH JPMORGAN CHASE	717.560	24 Oct 18				0.00	717.56	717.56	0.00
FX DEAL TRANSACTED ON 25 APR 2018 USD / CHF EX.RATE 1.015669 WITH JPMORGAN CHASE	2,135.950	25 Apr 18				0.00	2,135.95	2,135.95	0.00
FX DEAL TRANSACTED ON 25 APR 2018 USD / CHF EX.RATE 1.015669 WITH JPMORGAN CHASE	254.540	25 Apr 18				0.00	254.54	254.54	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.211086 WITH JPMORGAN CHASE	3,672.010	26 Apr 18				0.00	3,672.01	3,672.01	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / EUR EX.RATE 1.211086 WITH JPMORGAN CHASE	1,210.210	26 Apr 18				0.00	1,210.21	1,210.21	0.00
FX DEAL TRANSACTED ON 26 DEC 2017 USD / CAD EX.RATE 0.786293 WITH JPMORGAN CHASE	3,490.390	26 Dec 17				0.00	3,490.39	3,490.39	0.00
FX DEAL TRANSACTED ON 26 JUL 2018 USD / JPY EX.RATE 0.009003 WITH JPMORGAN CHASE	193.030	26 Jul 18				0.00	193.03	193.03	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 USD / ZAR EX.RATE 0.074025 WITH JPMORGAN CHASE	1,620.230	26 Jun 18				0.00	1,620.23	1,620.23	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 CAD / USD EX.RATE 1.2872 WITH JPMORGAN CHASE	-11,497,824.740	26 Mar 18				0.00	-11,497,824.74	-11,497,824.74	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 USD / CAD EX.RATE 0.7773028 WITH JPMORGAN	11,504,080.840	26 Mar 18				0.00	11,504,080.84	11,504,080.84	0.00
FX DEAL TRANSACTED ON 26 SEP 2018 JPY / USD EX.RATE 112.6045 WITH JPMORGAN CHASE	-6,838,092.620	26 Sep 18				0.00	-6,838,092.62	-6,838,092.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 SEP 2018 USD / CAD EX.RATE 0.771301 WITH JPMORGAN CHASE	4,531.550	26 Sep 18				0.00	4,531.55	4,531.55	0.00
FX DEAL TRANSACTED ON 26 SEP 2018 USD / JPY EX.RATE 0.0088606 WITH JPMORGAN	6,822,690.670	26 Sep 18				0.00	6,822,690.67	6,822,690.67	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.238203 WITH JPMORGAN CHASE	1,747.970	27 Mar 18				0.00	1,747.97	1,747.97	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	106.470	27 Mar 18				0.00	106.47	106.47	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	1,401.610	27 Mar 18				0.00	1,401.61	1,401.61	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	163.250	27 Mar 18				0.00	163.25	163.25	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	356.240	27 Mar 18				0.00	356.24	356.24	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / JPY EX.RATE 0.009458 WITH JPMORGAN CHASE	108.150	27 Mar 18				0.00	108.15	108.15	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / BRL EX.RATE 0.3081759 WITH JPMORGAN	376,854.940	28 Feb 18				0.00	376,854.94	376,854.94	0.00
FX DEAL TRANSACTED ON 28 FEB 2018 USD / EUR EX.RATE 1.221686 WITH JPMORGAN CHASE	4,593.540	28 Feb 18				0.00	4,593.54	4,593.54	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 AED / USD EX.RATE 3.6727978 WITH JPMORGAN	-39,714.160	28 Nov 18				0.00	-39,714.16	-39,714.16	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / EUR EX.RATE 1.166132 WITH JPMORGAN CHASE	6.310	29 Aug 18				0.00	6.31	6.31	0.00
FX DEAL TRANSACTED ON 30 JAN 2018 EUR / USD EX.RATE 0.8088152 WITH JPMORGAN	-1,479,942.550	30 Jan 18				0.00	-1,479,942.55	-1,479,942.55	0.00
FX DEAL TRANSACTED ON 30 JAN 2018 USD / EUR EX.RATE 1.2385411 WITH JPMORGAN	1,482,533.700	30 Jan 18				0.00	1,482,533.70	1,482,533.70	0.00
FX DEAL TRANSACTED ON 30 JUL 2018 USD / GBP EX.RATE 1.313985 WITH JPMORGAN CHASE	882.970	30 Jul 18				0.00	882.97	882.97	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 JUL 2018 USD / GBP EX.RATE 1.313985 WITH JPMORGAN CHASE	298.550	30 Jul 18				0.00	298.55	298.55	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.753864 WITH JPMORGAN CHASE	-58,365.960	30 May 18				0.00	-58,365.96	-58,365.96	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / GBP EX.RATE 1.3266988 WITH JPMORGAN	58,374.750	30 May 18				0.00	58,374.75	58,374.75	0.00
FX DEAL TRANSACTED ON 30 NOV 2018 USD / JPY EX.RATE 0.008807 WITH JPMORGAN CHASE	1,224.010	30 Nov 18				0.00	1,224.01	1,224.01	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 USD / GBP EX.RATE 1.310938 WITH JPMORGAN CHASE	3,850.050	31 Jul 18				0.00	3,850.05	3,850.05	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7602903 WITH JPMORGAN	912,348.410	31 Oct 18				0.00	912,348.41	912,348.41	0.00
Total JPMORGAN CHASE BANK, N.A.							**.000.00**	**-492,122.86**	**-492,122.86**
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5531 WITH STANDARD	894,704.790	7 May 18				0.00	251,809.63	238,352.77	-13,456.86
FX DEAL TRANSACTED ON 16 MAY 2018 BRL / USD EX.RATE 3.6885 WITH STANDARD	279,683.680	16 May 18				0.00	75,825.86	74,508.80	-1,317.06
FX DEAL TRANSACTED ON 18 MAY 2018 BRL / USD EX.RATE 3.74012 WITH STANDARD	2,702,232.080	18 May 18				0.00	722,498.76	719,884.94	-2,613.82
FX DEAL TRANSACTED ON 24 OCT 2018 USD / BRL EX.RATE 0.2672946 WITH STANDARD	-4,285,535.370	24 Oct 18				0.00	-1,145,500.59	-1,158,785.22	-13,284.63
FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.50895 WITH STANDARD	466,846.590	25 Apr 18				0.00	133,044.53	124,369.71	-8,674.82

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.2857143 WITH STANDARD	-466,846.590	25 Apr 18				0.00	-133,384.74	-131,444.99	1,939.75
FX DEAL TRANSACTED ON 27 JUN 2018 BRL / USD EX.RATE 3.841 WITH STANDARD	4,590,041.220	27 Jun 18				0.00	1,195,012.03	1,173,548.41	-21,463.62
FX DEAL TRANSACTED ON 27 JUN 2018 USD / BRL EX.RATE 0.2595178 WITH STANDARD	-4,590,041.220	27 Jun 18				0.00	-1,191,197.47	-1,226,709.75	-35,512.28
FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.8714 WITH STANDARD	2,109,681.950	27 Nov 18				0.00	544,940.32	543,749.19	-1,191.13
FX DEAL TRANSACTED ON 29 JUN 2018 USD / BRL EX.RATE 0.2593496 WITH STANDARD	-4,590,041.220	29 Jun 18				0.00	-1,190,425.13	-1,173,548.41	16,876.72
FX DEAL TRANSACTED ON 30 APR 2018 BRL / USD EX.RATE 3.4811 WITH STANDARD	466,846.590	30 Apr 18				0.00	134,108.93	131,444.99	-2,663.94
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	-894,704.790	30 May 18				0.00	-239,417.93	-238,352.77	1,065.16
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	-279,683.680	30 May 18				0.00	-74,841.77	-74,508.80	332.97
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	-466,846.590	30 May 18				0.00	-124,925.50	-124,369.71	555.79
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	-2,702,232.080	30 May 18				0.00	-723,101.97	-719,884.94	3,217.03
FX DEAL TRANSACTED ON 31 JUL 2018 BRL / USD EX.RATE 3.7549 WITH STANDARD	4,590,041.220	31 Jul 18				0.00	1,222,413.70	1,226,709.75	4,296.05
FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.7177 WITH STANDARD	4,285,535.370	31 Oct 18				0.00	1,152,738.35	1,158,785.22	6,046.87
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 SEP 2018 GBP / USD EX.RATE 0.7769847 WITH STANDARD	278,000.000	3 Sep 18				0.00	357,793.42	358,175.23	381.81
FX DEAL TRANSACTED ON 03 SEP 2018 USD / GBP EX.RATE 1.2884797 WITH STANDARD	-278,000.000	3 Sep 18				0.00	-358,197.36	-362,623.20	-4,425.84

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25187 WITH STANDARD	900,000.000	4 Jan 18				0.00	718,924.49	718,448.15	-476.34
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7992091 WITH STANDARD	-900,000.000	4 Jan 18				0.00	-719,288.19	-718,075.56	1,212.63
FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.2605 WITH STANDARD	3,000,000.000	13 Apr 18				0.00	2,380,007.93	2,379,819.13	-188.80
FX DEAL TRANSACTED ON 13 APR 2018 USD / CAD EX.RATE 0.7937711 WITH STANDARD	-3,000,000.000	13 Apr 18				0.00	-2,381,313.36	-2,346,408.04	34,905.32
FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7773354 WITH STANDARD	-5,000,000.000	26 Apr 18				0.00	-3,886,676.94	-3,876,570.01	10,106.93
FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.28566 WITH STANDARD	1,000,000.000	27 Apr 18				0.00	777,810.62	777,484.06	-326.56
FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7782713 WITH STANDARD	-1,000,000.000	27 Apr 18				0.00	-778,271.29	-768,314.70	9,956.59
Euro - EUR									
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8785061 WITH STANDARD	1,092,000.000	29 Oct 18				0.00	1,243,019.23	1,244,552.52	1,533.29
FX DEAL TRANSACTED ON 29 OCT 2018 USD / EUR EX.RATE 1.141157 WITH STANDARD	-1,092,000.000	29 Oct 18				0.00	-1,246,143.44	-1,236,417.10	9,726.34
Indian rupee - INR									
FX DEAL TRANSACTED ON 06 MAR 2018 INR / USD EX.RATE 65.59 WITH STANDARD	14,581,528.110	6 Mar 18				0.00	222,313.28	214,983.55	-7,329.73
FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153752 WITH STANDARD	-14,581,528.110	6 Mar 18				0.00	-224,193.24	-223,780.36	412.88

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 08 MAR 2018 INR / USD EX.RATE 64.9212 WITH STANDARD	14,581,528.110	8 Mar 18				0.00	224,603.49	223,780.36	-823.13
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH STANDARD	-14,581,528.110	15 May 18				0.00	-215,930.51	-214,983.55	946.96
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 06 NOV 2018 IDR / USD EX.RATE 14891.0 WITH STANDARD	8,251,917,885.000	6 Nov 18				0.00	554,154.72	565,975.16	11,820.44
FX DEAL TRANSACTED ON 20 JUL 2018 IDR / USD EX.RATE 14514.9 WITH STANDARD	8,251,917,885.000	20 Jul 18				0.00	568,513.59	570,672.05	2,158.46
FX DEAL TRANSACTED ON 20 JUL 2018 USD / IDR EX.RATE 0.0000675 WITH STANDARD	-8,251,917,885.000	20 Jul 18				0.00	-557,189.30	-565,975.16	-8,785.86
FX DEAL TRANSACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH STANDARD	-8,251,917,885.000	24 Jul 18				0.00	-567,493.15	-570,672.05	-3,178.90
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.37751 WITH STANDARD	480,000,000.000	29 Nov 18				0.00	4,233,643.87	4,227,664.05	-5,979.82
FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088606 WITH STANDARD	-480,000,000.000	29 Nov 18				0.00	-4,253,100.60	-4,247,258.18	5,842.42
Nigerian naira - NGN									
FX DEAL TRANSACTED ON 17 MAY 2018 USD / NGN EX.RATE 0.0027624 WITH STANDARD	-57,068,267.020	17 May 18				0.00	-157,647.15	-157,865.19	-218.04
Russian ruble - RUB									
FX DEAL TRANSACTED ON 08 JUN 2018 RUB / USD EX.RATE 62.45 WITH STANDARD	18,030,192.190	8 Jun 18				0.00	288,714.05	283,507.41	-5,206.64

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 08 JUN 2018 USD / RUB EX.RATE 0.0159997 WITH STANDARD	-18,030,192.190	8 Jun 18				0.00	-288,478.46	-286,916.51	1,561.95
FX DEAL TRANSACTED ON 18 JUN 2018 USD / RUB EX.RATE 0.0157889 WITH STANDARD	-18,030,192.190	18 Jun 18				0.00	-284,677.51	-283,507.41	1,170.10
FX DEAL TRANSACTED ON 25 JUN 2018 RUB / USD EX.RATE 62.8792 WITH STANDARD	18,030,192.190	25 Jun 18				0.00	286,743.35	286,916.51	173.16
United States dollar - USD									
FX DEAL TRANSACTED ON 03 SEP 2018 GBP / USD EX.RATE 0.7769847 WITH STANDARD	-357,793.420	3 Sep 18				0.00	-357,793.42	-357,793.42	0.00
FX DEAL TRANSACTED ON 03 SEP 2018 USD / GBP EX.RATE 1.2884797 WITH STANDARD	358,197.360	3 Sep 18				0.00	358,197.36	358,197.36	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25187 WITH STANDARD	-718,924.490	4 Jan 18				0.00	-718,924.49	-718,924.49	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7992091 WITH STANDARD	719,288.190	4 Jan 18				0.00	719,288.19	719,288.19	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 INR / USD EX.RATE 65.59 WITH STANDARD	-222,313.280	6 Mar 18				0.00	-222,313.28	-222,313.28	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / INR EX.RATE 0.0153752 WITH STANDARD	224,193.240	6 Mar 18				0.00	224,193.24	224,193.24	0.00
FX DEAL TRANSACTED ON 06 NOV 2018 IDR / USD EX.RATE 14891.0 WITH STANDARD	-554,154.720	6 Nov 18				0.00	-554,154.72	-554,154.72	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 BRL / USD EX.RATE 3.5531 WITH STANDARD	-251,809.630	7 May 18				0.00	-251,809.63	-251,809.63	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 RUB / USD EX.RATE 62.45 WITH STANDARD	-288,714.050	8 Jun 18				0.00	-288,714.05	-288,714.05	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 USD / RUB EX.RATE 0.0159997 WITH STANDARD	288,478.460	8 Jun 18				0.00	288,478.46	288,478.46	0.00
FX DEAL TRANSACTED ON 08 MAR 2018 INR / USD EX.RATE 64.9212 WITH STANDARD	-224,603.490	8 Mar 18				0.00	-224,603.49	-224,603.49	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 13 APR 2018 CAD / USD EX.RATE 1.2605 WITH STANDARD	-2,380,007.930	13 Apr 18				0.00	-2,380,007.93	-2,380,007.93	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / CAD EX.RATE 0.7937711 WITH STANDARD	2,381,313.360	13 Apr 18				0.00	2,381,313.36	2,381,313.36	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 USD / INR EX.RATE 0.0148085 WITH STANDARD	215,930.510	15 May 18				0.00	215,930.51	215,930.51	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 BRL / USD EX.RATE 3.6885 WITH STANDARD	-75,825.860	16 May 18				0.00	-75,825.86	-75,825.86	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / NGN EX.RATE 0.0027624 WITH STANDARD	157,647.150	17 May 18				0.00	157,647.15	157,647.15	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 USD / RUB EX.RATE 0.0157889 WITH STANDARD	284,677.510	18 Jun 18				0.00	284,677.51	284,677.51	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 BRL / USD EX.RATE 3.74012 WITH STANDARD	-722,498.760	18 May 18				0.00	-722,498.76	-722,498.76	0.00
FX DEAL TRANSACTED ON 20 JUL 2018 IDR / USD EX.RATE 14514.9 WITH STANDARD	-568,513.590	20 Jul 18				0.00	-568,513.59	-568,513.59	0.00
FX DEAL TRANSACTED ON 20 JUL 2018 USD / IDR EX.RATE 0.0000675 WITH STANDARD	557,189.300	20 Jul 18				0.00	557,189.30	557,189.30	0.00
FX DEAL TRANSACTED ON 24 JUL 2018 USD / IDR EX.RATE 0.0000688 WITH STANDARD	567,493.150	24 Jul 18				0.00	567,493.15	567,493.15	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 USD / BRL EX.RATE 0.2672946 WITH STANDARD	1,145,500.590	24 Oct 18				0.00	1,145,500.59	1,145,500.59	0.00
FX DEAL TRANSACTED ON 25 APR 2018 BRL / USD EX.RATE 3.50895 WITH STANDARD	-133,044.530	25 Apr 18				0.00	-133,044.53	-133,044.53	0.00
FX DEAL TRANSACTED ON 25 APR 2018 USD / BRL EX.RATE 0.2857143 WITH STANDARD	133,384.740	25 Apr 18				0.00	133,384.74	133,384.74	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 RUB / USD EX.RATE 62.8792 WITH STANDARD	-286,743.350	25 Jun 18				0.00	-286,743.35	-286,743.35	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / CAD EX.RATE 0.7773354 WITH STANDARD	3,886,676.940	26 Apr 18				0.00	3,886,676.94	3,886,676.94	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 27 APR 2018 CAD / USD EX.RATE 1.28566 WITH STANDARD	-777,810.620	27 Apr 18				0.00	-777,810.62	-777,810.62	0.00
FX DEAL TRANSACTED ON 27 APR 2018 USD / CAD EX.RATE 0.7782713 WITH STANDARD	778,271.290	27 Apr 18				0.00	778,271.29	778,271.29	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 BRL / USD EX.RATE 3.841 WITH STANDARD	-1,195,012.030	27 Jun 18				0.00	-1,195,012.03	-1,195,012.03	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / BRL EX.RATE 0.2595178 WITH STANDARD	1,191,197.470	27 Jun 18				0.00	1,191,197.47	1,191,197.47	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 BRL / USD EX.RATE 3.8714 WITH STANDARD	-544,940.320	27 Nov 18				0.00	-544,940.32	-544,940.32	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / BRL EX.RATE 0.2593496 WITH STANDARD	1,190,425.130	29 Jun 18				0.00	1,190,425.13	1,190,425.13	0.00
FX DEAL TRANSACTED ON 29 NOV 2018 JPY / USD EX.RATE 113.37751 WITH STANDARD	-4,233,643.870	29 Nov 18				0.00	-4,233,643.87	-4,233,643.87	0.00
FX DEAL TRANSACTED ON 29 NOV 2018 USD / JPY EX.RATE 0.0088606 WITH STANDARD	4,253,100.600	29 Nov 18				0.00	4,253,100.60	4,253,100.60	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8785061 WITH STANDARD	-1,243,019.230	29 Oct 18				0.00	-1,243,019.23	-1,243,019.23	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 USD / EUR EX.RATE 1.141157 WITH STANDARD	1,246,143.440	29 Oct 18				0.00	1,246,143.44	1,246,143.44	0.00
FX DEAL TRANSACTED ON 30 APR 2018 BRL / USD EX.RATE 3.4811 WITH STANDARD	-134,108.930	30 Apr 18				0.00	-134,108.93	-134,108.93	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	239,417.930	30 May 18				0.00	239,417.93	239,417.93	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	74,841.770	30 May 18				0.00	74,841.77	74,841.77	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	124,925.500	30 May 18				0.00	124,925.50	124,925.50	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 30 MAY 2018 USD / BRL EX.RATE 0.2675943 WITH STANDARD	723,101.970	30 May 18				0.00	723,101.97	723,101.97	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 BRL / USD EX.RATE 3.7549 WITH STANDARD	-1,222,413.700	31 Jul 18				0.00	-1,222,413.70	-1,222,413.70	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 BRL / USD EX.RATE 3.7177 WITH STANDARD	-1,152,738.350	31 Oct 18				0.00	-1,152,738.35	-1,152,738.35	0.00
Total STANDARD CHARTERED BANK							**.000.00**	**-10,878.20**	**-10,878.20**
STATE STREET BANK AND TRUST CO.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.278225 WITH STATE STREET	58,369.540	2 Jan 18				0.00	45,664.53	45,712.11	47.58
FX DEAL TRANSACTED ON 11 OCT 2018 AUD / USD EX.RATE 1.4044549 WITH STATE STREET	72,622.450	11 Oct 18				0.00	51,708.64	51,681.77	-26.87
FX DEAL TRANSACTED ON 12 APR 2018 AUD / USD EX.RATE 1.2894907 WITH STATE STREET	34,919.910	12 Apr 18				0.00	27,080.39	27,148.49	68.10
FX DEAL TRANSACTED ON 18 APR 2018 AUD / USD EX.RATE 1.2865211 WITH STATE STREET	43,712.210	18 Apr 18				0.00	33,977.06	33,979.69	2.63
FX DEAL TRANSACTED ON 30 MAY 2018 AUD / USD EX.RATE 1.3260841 WITH STATE STREET	8,055.060	30 May 18				0.00	6,074.32	6,094.86	20.54
FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3720809 WITH STATE STREET	23,634.250	30 Nov 18				0.00	17,225.11	17,258.91	33.80
FX DEAL TRANSACTED ON 31 MAY 2018 AUD / USD EX.RATE 1.3198184 WITH STATE STREET	18,530.940	31 May 18				0.00	14,040.52	14,010.32	-30.20

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35048 WITH STATE STREET	-39,301.270	1 Dec 17				0.00	-53,075.58	-52,970.26	105.32
FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.30044 WITH STATE STREET	-2,866.850	1 Nov 18				0.00	-3,728.17	-3,716.30	11.87
FX DEAL TRANSACTED ON 02 OCT 2018 USD / GBP EX.RATE 1.29844 WITH STATE STREET	-49,090.840	2 Oct 18				0.00	-63,741.51	-63,842.64	-101.13
FX DEAL TRANSACTED ON 03 AUG 2018 GBP / USD EX.RATE 0.7685036 WITH STATE STREET	85,133.220	3 Aug 18				0.00	110,777.90	110,158.14	-619.76
FX DEAL TRANSACTED ON 03 MAY 2018 GBP / USD EX.RATE 0.7369251 WITH STATE STREET	6,447.780	3 May 18				0.00	8,749.57	8,748.99	-0.58
FX DEAL TRANSACTED ON 04 SEP 2018 GBP / USD EX.RATE 0.7793989 WITH STATE STREET	186.960	4 Sep 18				0.00	239.88	242.24	2.36
FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.30137 WITH STATE STREET	-2,850.000	5 Nov 18				0.00	-3,708.90	-3,727.94	-19.04
FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.7202276 WITH STATE STREET	1,478.320	7 Mar 18				0.00	2,052.57	2,044.44	-8.13
FX DEAL TRANSACTED ON 08 DEC 2017 GBP / USD EX.RATE 0.7462687 WITH STATE STREET	117,990.790	8 Dec 17				0.00	158,107.66	157,623.90	-483.76
FX DEAL TRANSACTED ON 08 DEC 2017 USD / GBP EX.RATE 1.34097 WITH STATE STREET	-148.400	8 Dec 17				0.00	-199.00	-198.50	0.50
FX DEAL TRANSACTED ON 08 JUN 2018 GBP / USD EX.RATE 0.7456844 WITH STATE STREET	10,111.960	8 Jun 18				0.00	13,560.64	13,541.94	-18.70
FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7637494 WITH STATE STREET	22,761.030	8 Oct 18				0.00	29,801.70	29,796.47	-5.23
FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7776654 WITH STATE STREET	2,174.860	9 Aug 18				0.00	2,796.65	2,778.28	-18.37
FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.721933 WITH STATE STREET	8,200.760	9 Mar 18				0.00	11,359.45	11,397.42	37.97

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.7609018 WITH STATE STREET	19,043.250	9 Oct 18				0.00	25,027.21	25,136.14	108.93
FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7535568 WITH STATE STREET	650.330	10 Jul 18				0.00	863.01	861.56	-1.45
FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7572316 WITH STATE STREET	12,664.950	10 Oct 18				0.00	16,725.33	16,731.67	6.34
FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7674833 WITH STATE STREET	77,949.860	10 Sep 18				0.00	101,565.55	101,338.73	-226.82
FX DEAL TRANSACTED ON 11 JUL 2018 GBP / USD EX.RATE 0.7565498 WITH STATE STREET	88,535.550	11 Jul 18				0.00	117,025.40	117,079.42	54.02
FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.32044 WITH STATE STREET	-30,629.950	11 Oct 18				0.00	-40,445.01	-40,299.83	145.18
FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.37115 WITH STATE STREET	-95,434.820	12 Jan 18				0.00	-130,855.45	-131,723.92	-868.47
FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.31554 WITH STATE STREET	-20,216.630	12 Oct 18				0.00	-26,595.79	-26,566.68	29.11
FX DEAL TRANSACTED ON 13 AUG 2018 GBP / USD EX.RATE 0.784203 WITH STATE STREET	3,230.290	13 Aug 18				0.00	4,119.20	4,119.27	0.07
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.748559 WITH STATE STREET	41,146.010	13 Dec 17				0.00	54,966.95	55,234.41	267.46
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7155584 WITH STATE STREET	3,313.330	14 Mar 18				0.00	4,630.41	4,621.10	-9.31
FX DEAL TRANSACTED ON 14 MAY 2018 GBP / USD EX.RATE 0.736377 WITH STATE STREET	1,325.800	14 May 18				0.00	1,800.44	1,789.37	-11.07
FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2697 WITH STATE STREET	-19,244.930	15 Aug 18				0.00	-24,435.29	-24,489.17	-53.88
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.7508522 WITH STATE STREET	11,292.040	15 Dec 17				0.00	15,038.96	15,129.64	90.68
FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.752791 WITH STATE STREET	12,291.260	15 Jun 18				0.00	16,327.59	16,276.09	-51.50

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 15 OCT 2018 USD / GBP EX.RATE 1.31571 WITH STATE STREET	-2,469.090	15 Oct 18				0.00	-3,248.61	-3,261.79	-13.18
FX DEAL TRANSACTED ON 16 APR 2018 USD / GBP EX.RATE 1.43241 WITH STATE STREET	-7,092.660	16 Apr 18				0.00	-10,159.60	-10,147.47	12.13
FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.377059 WITH STATE STREET	-85,652.460	16 Jan 18				0.00	-117,948.49	-117,977.70	-29.21
FX DEAL TRANSACTED ON 17 APR 2018 GBP / USD EX.RATE 0.6993643 WITH STATE STREET	4,358.540	17 Apr 18				0.00	6,232.15	6,204.16	-27.99
FX DEAL TRANSACTED ON 17 JUL 2018 GBP / USD EX.RATE 0.7615914 WITH STATE STREET	3,791.470	17 Jul 18				0.00	4,978.35	4,947.49	-30.86
FX DEAL TRANSACTED ON 17 MAY 2018 GBP / USD EX.RATE 0.7398037 WITH STATE STREET	86,993.640	17 May 18				0.00	117,590.17	117,219.59	-370.58
FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3138 WITH STATE STREET	-9,953.350	17 Oct 18				0.00	-13,076.71	-13,013.01	63.70
FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.703507 WITH STATE STREET	187.740	18 Apr 18				0.00	266.86	267.02	0.16
FX DEAL TRANSACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.33961 WITH STATE STREET	-11,881.780	18 Dec 17				0.00	-15,916.95	-15,862.18	54.77
FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.38829 WITH STATE STREET	-23,352.450	18 Jan 18				0.00	-32,419.97	-32,334.97	85.00
FX DEAL TRANSACTED ON 19 APR 2018 GBP / USD EX.RATE 0.704394 WITH STATE STREET	5,851.680	19 Apr 18				0.00	8,307.40	8,205.81	-101.59
FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38619 WITH STATE STREET	-16,816.020	19 Jan 18				0.00	-23,310.20	-23,486.10	-175.90
FX DEAL TRANSACTED ON 19 JUN 2018 GBP / USD EX.RATE 0.7589384 WITH STATE STREET	23,980.570	19 Jun 18				0.00	31,597.52	31,596.80	-0.72
FX DEAL TRANSACTED ON 20 APR 2018 USD / GBP EX.RATE 1.40317 WITH STATE STREET	-3,308.950	20 Apr 18				0.00	-4,643.02	-4,615.66	27.36
FX DEAL TRANSACTED ON 20 AUG 2018 GBP / USD EX.RATE 0.7822767 WITH STATE STREET	40,148.990	20 Aug 18				0.00	51,323.26	51,653.69	330.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 20 DEC 2017 GBP / USD EX.RATE 0.7464581 WITH STATE STREET	10,284.130	20 Dec 17				0.00	13,777.24	13,733.43	-43.81
FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7144618 WITH STATE STREET	12,096.770	20 Feb 18				0.00	16,931.30	16,941.53	10.23
FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7762227 WITH STATE STREET	23,635.540	21 Aug 18				0.00	30,449.43	30,511.12	61.69
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7476971 WITH STATE STREET	14,877.270	21 Dec 17				0.00	19,897.46	19,884.22	-13.24
FX DEAL TRANSACTED ON 21 FEB 2018 GBP / USD EX.RATE 0.7158196 WITH STATE STREET	21,945.680	21 Feb 18				0.00	30,658.11	30,591.18	-66.93
FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.7548309 WITH STATE STREET	1,555.030	21 Jun 18				0.00	2,060.10	2,063.68	3.58
FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7735867 WITH STATE STREET	43,596.230	22 Aug 18				0.00	56,355.97	55,955.77	-400.20
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7474568 WITH STATE STREET	4,485.350	22 Dec 17				0.00	6,000.82	6,010.15	9.33
FX DEAL TRANSACTED ON 22 JAN 2018 GBP / USD EX.RATE 0.7163375 WITH STATE STREET	9,392.040	22 Jan 18				0.00	13,111.19	13,165.76	54.57
FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7541592 WITH STATE STREET	4,043.570	22 Jun 18				0.00	5,361.69	5,364.40	2.71
FX DEAL TRANSACTED ON 22 OCT 2018 USD / GBP EX.RATE 1.29745 WITH STATE STREET	-18,442.230	22 Oct 18				0.00	-23,927.87	-23,924.18	3.69
FX DEAL TRANSACTED ON 23 FEB 2018 GBP / USD EX.RATE 0.7159631 WITH STATE STREET	11,814.370	23 Feb 18				0.00	16,501.37	16,465.10	-36.27
FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7490637 WITH STATE STREET	107,223.010	23 May 18				0.00	143,142.72	143,400.06	257.34
FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153485 WITH STATE STREET	74,670.930	24 Apr 18				0.00	104,383.99	104,061.41	-322.58
FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.747144 WITH STATE STREET	53,577.560	24 May 18				0.00	71,709.81	71,252.80	-457.01

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 25 JUN 2018 GBP / USD EX.RATE 0.7535625 WITH STATE STREET	5,291.620	25 Jun 18				0.00	7,022.14	7,002.40	-19.74
FX DEAL TRANSACTED ON 25 MAY 2018 GBP / USD EX.RATE 0.7509875 WITH STATE STREET	38,788.190	25 May 18				0.00	51,649.58	51,473.87	-175.71
FX DEAL TRANSACTED ON 26 APR 2018 USD / GBP EX.RATE 1.39294 WITH STATE STREET	-351.620	26 Apr 18				0.00	-489.79	-485.11	4.68
FX DEAL TRANSACTED ON 26 NOV 2018 GBP / USD EX.RATE 0.7806462 WITH STATE STREET	22,058.390	26 Nov 18				0.00	28,256.58	28,100.19	-156.39
FX DEAL TRANSACTED ON 28 AUG 2018 GBP / USD EX.RATE 0.7757952 WITH STATE STREET	17,374.670	28 Aug 18				0.00	22,395.95	22,576.65	180.70
FX DEAL TRANSACTED ON 29 AUG 2018 GBP / USD EX.RATE 0.7687104 WITH STATE STREET	63,342.000	29 Aug 18				0.00	82,400.34	82,382.61	-17.73
FX DEAL TRANSACTED ON 29 MAY 2018 GBP / USD EX.RATE 0.7552984 WITH STATE STREET	19,501.300	29 May 18				0.00	25,819.33	25,886.03	66.70
FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7265858 WITH STATE STREET	9,173.260	30 Apr 18				0.00	12,625.16	12,470.59	-154.57
FX DEAL TRANSACTED ON 30 AUG 2018 GBP / USD EX.RATE 0.769098 WITH STATE STREET	35,007.900	30 Aug 18				0.00	45,518.13	45,531.28	13.15
FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.75329 WITH STATE STREET	285.510	30 May 18				0.00	379.02	379.91	0.89
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 MAR 2018 USD / CAD EX.RATE 0.7783252 WITH STATE STREET	-11,753.700	1 Mar 18				0.00	-9,148.20	-9,149.70	-1.50
FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.30898 WITH STATE STREET	2,500,000.000	1 Nov 18				0.00	1,909,884.03	1,907,159.48	-2,724.55
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7643577 WITH STATE STREET	-2,500,000.000	1 Nov 18				0.00	-1,910,894.24	-1,880,972.09	29,922.15
FX DEAL TRANSACTED ON 05 NOV 2018 CAD / USD EX.RATE 1.31037 WITH STATE STREET	2,500,000.000	5 Nov 18				0.00	1,907,858.09	1,910,073.73	2,215.64

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7635027 WITH STATE STREET	-2,500,000.000	5 Nov 18				0.00	-1,908,756.84	-1,880,972.09	27,784.75
FX DEAL TRANSACTED ON 07 DEC 2017 CAD / USD EX.RATE 1.28637 WITH STATE STREET	38,085.210	7 Dec 17				0.00	29,606.73	29,661.38	54.65
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31655 WITH STATE STREET	43,024.650	10 Sep 18				0.00	32,679.85	32,683.57	3.72
FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.31631 WITH STATE STREET	113,576.950	11 Sep 18				0.00	86,284.35	86,422.88	138.53
FX DEAL TRANSACTED ON 12 SEP 2018 CAD / USD EX.RATE 1.30617 WITH STATE STREET	30,519.630	12 Sep 18				0.00	23,365.74	23,458.59	92.85
FX DEAL TRANSACTED ON 13 AUG 2018 CAD / USD EX.RATE 1.31213 WITH STATE STREET	540.240	13 Aug 18				0.00	411.73	412.10	0.37
FX DEAL TRANSACTED ON 16 AUG 2018 CAD / USD EX.RATE 1.31502 WITH STATE STREET	38,471.400	16 Aug 18				0.00	29,255.37	29,266.95	11.58
FX DEAL TRANSACTED ON 17 AUG 2018 CAD / USD EX.RATE 1.30811 WITH STATE STREET	44,363.430	17 Aug 18				0.00	33,914.14	33,902.74	-11.40
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30177 WITH STATE STREET	47,051.790	17 Sep 18				0.00	36,144.47	36,111.74	-32.73
FX DEAL TRANSACTED ON 18 JUN 2018 CAD / USD EX.RATE 1.32062 WITH STATE STREET	43,180.290	18 Jun 18				0.00	32,696.98	32,688.82	-8.16
FX DEAL TRANSACTED ON 19 JUN 2018 CAD / USD EX.RATE 1.32752 WITH STATE STREET	85,772.220	19 Jun 18				0.00	64,610.87	64,626.45	15.58
FX DEAL TRANSACTED ON 23 MAR 2018 USD / CAD EX.RATE 0.776699 WITH STATE STREET	-100,569.690	23 Mar 18				0.00	-78,112.38	-78,151.84	-39.46
FX DEAL TRANSACTED ON 23 NOV 2018 USD / CAD EX.RATE 0.7551709 WITH STATE STREET	-25,366.180	23 Nov 18				0.00	-19,155.80	-19,196.44	-40.64
FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.75329 WITH STATE STREET	-38,213.880	27 Nov 18				0.00	-28,786.13	-28,770.10	16.03
FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.29467 WITH STATE STREET	40,587.260	29 Aug 18				0.00	31,349.50	31,339.09	-10.41

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 30 AUG 2018 CAD / USD EX.RATE 1.29959 WITH STATE STREET	22,757.760	30 Aug 18				0.00	17,511.49	17,548.49	37.00
FX DEAL TRANSACTED ON 31 AUG 2018 CAD / USD EX.RATE 1.30414 WITH STATE STREET	87,065.360	31 Aug 18				0.00	66,760.75	66,594.28	-166.47
FX DEAL TRANSACTED ON 31 OCT 2018 CAD / USD EX.RATE 1.31592 WITH STATE STREET	2,300,000.000	31 Oct 18				0.00	1,747,826.62	1,751,380.16	3,553.54
FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7602921 WITH STATE STREET	-2,300,000.000	31 Oct 18				0.00	-1,748,671.77	-1,731,666.92	17,004.85
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 AUG 2018 DKK / USD EX.RATE 6.38752 WITH STATE STREET	84,912.460	1 Aug 18				0.00	13,293.49	13,231.19	-62.30
FX DEAL TRANSACTED ON 01 JUN 2018 USD / DKK EX.RATE 0.156619 WITH STATE STREET	-88,343.030	1 Jun 18				0.00	-13,836.20	-13,851.97	-15.77
FX DEAL TRANSACTED ON 02 AUG 2018 DKK / USD EX.RATE 6.4205 WITH STATE STREET	179,323.310	2 Aug 18				0.00	27,929.80	27,885.94	-43.86
FX DEAL TRANSACTED ON 02 OCT 2018 USD / DKK EX.RATE 0.1549806 WITH STATE STREET	-357,582.220	2 Oct 18				0.00	-55,418.31	-55,334.01	84.30
FX DEAL TRANSACTED ON 03 AUG 2018 DKK / USD EX.RATE 6.43455 WITH STATE STREET	56,557.660	3 Aug 18				0.00	8,789.68	8,772.44	-17.24
FX DEAL TRANSACTED ON 05 OCT 2018 USD / DKK EX.RATE 0.1543436 WITH STATE STREET	-415,221.620	5 Oct 18				0.00	-64,086.81	-63,853.73	233.08
FX DEAL TRANSACTED ON 08 DEC 2017 DKK / USD EX.RATE 6.32765 WITH STATE STREET	127,096.310	8 Dec 17				0.00	20,085.86	20,143.48	57.62
FX DEAL TRANSACTED ON 10 JUL 2018 DKK / USD EX.RATE 6.34682 WITH STATE STREET	32,957.050	10 Jul 18				0.00	5,192.69	5,181.97	-10.72
FX DEAL TRANSACTED ON 11 DEC 2017 DKK / USD EX.RATE 6.31142 WITH STATE STREET	142,432.830	11 Dec 17				0.00	22,567.48	22,445.21	-122.27
FX DEAL TRANSACTED ON 11 OCT 2018 USD / DKK EX.RATE 0.1552007 WITH STATE STREET	-330,032.440	11 Oct 18				0.00	-51,221.26	-51,148.39	72.87

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

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 12 DEC 2017 DKK / USD EX.RATE 6.3436 WITH STATE STREET	209,434.840	12 Dec 17				0.00	33,015.14	33,082.41	67.27
FX DEAL TRANSACTED ON 12 JUL 2018 DKK / USD EX.RATE 6.38203 WITH STATE STREET	28,060.230	12 Jul 18				0.00	4,396.76	4,391.99	-4.77
FX DEAL TRANSACTED ON 17 APR 2018 USD / DKK EX.RATE 0.1660024 WITH STATE STREET	-244,090.460	17 Apr 18				0.00	-40,519.60	-40,561.75	-42.15
FX DEAL TRANSACTED ON 20 SEP 2018 DKK / USD EX.RATE 6.33302 WITH STATE STREET	297,568.150	20 Sep 18				0.00	46,986.77	46,914.32	-72.45
FX DEAL TRANSACTED ON 24 MAY 2018 DKK / USD EX.RATE 6.35368 WITH STATE STREET	168,419.790	24 May 18				0.00	26,507.44	26,507.36	-0.08
FX DEAL TRANSACTED ON 24 OCT 2018 USD / DKK EX.RATE 0.1526247 WITH STATE STREET	-716,147.750	24 Oct 18				0.00	-109,301.83	-109,232.97	68.86
FX DEAL TRANSACTED ON 25 JUN 2018 DKK / USD EX.RATE 6.36926 WITH STATE STREET	170,691.910	25 Jun 18				0.00	26,799.33	26,723.85	-75.48
FX DEAL TRANSACTED ON 26 JUN 2018 DKK / USD EX.RATE 6.39942 WITH STATE STREET	399,189.400	26 Jun 18				0.00	62,379.00	62,120.49	-258.51
FX DEAL TRANSACTED ON 27 JUL 2018 DKK / USD EX.RATE 6.39153 WITH STATE STREET	481,549.350	27 Jul 18				0.00	75,341.80	75,711.74	369.94
FX DEAL TRANSACTED ON 29 AUG 2018 DKK / USD EX.RATE 6.37097 WITH STATE STREET	149,619.960	29 Aug 18				0.00	23,484.64	23,392.74	-91.90
FX DEAL TRANSACTED ON 29 MAY 2018 DKK / USD EX.RATE 6.4504 WITH STATE STREET	40,173.030	29 May 18				0.00	6,227.99	6,267.73	39.74
FX DEAL TRANSACTED ON 30 APR 2018 USD / DKK EX.RATE 0.1623037 WITH STATE STREET	-198,922.000	30 Apr 18				0.00	-32,285.77	-32,010.88	274.89
FX DEAL TRANSACTED ON 31 AUG 2018 DKK / USD EX.RATE 6.39 WITH STATE STREET BANK	3,030,000.000	31 Aug 18				0.00	474,178.40	473,733.58	-444.82
FX DEAL TRANSACTED ON 31 AUG 2018 DKK / USD EX.RATE 6.42488 WITH STATE STREET	72,685.270	31 Aug 18				0.00	11,313.09	11,337.50	24.41
FX DEAL TRANSACTED ON 31 AUG 2018 USD / DKK EX.RATE 0.156872 WITH STATE STREET	-3,030,000.000	31 Aug 18				0.00	-475,322.08	-471,936.89	3,385.19

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STATE STREET BANK AND TRUST CO.									
Euro - EUR									
FX DEAL TRANSACTED ON 02 MAY 2018 USD / EUR EX.RATE 1.20117 WITH STATE STREET	-17,016.690	2 May 18				0.00	-20,439.94	-20,339.20	100.74
FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8632969 WITH STATE STREET	135,649.500	3 Aug 18				0.00	157,129.60	156,783.71	-345.89
FX DEAL TRANSACTED ON 03 JUL 2018 EUR / USD EX.RATE 0.8585312 WITH STATE STREET	11,729.400	3 Jul 18				0.00	13,662.17	13,658.30	-3.87
FX DEAL TRANSACTED ON 03 OCT 2018 USD / EUR EX.RATE 1.15154 WITH STATE STREET	-104,745.620	3 Oct 18				0.00	-120,618.77	-120,677.43	-58.66
FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24182 WITH STATE STREET	-36,688.980	5 Feb 18				0.00	-45,561.11	-45,290.72	270.39
FX DEAL TRANSACTED ON 05 JUL 2018 EUR / USD EX.RATE 0.8551249 WITH STATE STREET	16,019.060	5 Jul 18				0.00	18,733.01	18,747.11	14.10
FX DEAL TRANSACTED ON 05 MAR 2018 USD / EUR EX.RATE 1.23255 WITH STATE STREET	-125,496.060	5 Mar 18				0.00	-154,680.17	-155,615.12	-934.95
FX DEAL TRANSACTED ON 05 OCT 2018 USD / EUR EX.RATE 1.15127 WITH STATE STREET	-66,114.480	5 Oct 18				0.00	-76,115.62	-75,849.85	265.77
FX DEAL TRANSACTED ON 06 AUG 2018 EUR / USD EX.RATE 0.8651112 WITH STATE STREET	14,161.570	6 Aug 18				0.00	16,369.65	16,367.94	-1.71
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.17945 WITH STATE STREET	-30,896.140	6 Dec 17				0.00	-36,440.45	-36,426.55	13.90
FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.2379 WITH STATE STREET	-6,449.570	6 Feb 18				0.00	-7,983.92	-7,928.78	55.14
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.18016 WITH STATE STREET	-33,327.760	7 Dec 17				0.00	-39,332.09	-39,165.12	166.97
FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8064516 WITH STATE STREET	19,056.380	7 Mar 18				0.00	23,629.91	23,493.66	-136.25
FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.19319 WITH STATE STREET	-4,232.370	7 May 18				0.00	-5,050.02	-5,017.48	32.54

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.14445 WITH STATE STREET	-174.220	7 Nov 18				0.00	-199.39	-199.07	0.32
FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121761 WITH STATE STREET	11,561.470	8 Mar 18				0.00	14,235.18	14,243.15	7.97
FX DEAL TRANSACTED ON 09 AUG 2018 EUR / USD EX.RATE 0.8648649 WITH STATE STREET	61,746.660	9 Aug 18				0.00	71,394.58	70,591.87	-802.71
FX DEAL TRANSACTED ON 09 MAR 2018 USD / EUR EX.RATE 1.23123 WITH STATE STREET	-4,524.260	9 Mar 18				0.00	-5,570.40	-5,573.21	-2.81
FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.14093 WITH STATE STREET	-18,668.490	10 Aug 18				0.00	-21,299.44	-21,311.95	-12.51
FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8669042 WITH STATE STREET	6,301.160	10 Oct 18				0.00	7,268.58	7,284.14	15.56
FX DEAL TRANSACTED ON 11 MAY 2018 EUR / USD EX.RATE 0.8367081 WITH STATE STREET	204,126.580	11 May 18				0.00	243,963.92	244,308.92	345.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX.RATE 1.15767 WITH STATE STREET	-30,366.450	11 Oct 18				0.00	-35,154.33	-35,108.17	46.16
FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8628872 WITH STATE STREET	43,077.900	11 Sep 18				0.00	49,922.98	50,078.06	155.08
FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8231808 WITH STATE STREET	158,201.090	12 Jan 18				0.00	192,182.68	194,160.20	1,977.52
FX DEAL TRANSACTED ON 12 JUL 2018 EUR / USD EX.RATE 0.8562157 WITH STATE STREET	9,890.620	12 Jul 18				0.00	11,551.55	11,539.88	-11.67
FX DEAL TRANSACTED ON 12 JUN 2018 EUR / USD EX.RATE 0.8507308 WITH STATE STREET	165,391.630	12 Jun 18				0.00	194,411.25	194,715.58	304.33
FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8109051 WITH STATE STREET	30,423.030	12 Mar 18				0.00	37,517.38	37,715.43	198.05
FX DEAL TRANSACTED ON 12 SEP 2018 USD / EUR EX.RATE 1.16258 WITH STATE STREET	-43,348.740	12 Sep 18				0.00	-50,396.38	-50,607.49	-211.11
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.17644 WITH STATE STREET	-118,854.270	13 Dec 17				0.00	-139,824.92	-139,956.85	-131.93

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.23575 WITH STATE STREET	-3,990.410	13 Feb 18				0.00	-4,931.15	-4,950.70	-19.55
FX DEAL TRANSACTED ON 13 SEP 2018 USD / EUR EX.RATE 1.16768 WITH STATE STREET	-42,275.050	13 Sep 18				0.00	-49,363.73	-49,320.19	43.54
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1786 WITH STATE STREET	-49,509.100	14 Dec 17				0.00	-58,351.43	-58,249.93	101.50
FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.24266 WITH STATE STREET	-77,360.690	14 Feb 18				0.00	-96,133.04	-96,542.28	-409.24
FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.16302 WITH STATE STREET	-30,989.740	14 Jun 18				0.00	-36,041.69	-36,000.78	40.91
FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.808218 WITH STATE STREET	21,360.400	14 Mar 18				0.00	26,429.01	26,317.08	-111.93
FX DEAL TRANSACTED ON 15 AUG 2018 USD / EUR EX.RATE 1.13439 WITH STATE STREET	-164,245.040	15 Aug 18				0.00	-186,317.93	-187,099.74	-781.81
FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2498 WITH STATE STREET	-44,501.280	15 Feb 18				0.00	-55,617.70	-55,166.01	451.69
FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.16057 WITH STATE STREET	-29,573.670	15 Jun 18				0.00	-34,322.31	-34,345.38	-23.07
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.15864 WITH STATE STREET	-3,519.980	15 Oct 18				0.00	-4,078.39	-4,076.31	2.08
FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8078393 WITH STATE STREET	18,421.070	16 Apr 18				0.00	22,802.89	22,739.89	-63.00
FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.8807934 WITH STATE STREET	139,150.010	16 Aug 18				0.00	157,982.57	158,756.25	773.68
FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8163532 WITH STATE STREET	137,698.910	16 Jan 18				0.00	168,675.66	168,577.90	-97.76
FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8087997 WITH STATE STREET	13,028.930	17 Apr 18				0.00	16,108.97	16,125.91	16.94
FX DEAL TRANSACTED ON 17 AUG 2018 USD / EUR EX.RATE 1.14136 WITH STATE STREET	-34,521.550	17 Aug 18				0.00	-39,401.52	-39,466.76	-65.24

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 17 JUL 2018 EUR / USD EX.RATE 0.8580671 WITH STATE STREET	13,708.140	17 Jul 18				0.00	15,975.60	15,959.70	-15.90
FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.8478456 WITH STATE STREET	192,567.270	17 May 18				0.00	227,125.39	226,651.70	-473.69
FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16919 WITH STATE STREET	-8,592.400	17 Sep 18				0.00	-10,046.15	-10,052.68	-6.53
FX DEAL TRANSACTED ON 18 APR 2018 EUR / USD EX.RATE 0.8071937 WITH STATE STREET	34,309.120	18 Apr 18				0.00	42,504.20	42,421.51	-82.69
FX DEAL TRANSACTED ON 18 DEC 2017 EUR / USD EX.RATE 0.8481405 WITH STATE STREET	36,561.130	18 Dec 17				0.00	43,107.40	43,180.52	73.12
FX DEAL TRANSACTED ON 18 JUL 2018 EUR / USD EX.RATE 0.8580303 WITH STATE STREET	67,967.910	18 Jul 18				0.00	79,213.88	78,927.74	-286.14
FX DEAL TRANSACTED ON 18 JUN 2018 EUR / USD EX.RATE 0.8617347 WITH STATE STREET	64,009.590	18 Jun 18				0.00	74,279.93	74,020.70	-259.23
FX DEAL TRANSACTED ON 19 APR 2018 EUR / USD EX.RATE 0.8102021 WITH STATE STREET	27,092.350	19 Apr 18				0.00	33,439.00	33,265.34	-173.66
FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8142262 WITH STATE STREET	7,391.920	20 Apr 18				0.00	9,078.46	9,033.30	-45.16
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.84168 WITH STATE STREET	88,146.310	20 Dec 17				0.00	104,726.63	104,541.53	-185.10
FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.15928 WITH STATE STREET	-111,001.360	20 Jun 18				0.00	-128,681.66	-128,839.29	-157.63
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.18639 WITH STATE STREET	-112,522.540	21 Dec 17				0.00	-133,495.62	-133,507.99	-12.37
FX DEAL TRANSACTED ON 21 FEB 2018 USD / EUR EX.RATE 1.2328 WITH STATE STREET	-6,034.010	21 Feb 18				0.00	-7,438.73	-7,433.90	4.83
FX DEAL TRANSACTED ON 21 MAY 2018 EUR / USD EX.RATE 0.8496321 WITH STATE STREET	9,620.290	21 May 18				0.00	11,322.89	11,326.45	3.56
FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.16107 WITH STATE STREET	-15,908.230	22 Aug 18				0.00	-18,470.57	-18,413.78	56.79

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1845 WITH STATE STREET	-2,683.930	22 Dec 17				0.00	-3,179.12	-3,192.13	-13.01
FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8185785 WITH STATE STREET	2,512.950	23 Apr 18				0.00	3,069.90	3,069.44	-0.46
FX DEAL TRANSACTED ON 23 FEB 2018 EUR / USD EX.RATE 0.813524 WITH STATE STREET	21,242.430	23 Feb 18				0.00	26,111.62	26,101.64	-9.98
FX DEAL TRANSACTED ON 23 JAN 2018 EUR / USD EX.RATE 0.8143787 WITH STATE STREET	44,004.970	23 Jan 18				0.00	54,035.02	54,486.96	451.94
FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.22421 WITH STATE STREET	-29,716.580	24 Apr 18				0.00	-36,379.33	-36,172.51	206.82
FX DEAL TRANSACTED ON 24 SEP 2018 EUR / USD EX.RATE 0.8499065 WITH STATE STREET	7,917.620	24 Sep 18				0.00	9,315.87	9,330.92	15.05
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.18988 WITH STATE STREET	-24,862.400	27 Dec 17				0.00	-29,583.27	-29,680.74	-97.47
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.15778 WITH STATE STREET	-1,616.520	27 Jun 18				0.00	-1,871.57	-1,871.61	-0.04
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24125 WITH STATE STREET	-17,457.560	27 Mar 18				0.00	-21,669.20	-21,561.83	107.37
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.20235 WITH STATE STREET	-40,796.380	29 Dec 17				0.00	-49,051.53	-49,139.24	-87.71
FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.23875 WITH STATE STREET	-30,276.500	29 Jan 18				0.00	-37,505.01	-37,577.68	-72.67
FX DEAL TRANSACTED ON 29 MAY 2018 EUR / USD EX.RATE 0.8648361 WITH STATE STREET	1,743.350	29 May 18				0.00	2,015.82	2,016.01	0.19
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8777936 WITH STATE STREET	60,719.200	29 Oct 18				0.00	69,172.53	68,998.27	-174.26
FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8584531 WITH STATE STREET	64,428.620	30 Aug 18				0.00	75,052.00	75,107.67	55.67
FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.17117 WITH STATE STREET	-31,897.670	30 Jul 18				0.00	-37,357.59	-37,321.87	35.72

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.16483 WITH STATE STREET	-38,611.300	30 May 18				0.00	-44,975.60	-45,070.97	-95.37
FX DEAL TRANSACTED ON 31 JUL 2018 USD / EUR EX.RATE 1.1695 WITH STATE STREET	-50,219.030	31 Jul 18				0.00	-58,731.16	-58,618.17	112.99
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.127407 WITH STATE STREET	-225,063.050	6 Aug 18				0.00	-28,674.62	-28,675.93	-1.31
FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.1274113 WITH STATE STREET	-139,017.660	6 Aug 18				0.00	-17,712.41	-17,710.50	1.91
FX DEAL TRANSACTED ON 10 AUG 2018 USD / HKD EX.RATE 0.1273869 WITH STATE STREET	-96,558.160	10 Aug 18				0.00	-12,300.25	-12,300.56	-0.31
FX DEAL TRANSACTED ON 12 SEP 2018 USD / HKD EX.RATE 0.1274012 WITH STATE STREET	-935,212.830	12 Sep 18				0.00	-119,147.23	-119,161.96	-14.73
FX DEAL TRANSACTED ON 13 APR 2018 HKD / USD EX.RATE 7.84987 WITH STATE STREET	489,333.980	13 Apr 18				0.00	62,336.57	62,335.94	-0.63
FX DEAL TRANSACTED ON 13 SEP 2018 USD / HKD EX.RATE 0.1274161 WITH STATE STREET	-738,796.770	13 Sep 18				0.00	-94,134.62	-94,159.22	-24.60
FX DEAL TRANSACTED ON 14 SEP 2018 USD / HKD EX.RATE 0.1274431 WITH STATE STREET	-670,092.290	14 Sep 18				0.00	-85,398.63	-85,409.95	-11.32
FX DEAL TRANSACTED ON 15 AUG 2018 HKD / USD EX.RATE 7.84996 WITH STATE STREET	203,165.630	15 Aug 18				0.00	25,881.10	25,882.29	1.19
FX DEAL TRANSACTED ON 15 MAR 2018 HKD / USD EX.RATE 7.84147 WITH STATE STREET	247,573.990	15 Mar 18				0.00	31,572.40	31,563.02	-9.38
FX DEAL TRANSACTED ON 17 AUG 2018 USD / HKD EX.RATE 0.127395 WITH STATE STREET	-311,996.450	17 Aug 18				0.00	-39,746.80	-39,746.04	0.76
FX DEAL TRANSACTED ON 17 SEP 2018 USD / HKD EX.RATE 0.1274444 WITH STATE STREET	-389,429.370	17 Sep 18				0.00	-49,630.59	-49,649.95	-19.36
FX DEAL TRANSACTED ON 18 SEP 2018 USD / HKD EX.RATE 0.12748 WITH STATE STREET	-827,578.990	18 Sep 18				0.00	-105,499.74	-105,504.04	-4.30

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.1274866 WITH STATE STREET	-154,696.680	19 Sep 18				0.00	-19,721.76	-19,725.05	-3.29
FX DEAL TRANSACTED ON 20 AUG 2018 USD / HKD EX.RATE 0.1273939 WITH STATE STREET	-1,004,487.160	20 Aug 18				0.00	-127,965.53	-127,967.48	-1.95
FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273931 WITH STATE STREET	-911,965.020	22 Aug 18				0.00	-116,178.03	-116,175.37	2.66
FX DEAL TRANSACTED ON 22 DEC 2017 HKD / USD EX.RATE 7.81582 WITH STATE STREET	139,221.470	22 Dec 17				0.00	17,812.78	17,821.49	8.71
FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.846905 WITH STATE STREET	35,175.000	22 Mar 18				0.00	4,482.66	4,482.01	-0.65
FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.84805 WITH STATE STREET	167,544.730	22 Mar 18				0.00	21,348.58	21,354.02	5.44
FX DEAL TRANSACTED ON 23 AUG 2018 USD / HKD EX.RATE 0.1273887 WITH STATE STREET	-31,807.660	23 Aug 18				0.00	-4,051.94	-4,051.98	-0.04
FX DEAL TRANSACTED ON 26 SEP 2018 USD / HKD EX.RATE 0.1280249 WITH STATE STREET	-258,923.440	26 Sep 18				0.00	-33,148.65	-33,137.11	11.54
FX DEAL TRANSACTED ON 27 NOV 2018 USD / HKD EX.RATE 0.1277372 WITH STATE STREET	-224,657.410	27 Nov 18				0.00	-28,697.12	-28,707.64	-10.52
FX DEAL TRANSACTED ON 27 SEP 2018 USD / HKD EX.RATE 0.1279592 WITH STATE STREET	-119,129.330	27 Sep 18				0.00	-15,243.70	-15,222.15	21.55
FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273926 WITH STATE STREET	-62,859.770	28 Aug 18				0.00	-8,007.87	-8,008.53	-0.66
FX DEAL TRANSACTED ON 28 MAR 2018 HKD / USD EX.RATE 7.8481 WITH STATE STREET	31,501.800	28 Mar 18				0.00	4,013.94	4,013.68	-0.26
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 12 JUN 2018 USD / HUF EX.RATE 0.003672 WITH STATE STREET	-3,396,354.570	12 Jun 18				0.00	-12,471.33	-12,463.66	7.67
FX DEAL TRANSACTED ON 13 JUN 2018 USD / HUF EX.RATE 0.0036571 WITH STATE STREET	-845,485.540	13 Jun 18				0.00	-3,092.03	-3,051.30	40.73

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◆ 5% Report - Part B

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STATE STREET BANK AND TRUST CO.									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 AUG 2018 USD / JPY EX.RATE 0.0089344 WITH STATE STREET	-902,132.000	1 Aug 18				0.00	-8,059.97	-8,115.25	-55.28
FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091414 WITH STATE STREET	-703,744.000	1 Feb 18				0.00	-6,433.23	-6,391.28	41.95
FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091237 WITH STATE STREET	-2,536,205.000	1 Jun 18				0.00	-23,139.49	-23,095.25	44.24
FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089796 WITH STATE STREET	-910,743.000	2 Aug 18				0.00	-8,178.13	-8,172.13	6.00
FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087854 WITH STATE STREET	-1,145,110.000	3 Oct 18				0.00	-10,060.28	-10,123.41	-63.13
FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091309 WITH STATE STREET	-1,950,665.000	4 Jun 18				0.00	-17,811.34	-17,726.87	84.47
FX DEAL TRANSACTED ON 04 OCT 2018 JPY / USD EX.RATE 113.67583 WITH STATE STREET	5,156,947.000	4 Oct 18				0.00	45,365.38	45,572.17	206.79
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 113.16151 WITH STATE STREET	1,282,626.000	5 Jan 18				0.00	11,334.47	11,518.35	183.88
FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091015 WITH STATE STREET	-1,211,391.000	5 Jun 18				0.00	-11,025.46	-11,012.65	12.81
FX DEAL TRANSACTED ON 05 SEP 2018 USD / JPY EX.RATE 0.0089565 WITH STATE STREET	-3,303,489.000	5 Sep 18				0.00	-29,587.63	-29,729.02	-141.39
FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091342 WITH STATE STREET	-2,932,390.000	6 Feb 18				0.00	-26,784.93	-26,843.56	-58.63
FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090881 WITH STATE STREET	-9,408,227.000	6 Jun 18				0.00	-85,502.85	-86,033.81	-530.96
FX DEAL TRANSACTED ON 07 DEC 2017 USD / JPY EX.RATE 0.0088781 WITH STATE STREET	-3,691,679.000	7 Dec 17				0.00	-32,775.07	-32,564.54	210.53
FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091554 WITH STATE STREET	-7,089,044.000	8 May 18				0.00	-64,903.13	-64,689.91	213.22

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

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 08 NOV 2018 JPY / USD EX.RATE 113.661 WITH STATE STREET	2,027,393.000	8 Nov 18				0.00	17,837.19	17,820.10	-17.09
FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093493 WITH STATE STREET	-150,506.000	9 Apr 18				0.00	-1,407.13	-1,410.36	-3.23
FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090082 WITH STATE STREET	-2,884,221.000	9 Aug 18				0.00	-25,981.63	-26,003.89	-22.26
FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090103 WITH STATE STREET	-2,962,126.000	9 Aug 18				0.00	-26,689.67	-26,744.85	-55.18
FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE 109.755 WITH STATE STREET	778,000,000.000	9 May 18				0.00	7,088,515.33	7,101,780.01	13,264.68
FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091686 WITH STATE STREET	-778,000,000.000	9 May 18				0.00	-7,133,164.63	-7,016,594.52	116,570.11
FX DEAL TRANSACTED ON 10 AUG 2018 USD / JPY EX.RATE 0.0090355 WITH STATE STREET	-5,841,701.000	10 Aug 18				0.00	-52,782.50	-52,684.89	97.61
FX DEAL TRANSACTED ON 11 JUL 2018 USD / JPY EX.RATE 0.0089954 WITH STATE STREET	-8,768,985.000	11 Jul 18				0.00	-78,880.54	-78,022.82	857.72
FX DEAL TRANSACTED ON 11 MAY 2018 USD / JPY EX.RATE 0.0091563 WITH STATE STREET	-1,818,422.000	11 May 18				0.00	-16,649.94	-16,483.16	166.78
FX DEAL TRANSACTED ON 12 DEC 2017 JPY / USD EX.RATE 113.6343 WITH STATE STREET	12,154,200.000	12 Dec 17				0.00	106,958.90	107,917.43	958.53
FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.40711 WITH STATE STREET	1,361,324.000	12 Jan 18				0.00	12,219.36	12,299.08	79.72
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.1711 WITH STATE STREET	16,790,582.000	12 Oct 18				0.00	149,687.24	149,628.68	-58.56
FX DEAL TRANSACTED ON 13 AUG 2018 USD / JPY EX.RATE 0.0090221 WITH STATE STREET	-6,291,072.000	13 Aug 18				0.00	-56,758.68	-56,950.82	-192.14
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.00889 WITH STATE STREET	-855,566.000	13 Jul 18				0.00	-7,605.96	-7,585.81	20.15
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093532 WITH STATE STREET	-498,708.000	13 Mar 18				0.00	-4,664.49	-4,701.91	-37.42

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 13 SEP 2018 JPY / USD EX.RATE 111.7349 WITH STATE STREET	595,099.000	13 Sep 18				0.00	5,325.99	5,298.01	-27.98
FX DEAL TRANSACTED ON 14 FEB 2018 JPY / USD EX.RATE 106.849 WITH STATE STREET	3,045,654.000	14 Feb 18				0.00	28,504.28	28,663.63	159.35
FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090635 WITH STATE STREET	-2,031,224.000	14 Jun 18				0.00	-18,409.92	-18,387.94	21.98
FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.0091359 WITH STATE STREET	-1,216,529.000	14 May 18				0.00	-11,114.11	-11,027.28	86.83
FX DEAL TRANSACTED ON 15 AUG 2018 USD / JPY EX.RATE 0.0090194 WITH STATE STREET	-7,729,413.000	15 Aug 18				0.00	-69,714.40	-69,977.94	-263.54
FX DEAL TRANSACTED ON 15 MAY 2018 JPY / USD EX.RATE 110.27315 WITH STATE STREET	3,914,416.000	15 May 18				0.00	35,497.45	35,320.70	-176.75
FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090287 WITH STATE STREET	-1,203,307.000	17 May 18				0.00	-10,864.32	-10,819.16	45.16
FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.47376 WITH STATE STREET	1,473,726.000	18 Oct 18				0.00	13,102.84	13,058.58	-44.26
FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088633 WITH STATE STREET	-2,636,658.000	19 Jul 18				0.00	-23,369.45	-23,668.38	-298.93
FX DEAL TRANSACTED ON 19 SEP 2018 JPY / USD EX.RATE 112.26136 WITH STATE STREET	1,972,397.000	19 Sep 18				0.00	17,569.69	17,526.97	-42.72
FX DEAL TRANSACTED ON 20 DEC 2017 USD / JPY EX.RATE 0.0088205 WITH STATE STREET	-6,674,212.000	20 Dec 17				0.00	-58,870.02	-58,863.27	6.75
FX DEAL TRANSACTED ON 20 FEB 2018 JPY / USD EX.RATE 107.26581 WITH STATE STREET	3,286,404.000	20 Feb 18				0.00	30,637.95	30,742.79	104.84
FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.009075 WITH STATE STREET	-6,638,450.000	20 Jun 18				0.00	-60,243.80	-60,407.21	-163.41
FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.0090882 WITH STATE STREET	-6,166,572.000	22 Jun 18				0.00	-56,043.02	-56,118.42	-75.40
FX DEAL TRANSACTED ON 23 JAN 2018 JPY / USD EX.RATE 110.3239 WITH STATE STREET	8,374,365.000	23 Jan 18				0.00	75,907.08	77,044.62	1,137.54

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091753 WITH STATE STREET	-767,861.000	24 Apr 18				0.00	-7,045.36	-7,021.09	24.27
FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.2064 WITH STATE STREET	1,845,451.000	24 Jan 18				0.00	16,898.74	16,995.45	96.71
FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095084 WITH STATE STREET	-604,487.000	26 Mar 18				0.00	-5,747.71	-5,691.16	56.55
FX DEAL TRANSACTED ON 27 APR 2018 JPY / USD EX.RATE 109.01197 WITH STATE STREET	1,861,181.000	27 Apr 18				0.00	17,073.18	17,055.50	-17.68
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088371 WITH STATE STREET	-1,135,476.000	27 Dec 17				0.00	-10,034.34	-10,102.55	-68.21
FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.914 WITH STATE STREET	770,000,000.000	27 Jul 18				0.00	6,942,315.67	6,935,062.60	-7,253.07
FX DEAL TRANSACTED ON 27 JUL 2018 USD / JPY EX.RATE 0.0089969 WITH STATE STREET	-770,000,000.000	27 Jul 18				0.00	-6,927,575.35	-6,876,534.94	51,040.41
FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088031 WITH STATE STREET	-5,132,494.000	28 Sep 18				0.00	-45,181.64	-45,162.52	19.12
FX DEAL TRANSACTED ON 29 AUG 2018 JPY / USD EX.RATE 110.974 WITH STATE STREET	770,000,000.000	29 Aug 18				0.00	6,938,562.19	6,757,349.72	-181,212.47
FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089936 WITH STATE STREET	-770,000,000.000	29 Aug 18				0.00	-6,925,083.19	-6,935,062.60	-9,979.41
FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090314 WITH STATE STREET	-4,084,832.000	29 Jun 18				0.00	-36,891.65	-36,953.43	-61.78
FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.008977 WITH STATE STREET	-242,155.000	30 Aug 18				0.00	-2,173.82	-2,180.99	-7.17
Mexican peso - MXN									
FX DEAL TRANSACTED ON 22 DEC 2017 USD / MXN EX.RATE 0.0512119 WITH STATE STREET	-150,945.440	22 Dec 17				0.00	-7,730.21	-7,716.16	14.05
FX DEAL TRANSACTED ON 27 JUN 2018 USD / MXN EX.RATE 0.0500601 WITH STATE STREET	-98,957.590	27 Jun 18				0.00	-4,953.82	-4,945.33	8.49

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5% Report - Part B

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

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STATE STREET BANK AND TRUST CO.									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 03 AUG 2018 USD / NOK EX.RATE 0.1212521 WITH STATE STREET	-63,464.940	3 Aug 18				0.00	-7,695.26	-7,698.46	-3.20
FX DEAL TRANSACTED ON 07 AUG 2018 USD / NOK EX.RATE 0.1219142 WITH STATE STREET	-116,422.900	7 Aug 18				0.00	-14,193.60	-14,161.22	32.38
FX DEAL TRANSACTED ON 10 AUG 2018 NOK / USD EX.RATE 8.36188 WITH STATE STREET	97,644.750	10 Aug 18				0.00	11,677.37	11,671.83	-5.54
FX DEAL TRANSACTED ON 11 JUL 2018 NOK / USD EX.RATE 8.10357 WITH STATE STREET	83,538.040	11 Jul 18				0.00	10,308.79	10,313.53	4.74
FX DEAL TRANSACTED ON 11 MAY 2018 NOK / USD EX.RATE 8.00177 WITH STATE STREET	32,545.040	11 May 18				0.00	4,067.23	4,068.13	0.90
FX DEAL TRANSACTED ON 16 AUG 2018 USD / NOK EX.RATE 0.1178109 WITH STATE STREET	-76,330.850	16 Aug 18				0.00	-8,992.61	-9,006.91	-14.30
FX DEAL TRANSACTED ON 18 MAY 2018 NOK / USD EX.RATE 8.10635 WITH STATE STREET	228,002.710	18 May 18				0.00	28,126.43	28,291.34	164.91
FX DEAL TRANSACTED ON 20 AUG 2018 USD / NOK EX.RATE 0.1182402 WITH STATE STREET	-75,903.030	20 Aug 18				0.00	-8,974.79	-9,001.62	-26.83
FX DEAL TRANSACTED ON 22 MAY 2018 NOK / USD EX.RATE 8.04769 WITH STATE STREET	102,431.480	22 May 18				0.00	12,728.06	12,629.88	-98.18
South African rand - ZAR									
FX DEAL TRANSACTED ON 14 FEB 2018 ZAR / USD EX.RATE 11.6881 WITH STATE STREET	854,713.830	14 Feb 18				0.00	73,126.84	73,361.90	235.06
FX DEAL TRANSACTED ON 16 MAY 2018 USD / ZAR EX.RATE 0.0803457 WITH STATE STREET	-238,909.650	16 May 18				0.00	-19,195.36	-18,752.72	442.64
FX DEAL TRANSACTED ON 29 JAN 2018 ZAR / USD EX.RATE 11.93615 WITH STATE STREET	96,394.450	29 Jan 18				0.00	8,075.84	8,118.28	42.44

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◆ 5% Report - Part B

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

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STATE STREET BANK AND TRUST CO.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 03 APR 2018 SEK / USD EX.RATE 8.40057 WITH STATE STREET	65,527.430	3 Apr 18				0.00	7,800.36	7,794.20	-6.16
FX DEAL TRANSACTED ON 08 FEB 2018 USD / SEK EX.RATE 0.1230618 WITH STATE STREET	-8,529.930	8 Feb 18				0.00	-1,049.71	-1,054.33	-4.62
FX DEAL TRANSACTED ON 09 OCT 2018 USD / SEK EX.RATE 0.1098345 WITH STATE STREET	-669,342.940	9 Oct 18				0.00	-73,516.93	-73,537.20	-20.27
FX DEAL TRANSACTED ON 11 MAY 2018 SEK / USD EX.RATE 8.60266 WITH STATE STREET	150,925.350	11 May 18				0.00	17,544.03	17,540.38	-3.65
FX DEAL TRANSACTED ON 11 OCT 2018 USD / SEK EX.RATE 0.1110429 WITH STATE STREET	-182,948.650	11 Oct 18				0.00	-20,315.15	-20,396.30	-81.15
FX DEAL TRANSACTED ON 13 APR 2018 USD / SEK EX.RATE 0.1185178 WITH STATE STREET	-54,120.990	13 Apr 18				0.00	-6,414.30	-6,405.65	8.65
FX DEAL TRANSACTED ON 14 MAY 2018 SEK / USD EX.RATE 8.60393 WITH STATE STREET	54,977.960	14 May 18				0.00	6,389.87	6,301.60	-88.27
FX DEAL TRANSACTED ON 15 AUG 2018 SEK / USD EX.RATE 9.21154 WITH STATE STREET	663,549.870	15 Aug 18				0.00	72,034.63	72,217.61	182.98
FX DEAL TRANSACTED ON 16 MAY 2018 SEK / USD EX.RATE 8.7009 WITH STATE STREET	17,394.960	16 May 18				0.00	1,999.21	1,989.78	-9.43
FX DEAL TRANSACTED ON 19 JUN 2018 SEK / USD EX.RATE 8.90684 WITH STATE STREET	553,904.220	19 Jun 18				0.00	62,188.63	62,316.60	127.97
FX DEAL TRANSACTED ON 20 APR 2018 USD / SEK EX.RATE 0.1183994 WITH STATE STREET	-20,205.580	20 Apr 18				0.00	-2,392.33	-2,377.17	15.16
FX DEAL TRANSACTED ON 20 FEB 2018 SEK / USD EX.RATE 8.0955101 WITH STATE STREET	31,120.810	20 Feb 18				0.00	3,844.21	3,843.78	-0.43
FX DEAL TRANSACTED ON 20 JUN 2018 SEK / USD EX.RATE 8.86522 WITH STATE STREET	89,858.720	20 Jun 18				0.00	10,136.10	10,135.49	-0.61
FX DEAL TRANSACTED ON 21 NOV 2018 USD / SEK EX.RATE 0.1106868 WITH STATE STREET	-1,538,668.030	21 Nov 18				0.00	-170,310.26	-170,300.83	9.43

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◆ 5% Report - Part B

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

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 22 MAR 2018 SEK / USD EX.RATE 8.24935 WITH STATE STREET	88,423.190	22 Mar 18				0.00	10,718.81	10,721.41	2.60
FX DEAL TRANSACTED ON 24 APR 2018 SEK / USD EX.RATE 8.50404 WITH STATE STREET	598,971.960	24 Apr 18				0.00	70,433.81	69,962.74	-471.07
FX DEAL TRANSACTED ON 26 MAR 2018 SEK / USD EX.RATE 8.18933 WITH STATE STREET	120,767.910	26 Mar 18				0.00	14,746.98	14,675.09	-71.89
FX DEAL TRANSACTED ON 29 JAN 2018 USD / SEK EX.RATE 0.1268794 WITH STATE STREET	-19,725.230	29 Jan 18				0.00	-2,502.73	-2,502.38	0.35
FX DEAL TRANSACTED ON 31 JAN 2018 USD / SEK EX.RATE 0.1271294 WITH STATE STREET	-30,277.590	31 Jan 18				0.00	-3,849.17	-3,850.27	-1.10
FX DEAL TRANSACTED ON 31 MAY 2018 SEK / USD EX.RATE 8.80715 WITH STATE STREET	164,382.340	31 May 18				0.00	18,664.65	18,602.86	-61.79
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.99353 WITH STATE STREET	28,682.400	3 Aug 18				0.00	28,869.18	28,780.25	-88.93
FX DEAL TRANSACTED ON 03 OCT 2018 CHF / USD EX.RATE 0.98965 WITH STATE STREET	43,602.380	3 Oct 18				0.00	44,058.38	43,998.37	-60.01
FX DEAL TRANSACTED ON 08 OCT 2018 USD / CHF EX.RATE 1.0078918 WITH STATE STREET	-7,886.510	8 Oct 18				0.00	-7,948.75	-7,935.71	13.04
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CHF EX.RATE 1.0261883 WITH STATE STREET	-13,324.500	10 Sep 18				0.00	-13,673.45	-13,679.48	-6.03
FX DEAL TRANSACTED ON 11 SEP 2018 USD / CHF EX.RATE 1.0270631 WITH STATE STREET	-7,398.310	11 Sep 18				0.00	-7,598.53	-7,618.88	-20.35
FX DEAL TRANSACTED ON 13 JUN 2018 CHF / USD EX.RATE 0.98874 WITH STATE STREET	5,120.180	13 Jun 18				0.00	5,178.49	5,159.13	-19.36
FX DEAL TRANSACTED ON 14 JUN 2018 CHF / USD EX.RATE 0.99661 WITH STATE STREET	934.680	14 Jun 18				0.00	937.86	939.33	1.47
FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.95268 WITH STATE STREET	4,132.900	16 Mar 18				0.00	4,338.18	4,346.30	8.12

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◆ 5% Report - Part B

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

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 19 JUN 2018 CHF / USD EX.RATE 0.99502 WITH STATE STREET	7,387.140	19 Jun 18				0.00	7,424.11	7,425.38	1.27
FX DEAL TRANSACTED ON 19 NOV 2018 CHF / USD EX.RATE 0.99273 WITH STATE STREET	100,016.290	19 Nov 18				0.00	100,748.73	100,650.39	-98.34
FX DEAL TRANSACTED ON 21 NOV 2018 CHF / USD EX.RATE 0.99446 WITH STATE STREET	13,545.150	21 Nov 18				0.00	13,620.61	13,618.69	-1.92
FX DEAL TRANSACTED ON 22 JUN 2018 USD / CHF EX.RATE 1.0118999 WITH STATE STREET	-2,722.510	22 Jun 18				0.00	-2,754.91	-2,754.74	0.17
FX DEAL TRANSACTED ON 23 NOV 2018 USD / CHF EX.RATE 1.0032847 WITH STATE STREET	-8,429.870	23 Nov 18				0.00	-8,457.56	-8,453.12	4.44
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0084203 WITH STATE STREET	-8,555.240	26 Jun 18				0.00	-8,627.28	-8,597.37	29.91
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CHF EX.RATE 1.0062893 WITH STATE STREET	-11,414.170	28 Nov 18				0.00	-11,485.96	-11,459.44	26.52
FX DEAL TRANSACTED ON 31 AUG 2018 CHF / USD EX.RATE 0.96921 WITH STATE STREET	34,772.800	31 Aug 18				0.00	35,877.47	35,905.62	28.15
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2018 DKK / USD EX.RATE 6.38752 WITH STATE STREET	-13,293.490	1 Aug 18				0.00	-13,293.49	-13,293.49	0.00
FX DEAL TRANSACTED ON 01 AUG 2018 USD / JPY EX.RATE 0.0089344 WITH STATE STREET	8,059.970	1 Aug 18				0.00	8,059.97	8,059.97	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / GBP EX.RATE 1.35048 WITH STATE STREET	53,075.580	1 Dec 17				0.00	53,075.58	53,075.58	0.00
FX DEAL TRANSACTED ON 01 FEB 2018 USD / JPY EX.RATE 0.0091414 WITH STATE STREET	6,433.230	1 Feb 18				0.00	6,433.23	6,433.23	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 USD / DKK EX.RATE 0.156619 WITH STATE STREET	13,836.200	1 Jun 18				0.00	13,836.20	13,836.20	0.00
FX DEAL TRANSACTED ON 01 JUN 2018 USD / JPY EX.RATE 0.0091237 WITH STATE STREET	23,139.490	1 Jun 18				0.00	23,139.49	23,139.49	0.00

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

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 01 MAR 2018 USD / CAD EX.RATE 0.7783252 WITH STATE STREET	9,148.200	1 Mar 18				0.00	9,148.20	9,148.20	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 CAD / USD EX.RATE 1.30898 WITH STATE STREET	-1,909,884.030	1 Nov 18				0.00	-1,909,884.03	-1,909,884.03	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / CAD EX.RATE 0.7643577 WITH STATE STREET	1,910,894.240	1 Nov 18				0.00	1,910,894.24	1,910,894.24	0.00
FX DEAL TRANSACTED ON 01 NOV 2018 USD / GBP EX.RATE 1.30044 WITH STATE STREET	3,728.170	1 Nov 18				0.00	3,728.17	3,728.17	0.00
FX DEAL TRANSACTED ON 02 AUG 2018 DKK / USD EX.RATE 6.4205 WITH STATE STREET	-27,929.800	2 Aug 18				0.00	-27,929.80	-27,929.80	0.00
FX DEAL TRANSACTED ON 02 AUG 2018 USD / JPY EX.RATE 0.0089796 WITH STATE STREET	8,178.130	2 Aug 18				0.00	8,178.13	8,178.13	0.00
FX DEAL TRANSACTED ON 02 JAN 2018 AUD / USD EX.RATE 1.278225 WITH STATE STREET	-45,664.530	2 Jan 18				0.00	-45,664.53	-45,664.53	0.00
FX DEAL TRANSACTED ON 02 MAY 2018 USD / EUR EX.RATE 1.20117 WITH STATE STREET	20,439.940	2 May 18				0.00	20,439.94	20,439.94	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 USD / DKK EX.RATE 0.1549806 WITH STATE STREET	55,418.310	2 Oct 18				0.00	55,418.31	55,418.31	0.00
FX DEAL TRANSACTED ON 02 OCT 2018 USD / GBP EX.RATE 1.29844 WITH STATE STREET	63,741.510	2 Oct 18				0.00	63,741.51	63,741.51	0.00
FX DEAL TRANSACTED ON 03 APR 2018 SEK / USD EX.RATE 8.40057 WITH STATE STREET	-7,800.360	3 Apr 18				0.00	-7,800.36	-7,800.36	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 CHF / USD EX.RATE 0.99353 WITH STATE STREET	-28,869.180	3 Aug 18				0.00	-28,869.18	-28,869.18	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 DKK / USD EX.RATE 6.43455 WITH STATE STREET	-8,789.680	3 Aug 18				0.00	-8,789.68	-8,789.68	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 EUR / USD EX.RATE 0.8632969 WITH STATE STREET	-157,129.600	3 Aug 18				0.00	-157,129.60	-157,129.60	0.00
FX DEAL TRANSACTED ON 03 AUG 2018 GBP / USD EX.RATE 0.7685036 WITH STATE STREET	-110,777.900	3 Aug 18				0.00	-110,777.90	-110,777.90	0.00

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STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 03 AUG 2018 USD / NOK EX.RATE 0.1212521 WITH STATE STREET	7,695.260	3 Aug 18				0.00	7,695.26	7,695.26	0.00
FX DEAL TRANSACTED ON 03 JUL 2018 EUR / USD EX.RATE 0.8585312 WITH STATE STREET	-13,662.170	3 Jul 18				0.00	-13,662.17	-13,662.17	0.00
FX DEAL TRANSACTED ON 03 MAY 2018 GBP / USD EX.RATE 0.7369251 WITH STATE STREET	-8,749.570	3 May 18				0.00	-8,749.57	-8,749.57	0.00
FX DEAL TRANSACTED ON 03 OCT 2018 CHF / USD EX.RATE 0.98965 WITH STATE STREET	-44,058.380	3 Oct 18				0.00	-44,058.38	-44,058.38	0.00
FX DEAL TRANSACTED ON 03 OCT 2018 USD / EUR EX.RATE 1.15154 WITH STATE STREET	120,618.770	3 Oct 18				0.00	120,618.77	120,618.77	0.00
FX DEAL TRANSACTED ON 03 OCT 2018 USD / JPY EX.RATE 0.0087854 WITH STATE STREET	10,060.280	3 Oct 18				0.00	10,060.28	10,060.28	0.00
FX DEAL TRANSACTED ON 04 JUN 2018 USD / JPY EX.RATE 0.0091309 WITH STATE STREET	17,811.340	4 Jun 18				0.00	17,811.34	17,811.34	0.00
FX DEAL TRANSACTED ON 04 OCT 2018 JPY / USD EX.RATE 113.67583 WITH STATE STREET	-45,365.380	4 Oct 18				0.00	-45,365.38	-45,365.38	0.00
FX DEAL TRANSACTED ON 04 SEP 2018 GBP / USD EX.RATE 0.7793989 WITH STATE STREET	-239.880	4 Sep 18				0.00	-239.88	-239.88	0.00
FX DEAL TRANSACTED ON 05 FEB 2018 USD / EUR EX.RATE 1.24182 WITH STATE STREET	45,561.110	5 Feb 18				0.00	45,561.11	45,561.11	0.00
FX DEAL TRANSACTED ON 05 JAN 2018 JPY / USD EX.RATE 113.16151 WITH STATE STREET	-11,334.470	5 Jan 18				0.00	-11,334.47	-11,334.47	0.00
FX DEAL TRANSACTED ON 05 JUL 2018 EUR / USD EX.RATE 0.8551249 WITH STATE STREET	-18,733.010	5 Jul 18				0.00	-18,733.01	-18,733.01	0.00
FX DEAL TRANSACTED ON 05 JUN 2018 USD / JPY EX.RATE 0.0091015 WITH STATE STREET	11,025.460	5 Jun 18				0.00	11,025.46	11,025.46	0.00
FX DEAL TRANSACTED ON 05 MAR 2018 USD / EUR EX.RATE 1.23255 WITH STATE STREET	154,680.170	5 Mar 18				0.00	154,680.17	154,680.17	0.00
FX DEAL TRANSACTED ON 05 NOV 2018 CAD / USD EX.RATE 1.31037 WITH STATE STREET	-1,907,858.090	5 Nov 18				0.00	-1,907,858.09	-1,907,858.09	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 05 NOV 2018 USD / CAD EX.RATE 0.7635027 WITH STATE STREET	1,908,756.840	5 Nov 18				0.00	1,908,756.84	1,908,756.84	0.00
FX DEAL TRANSACTED ON 05 NOV 2018 USD / GBP EX.RATE 1.30137 WITH STATE STREET	3,708.900	5 Nov 18				0.00	3,708.90	3,708.90	0.00
FX DEAL TRANSACTED ON 05 OCT 2018 USD / DKK EX.RATE 0.1543436 WITH STATE STREET	64,086.810	5 Oct 18				0.00	64,086.81	64,086.81	0.00
FX DEAL TRANSACTED ON 05 OCT 2018 USD / EUR EX.RATE 1.15127 WITH STATE STREET	76,115.620	5 Oct 18				0.00	76,115.62	76,115.62	0.00
FX DEAL TRANSACTED ON 05 SEP 2018 USD / JPY EX.RATE 0.0089565 WITH STATE STREET	29,587.630	5 Sep 18				0.00	29,587.63	29,587.63	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 EUR / USD EX.RATE 0.8651112 WITH STATE STREET	-16,369.650	6 Aug 18				0.00	-16,369.65	-16,369.65	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.127407 WITH STATE STREET	28,674.620	6 Aug 18				0.00	28,674.62	28,674.62	0.00
FX DEAL TRANSACTED ON 06 AUG 2018 USD / HKD EX.RATE 0.1274113 WITH STATE STREET	17,712.410	6 Aug 18				0.00	17,712.41	17,712.41	0.00
FX DEAL TRANSACTED ON 06 DEC 2017 USD / EUR EX.RATE 1.17945 WITH STATE STREET	36,440.450	6 Dec 17				0.00	36,440.45	36,440.45	0.00
FX DEAL TRANSACTED ON 06 FEB 2018 USD / EUR EX.RATE 1.2379 WITH STATE STREET	7,983.920	6 Feb 18				0.00	7,983.92	7,983.92	0.00
FX DEAL TRANSACTED ON 06 FEB 2018 USD / JPY EX.RATE 0.0091342 WITH STATE STREET	26,784.930	6 Feb 18				0.00	26,784.93	26,784.93	0.00
FX DEAL TRANSACTED ON 06 JUN 2018 USD / JPY EX.RATE 0.0090881 WITH STATE STREET	85,502.850	6 Jun 18				0.00	85,502.85	85,502.85	0.00
FX DEAL TRANSACTED ON 07 AUG 2018 USD / NOK EX.RATE 0.1219142 WITH STATE STREET	14,193.600	7 Aug 18				0.00	14,193.60	14,193.60	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 CAD / USD EX.RATE 1.28637 WITH STATE STREET	-29,606.730	7 Dec 17				0.00	-29,606.73	-29,606.73	0.00
FX DEAL TRANSACTED ON 07 DEC 2017 USD / EUR EX.RATE 1.18016 WITH STATE STREET	39,332.090	7 Dec 17				0.00	39,332.09	39,332.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 07 DEC 2017 USD / JPY EX.RATE 0.0088781 WITH STATE STREET	32,775.070	7 Dec 17				0.00	32,775.07	32,775.07	0.00
FX DEAL TRANSACTED ON 07 MAR 2018 EUR / USD EX.RATE 0.8064516 WITH STATE STREET	-23,629.910	7 Mar 18				0.00	-23,629.91	-23,629.91	0.00
FX DEAL TRANSACTED ON 07 MAR 2018 GBP / USD EX.RATE 0.7202276 WITH STATE STREET	-2,052.570	7 Mar 18				0.00	-2,052.57	-2,052.57	0.00
FX DEAL TRANSACTED ON 07 MAY 2018 USD / EUR EX.RATE 1.19319 WITH STATE STREET	5,050.020	7 May 18				0.00	5,050.02	5,050.02	0.00
FX DEAL TRANSACTED ON 07 NOV 2018 USD / EUR EX.RATE 1.14445 WITH STATE STREET	199.390	7 Nov 18				0.00	199.39	199.39	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 DKK / USD EX.RATE 6.32765 WITH STATE STREET	-20,085.860	8 Dec 17				0.00	-20,085.86	-20,085.86	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 GBP / USD EX.RATE 0.7462687 WITH STATE STREET	-158,107.660	8 Dec 17				0.00	-158,107.66	-158,107.66	0.00
FX DEAL TRANSACTED ON 08 DEC 2017 USD / GBP EX.RATE 1.34097 WITH STATE STREET	199.000	8 Dec 17				0.00	199.00	199.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2018 USD / SEK EX.RATE 0.1230618 WITH STATE STREET	1,049.710	8 Feb 18				0.00	1,049.71	1,049.71	0.00
FX DEAL TRANSACTED ON 08 JUN 2018 GBP / USD EX.RATE 0.7456844 WITH STATE STREET	-13,560.640	8 Jun 18				0.00	-13,560.64	-13,560.64	0.00
FX DEAL TRANSACTED ON 08 MAR 2018 EUR / USD EX.RATE 0.8121761 WITH STATE STREET	-14,235.180	8 Mar 18				0.00	-14,235.18	-14,235.18	0.00
FX DEAL TRANSACTED ON 08 MAY 2018 USD / JPY EX.RATE 0.0091554 WITH STATE STREET	64,903.130	8 May 18				0.00	64,903.13	64,903.13	0.00
FX DEAL TRANSACTED ON 08 NOV 2018 JPY / USD EX.RATE 113.661 WITH STATE STREET	-17,837.190	8 Nov 18				0.00	-17,837.19	-17,837.19	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 GBP / USD EX.RATE 0.7637494 WITH STATE STREET	-29,801.700	8 Oct 18				0.00	-29,801.70	-29,801.70	0.00
FX DEAL TRANSACTED ON 08 OCT 2018 USD / CHF EX.RATE 1.0078918 WITH STATE STREET	7,948.750	8 Oct 18				0.00	7,948.75	7,948.75	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 09 APR 2018 USD / JPY EX.RATE 0.0093493 WITH STATE STREET	1,407.130	9 Apr 18				0.00	1,407.13	1,407.13	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 EUR / USD EX.RATE 0.8648649 WITH STATE STREET	-71,394.580	9 Aug 18				0.00	-71,394.58	-71,394.58	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 GBP / USD EX.RATE 0.7776654 WITH STATE STREET	-2,796.650	9 Aug 18				0.00	-2,796.65	-2,796.65	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090082 WITH STATE STREET	25,981.630	9 Aug 18				0.00	25,981.63	25,981.63	0.00
FX DEAL TRANSACTED ON 09 AUG 2018 USD / JPY EX.RATE 0.0090103 WITH STATE STREET	26,689.670	9 Aug 18				0.00	26,689.67	26,689.67	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 GBP / USD EX.RATE 0.721933 WITH STATE STREET	-11,359.450	9 Mar 18				0.00	-11,359.45	-11,359.45	0.00
FX DEAL TRANSACTED ON 09 MAR 2018 USD / EUR EX.RATE 1.23123 WITH STATE STREET	5,570.400	9 Mar 18				0.00	5,570.40	5,570.40	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 JPY / USD EX.RATE 109.755 WITH STATE STREET	-7,088,515.330	9 May 18				0.00	-7,088,515.33	-7,088,515.33	0.00
FX DEAL TRANSACTED ON 09 MAY 2018 USD / JPY EX.RATE 0.0091686 WITH STATE STREET	7,133,164.630	9 May 18				0.00	7,133,164.63	7,133,164.63	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 GBP / USD EX.RATE 0.7609018 WITH STATE STREET	-25,027.210	9 Oct 18				0.00	-25,027.21	-25,027.21	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 USD / SEK EX.RATE 0.1098345 WITH STATE STREET	73,516.930	9 Oct 18				0.00	73,516.93	73,516.93	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 NOK / USD EX.RATE 8.36188 WITH STATE STREET	-11,677.370	10 Aug 18				0.00	-11,677.37	-11,677.37	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / EUR EX.RATE 1.14093 WITH STATE STREET	21,299.440	10 Aug 18				0.00	21,299.44	21,299.44	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / HKD EX.RATE 0.1273869 WITH STATE STREET	12,300.250	10 Aug 18				0.00	12,300.25	12,300.25	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / JPY EX.RATE 0.0090355 WITH STATE STREET	52,782.500	10 Aug 18				0.00	52,782.50	52,782.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 10 JUL 2018 DKK / USD EX.RATE 6.34682 WITH STATE STREET	-5,192.690	10 Jul 18				0.00	-5,192.69	-5,192.69	0.00
FX DEAL TRANSACTED ON 10 JUL 2018 GBP / USD EX.RATE 0.7535568 WITH STATE STREET	-863.010	10 Jul 18				0.00	-863.01	-863.01	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 EUR / USD EX.RATE 0.8669042 WITH STATE STREET	-7,268.580	10 Oct 18				0.00	-7,268.58	-7,268.58	0.00
FX DEAL TRANSACTED ON 10 OCT 2018 GBP / USD EX.RATE 0.7572316 WITH STATE STREET	-16,725.330	10 Oct 18				0.00	-16,725.33	-16,725.33	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31655 WITH STATE STREET	-32,679.850	10 Sep 18				0.00	-32,679.85	-32,679.85	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 GBP / USD EX.RATE 0.7674833 WITH STATE STREET	-101,565.550	10 Sep 18				0.00	-101,565.55	-101,565.55	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CHF EX.RATE 1.0261883 WITH STATE STREET	13,673.450	10 Sep 18				0.00	13,673.45	13,673.45	0.00
FX DEAL TRANSACTED ON 11 DEC 2017 DKK / USD EX.RATE 6.31142 WITH STATE STREET	-22,567.480	11 Dec 17				0.00	-22,567.48	-22,567.48	0.00
FX DEAL TRANSACTED ON 11 JUL 2018 GBP / USD EX.RATE 0.7565498 WITH STATE STREET	-117,025.400	11 Jul 18				0.00	-117,025.40	-117,025.40	0.00
FX DEAL TRANSACTED ON 11 JUL 2018 NOK / USD EX.RATE 8.10357 WITH STATE STREET	-10,308.790	11 Jul 18				0.00	-10,308.79	-10,308.79	0.00
FX DEAL TRANSACTED ON 11 JUL 2018 USD / JPY EX.RATE 0.0089954 WITH STATE STREET	78,880.540	11 Jul 18				0.00	78,880.54	78,880.54	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 EUR / USD EX.RATE 0.8367081 WITH STATE STREET	-243,963.920	11 May 18				0.00	-243,963.92	-243,963.92	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 NOK / USD EX.RATE 8.00177 WITH STATE STREET	-4,067.230	11 May 18				0.00	-4,067.23	-4,067.23	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 SEK / USD EX.RATE 8.60266 WITH STATE STREET	-17,544.030	11 May 18				0.00	-17,544.03	-17,544.03	0.00
FX DEAL TRANSACTED ON 11 MAY 2018 USD / JPY EX.RATE 0.0091563 WITH STATE STREET	16,649.940	11 May 18				0.00	16,649.94	16,649.94	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 11 OCT 2018 AUD / USD EX.RATE 1.4044549 WITH STATE STREET	-51,708.640	11 Oct 18				0.00	-51,708.64	-51,708.64	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / DKK EX.RATE 0.1552007 WITH STATE STREET	51,221.260	11 Oct 18				0.00	51,221.26	51,221.26	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / EUR EX.RATE 1.15767 WITH STATE STREET	35,154.330	11 Oct 18				0.00	35,154.33	35,154.33	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / GBP EX.RATE 1.32044 WITH STATE STREET	40,445.010	11 Oct 18				0.00	40,445.01	40,445.01	0.00
FX DEAL TRANSACTED ON 11 OCT 2018 USD / SEK EX.RATE 0.1110429 WITH STATE STREET	20,315.150	11 Oct 18				0.00	20,315.15	20,315.15	0.00
FX DEAL TRANSACTED ON 11 SEP 2018 CAD / USD EX.RATE 1.31631 WITH STATE STREET	-86,284.350	11 Sep 18				0.00	-86,284.35	-86,284.35	0.00
FX DEAL TRANSACTED ON 11 SEP 2018 EUR / USD EX.RATE 0.8628872 WITH STATE STREET	-49,922.980	11 Sep 18				0.00	-49,922.98	-49,922.98	0.00
FX DEAL TRANSACTED ON 11 SEP 2018 USD / CHF EX.RATE 1.0270631 WITH STATE STREET	7,598.530	11 Sep 18				0.00	7,598.53	7,598.53	0.00
FX DEAL TRANSACTED ON 12 APR 2018 AUD / USD EX.RATE 1.2894907 WITH STATE STREET	-27,080.390	12 Apr 18				0.00	-27,080.39	-27,080.39	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 DKK / USD EX.RATE 6.3436 WITH STATE STREET	-33,015.140	12 Dec 17				0.00	-33,015.14	-33,015.14	0.00
FX DEAL TRANSACTED ON 12 DEC 2017 JPY / USD EX.RATE 113.6343 WITH STATE STREET	-106,958.900	12 Dec 17				0.00	-106,958.90	-106,958.90	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 EUR / USD EX.RATE 0.8231808 WITH STATE STREET	-192,182.680	12 Jan 18				0.00	-192,182.68	-192,182.68	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 JPY / USD EX.RATE 111.40711 WITH STATE STREET	-12,219.360	12 Jan 18				0.00	-12,219.36	-12,219.36	0.00
FX DEAL TRANSACTED ON 12 JAN 2018 USD / GBP EX.RATE 1.37115 WITH STATE STREET	130,855.450	12 Jan 18				0.00	130,855.45	130,855.45	0.00
FX DEAL TRANSACTED ON 12 JUL 2018 DKK / USD EX.RATE 6.38203 WITH STATE STREET	-4,396.760	12 Jul 18				0.00	-4,396.76	-4,396.76	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 12 JUL 2018 EUR / USD EX.RATE 0.8562157 WITH STATE STREET	-11,551.550	12 Jul 18				0.00	-11,551.55	-11,551.55	0.00
FX DEAL TRANSACTED ON 12 JUN 2018 EUR / USD EX.RATE 0.8507308 WITH STATE STREET	-194,411.250	12 Jun 18				0.00	-194,411.25	-194,411.25	0.00
FX DEAL TRANSACTED ON 12 JUN 2018 USD / HUF EX.RATE 0.003672 WITH STATE STREET	12,471.330	12 Jun 18				0.00	12,471.33	12,471.33	0.00
FX DEAL TRANSACTED ON 12 MAR 2018 EUR / USD EX.RATE 0.8109051 WITH STATE STREET	-37,517.380	12 Mar 18				0.00	-37,517.38	-37,517.38	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 JPY / USD EX.RATE 112.1711 WITH STATE STREET	-149,687.240	12 Oct 18				0.00	-149,687.24	-149,687.24	0.00
FX DEAL TRANSACTED ON 12 OCT 2018 USD / GBP EX.RATE 1.31554 WITH STATE STREET	26,595.790	12 Oct 18				0.00	26,595.79	26,595.79	0.00
FX DEAL TRANSACTED ON 12 SEP 2018 CAD / USD EX.RATE 1.30617 WITH STATE STREET	-23,365.740	12 Sep 18				0.00	-23,365.74	-23,365.74	0.00
FX DEAL TRANSACTED ON 12 SEP 2018 USD / EUR EX.RATE 1.16258 WITH STATE STREET	50,396.380	12 Sep 18				0.00	50,396.38	50,396.38	0.00
FX DEAL TRANSACTED ON 12 SEP 2018 USD / HKD EX.RATE 0.1274012 WITH STATE STREET	119,147.230	12 Sep 18				0.00	119,147.23	119,147.23	0.00
FX DEAL TRANSACTED ON 13 APR 2018 HKD / USD EX.RATE 7.84987 WITH STATE STREET	-62,336.570	13 Apr 18				0.00	-62,336.57	-62,336.57	0.00
FX DEAL TRANSACTED ON 13 APR 2018 USD / SEK EX.RATE 0.1185178 WITH STATE STREET	6,414.300	13 Apr 18				0.00	6,414.30	6,414.30	0.00
FX DEAL TRANSACTED ON 13 AUG 2018 CAD / USD EX.RATE 1.31213 WITH STATE STREET	-411.730	13 Aug 18				0.00	-411.73	-411.73	0.00
FX DEAL TRANSACTED ON 13 AUG 2018 GBP / USD EX.RATE 0.784203 WITH STATE STREET	-4,119.200	13 Aug 18				0.00	-4,119.20	-4,119.20	0.00
FX DEAL TRANSACTED ON 13 AUG 2018 USD / JPY EX.RATE 0.0090221 WITH STATE STREET	56,758.680	13 Aug 18				0.00	56,758.68	56,758.68	0.00
FX DEAL TRANSACTED ON 13 DEC 2017 GBP / USD EX.RATE 0.748559 WITH STATE STREET	-54,966.950	13 Dec 17				0.00	-54,966.95	-54,966.95	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 13 DEC 2017 USD / EUR EX.RATE 1.17644 WITH STATE STREET	139,824.920	13 Dec 17				0.00	139,824.92	139,824.92	0.00
FX DEAL TRANSACTED ON 13 FEB 2018 USD / EUR EX.RATE 1.23575 WITH STATE STREET	4,931.150	13 Feb 18				0.00	4,931.15	4,931.15	0.00
FX DEAL TRANSACTED ON 13 JUL 2018 USD / JPY EX.RATE 0.00889 WITH STATE STREET	7,605.960	13 Jul 18				0.00	7,605.96	7,605.96	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 CHF / USD EX.RATE 0.98874 WITH STATE STREET	-5,178.490	13 Jun 18				0.00	-5,178.49	-5,178.49	0.00
FX DEAL TRANSACTED ON 13 JUN 2018 USD / HUF EX.RATE 0.0036571 WITH STATE STREET	3,092.030	13 Jun 18				0.00	3,092.03	3,092.03	0.00
FX DEAL TRANSACTED ON 13 MAR 2018 USD / JPY EX.RATE 0.0093532 WITH STATE STREET	4,664.490	13 Mar 18				0.00	4,664.49	4,664.49	0.00
FX DEAL TRANSACTED ON 13 SEP 2018 JPY / USD EX.RATE 111.7349 WITH STATE STREET	-5,325.990	13 Sep 18				0.00	-5,325.99	-5,325.99	0.00
FX DEAL TRANSACTED ON 13 SEP 2018 USD / EUR EX.RATE 1.16768 WITH STATE STREET	49,363.730	13 Sep 18				0.00	49,363.73	49,363.73	0.00
FX DEAL TRANSACTED ON 13 SEP 2018 USD / HKD EX.RATE 0.1274161 WITH STATE STREET	94,134.620	13 Sep 18				0.00	94,134.62	94,134.62	0.00
FX DEAL TRANSACTED ON 14 DEC 2017 USD / EUR EX.RATE 1.1786 WITH STATE STREET	58,351.430	14 Dec 17				0.00	58,351.43	58,351.43	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 JPY / USD EX.RATE 106.849 WITH STATE STREET	-28,504.280	14 Feb 18				0.00	-28,504.28	-28,504.28	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 USD / EUR EX.RATE 1.24266 WITH STATE STREET	96,133.040	14 Feb 18				0.00	96,133.04	96,133.04	0.00
FX DEAL TRANSACTED ON 14 FEB 2018 ZAR / USD EX.RATE 11.6881 WITH STATE STREET	-73,126.840	14 Feb 18				0.00	-73,126.84	-73,126.84	0.00
FX DEAL TRANSACTED ON 14 JUN 2018 CHF / USD EX.RATE 0.99661 WITH STATE STREET	-937.860	14 Jun 18				0.00	-937.86	-937.86	0.00
FX DEAL TRANSACTED ON 14 JUN 2018 USD / EUR EX.RATE 1.16302 WITH STATE STREET	36,041.690	14 Jun 18				0.00	36,041.69	36,041.69	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 14 JUN 2018 USD / JPY EX.RATE 0.0090635 WITH STATE STREET	18,409.920	14 Jun 18				0.00	18,409.92	18,409.92	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 EUR / USD EX.RATE 0.808218 WITH STATE STREET	-26,429.010	14 Mar 18				0.00	-26,429.01	-26,429.01	0.00
FX DEAL TRANSACTED ON 14 MAR 2018 GBP / USD EX.RATE 0.7155584 WITH STATE STREET	-4,630.410	14 Mar 18				0.00	-4,630.41	-4,630.41	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 GBP / USD EX.RATE 0.736377 WITH STATE STREET	-1,800.440	14 May 18				0.00	-1,800.44	-1,800.44	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 SEK / USD EX.RATE 8.60393 WITH STATE STREET	-6,389.870	14 May 18				0.00	-6,389.87	-6,389.87	0.00
FX DEAL TRANSACTED ON 14 MAY 2018 USD / JPY EX.RATE 0.0091359 WITH STATE STREET	11,114.110	14 May 18				0.00	11,114.11	11,114.11	0.00
FX DEAL TRANSACTED ON 14 SEP 2018 USD / HKD EX.RATE 0.1274431 WITH STATE STREET	85,398.630	14 Sep 18				0.00	85,398.63	85,398.63	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 HKD / USD EX.RATE 7.84996 WITH STATE STREET	-25,881.100	15 Aug 18				0.00	-25,881.10	-25,881.10	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 SEK / USD EX.RATE 9.21154 WITH STATE STREET	-72,034.630	15 Aug 18				0.00	-72,034.63	-72,034.63	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 USD / EUR EX.RATE 1.13439 WITH STATE STREET	186,317.930	15 Aug 18				0.00	186,317.93	186,317.93	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 USD / GBP EX.RATE 1.2697 WITH STATE STREET	24,435.290	15 Aug 18				0.00	24,435.29	24,435.29	0.00
FX DEAL TRANSACTED ON 15 AUG 2018 USD / JPY EX.RATE 0.0090194 WITH STATE STREET	69,714.400	15 Aug 18				0.00	69,714.40	69,714.40	0.00
FX DEAL TRANSACTED ON 15 DEC 2017 GBP / USD EX.RATE 0.7508522 WITH STATE STREET	-15,038.960	15 Dec 17				0.00	-15,038.96	-15,038.96	0.00
FX DEAL TRANSACTED ON 15 FEB 2018 USD / EUR EX.RATE 1.2498 WITH STATE STREET	55,617.700	15 Feb 18				0.00	55,617.70	55,617.70	0.00
FX DEAL TRANSACTED ON 15 JUN 2018 GBP / USD EX.RATE 0.752791 WITH STATE STREET	-16,327.590	15 Jun 18				0.00	-16,327.59	-16,327.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 15 JUN 2018 USD / EUR EX.RATE 1.16057 WITH STATE STREET	34,322.310	15 Jun 18				0.00	34,322.31	34,322.31	0.00
FX DEAL TRANSACTED ON 15 MAR 2018 HKD / USD EX.RATE 7.84147 WITH STATE STREET	-31,572.400	15 Mar 18				0.00	-31,572.40	-31,572.40	0.00
FX DEAL TRANSACTED ON 15 MAY 2018 JPY / USD EX.RATE 110.27315 WITH STATE STREET	-35,497.450	15 May 18				0.00	-35,497.45	-35,497.45	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 USD / EUR EX.RATE 1.15864 WITH STATE STREET	4,078.390	15 Oct 18				0.00	4,078.39	4,078.39	0.00
FX DEAL TRANSACTED ON 15 OCT 2018 USD / GBP EX.RATE 1.31571 WITH STATE STREET	3,248.610	15 Oct 18				0.00	3,248.61	3,248.61	0.00
FX DEAL TRANSACTED ON 16 APR 2018 EUR / USD EX.RATE 0.8078393 WITH STATE STREET	-22,802.890	16 Apr 18				0.00	-22,802.89	-22,802.89	0.00
FX DEAL TRANSACTED ON 16 APR 2018 USD / GBP EX.RATE 1.43241 WITH STATE STREET	10,159.600	16 Apr 18				0.00	10,159.60	10,159.60	0.00
FX DEAL TRANSACTED ON 16 AUG 2018 CAD / USD EX.RATE 1.31502 WITH STATE STREET	-29,255.370	16 Aug 18				0.00	-29,255.37	-29,255.37	0.00
FX DEAL TRANSACTED ON 16 AUG 2018 EUR / USD EX.RATE 0.8807934 WITH STATE STREET	-157,982.570	16 Aug 18				0.00	-157,982.57	-157,982.57	0.00
FX DEAL TRANSACTED ON 16 AUG 2018 USD / NOK EX.RATE 0.1178109 WITH STATE STREET	8,992.610	16 Aug 18				0.00	8,992.61	8,992.61	0.00
FX DEAL TRANSACTED ON 16 JAN 2018 EUR / USD EX.RATE 0.8163532 WITH STATE STREET	-168,675.660	16 Jan 18				0.00	-168,675.66	-168,675.66	0.00
FX DEAL TRANSACTED ON 16 JAN 2018 USD / GBP EX.RATE 1.377059 WITH STATE STREET	117,948.490	16 Jan 18				0.00	117,948.49	117,948.49	0.00
FX DEAL TRANSACTED ON 16 MAR 2018 CHF / USD EX.RATE 0.95268 WITH STATE STREET	-4,338.180	16 Mar 18				0.00	-4,338.18	-4,338.18	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 SEK / USD EX.RATE 8.7009 WITH STATE STREET	-1,999.210	16 May 18				0.00	-1,999.21	-1,999.21	0.00
FX DEAL TRANSACTED ON 16 MAY 2018 USD / ZAR EX.RATE 0.0803457 WITH STATE STREET	19,195.360	16 May 18				0.00	19,195.36	19,195.36	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 17 APR 2018 EUR / USD EX.RATE 0.8087997 WITH STATE STREET	-16,108.970	17 Apr 18				0.00	-16,108.97	-16,108.97	0.00
FX DEAL TRANSACTED ON 17 APR 2018 GBP / USD EX.RATE 0.6993643 WITH STATE STREET	-6,232.150	17 Apr 18				0.00	-6,232.15	-6,232.15	0.00
FX DEAL TRANSACTED ON 17 APR 2018 USD / DKK EX.RATE 0.1660024 WITH STATE STREET	40,519.600	17 Apr 18				0.00	40,519.60	40,519.60	0.00
FX DEAL TRANSACTED ON 17 AUG 2018 CAD / USD EX.RATE 1.30811 WITH STATE STREET	-33,914.140	17 Aug 18				0.00	-33,914.14	-33,914.14	0.00
FX DEAL TRANSACTED ON 17 AUG 2018 USD / EUR EX.RATE 1.14136 WITH STATE STREET	39,401.520	17 Aug 18				0.00	39,401.52	39,401.52	0.00
FX DEAL TRANSACTED ON 17 AUG 2018 USD / HKD EX.RATE 0.127395 WITH STATE STREET	39,746.800	17 Aug 18				0.00	39,746.80	39,746.80	0.00
FX DEAL TRANSACTED ON 17 JUL 2018 EUR / USD EX.RATE 0.8580671 WITH STATE STREET	-15,975.600	17 Jul 18				0.00	-15,975.60	-15,975.60	0.00
FX DEAL TRANSACTED ON 17 JUL 2018 GBP / USD EX.RATE 0.7615914 WITH STATE STREET	-4,978.350	17 Jul 18				0.00	-4,978.35	-4,978.35	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 EUR / USD EX.RATE 0.8478456 WITH STATE STREET	-227,125.390	17 May 18				0.00	-227,125.39	-227,125.39	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 GBP / USD EX.RATE 0.7398037 WITH STATE STREET	-117,590.170	17 May 18				0.00	-117,590.17	-117,590.17	0.00
FX DEAL TRANSACTED ON 17 MAY 2018 USD / JPY EX.RATE 0.0090287 WITH STATE STREET	10,864.320	17 May 18				0.00	10,864.32	10,864.32	0.00
FX DEAL TRANSACTED ON 17 OCT 2018 USD / GBP EX.RATE 1.3138 WITH STATE STREET	13,076.710	17 Oct 18				0.00	13,076.71	13,076.71	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 CAD / USD EX.RATE 1.30177 WITH STATE STREET	-36,144.470	17 Sep 18				0.00	-36,144.47	-36,144.47	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 USD / EUR EX.RATE 1.16919 WITH STATE STREET	10,046.150	17 Sep 18				0.00	10,046.15	10,046.15	0.00
FX DEAL TRANSACTED ON 17 SEP 2018 USD / HKD EX.RATE 0.1274444 WITH STATE STREET	49,630.590	17 Sep 18				0.00	49,630.59	49,630.59	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 18 APR 2018 AUD / USD EX.RATE 1.2865211 WITH STATE STREET	-33,977.060	18 Apr 18				0.00	-33,977.06	-33,977.06	0.00
FX DEAL TRANSACTED ON 18 APR 2018 EUR / USD EX.RATE 0.8071937 WITH STATE STREET	-42,504.200	18 Apr 18				0.00	-42,504.20	-42,504.20	0.00
FX DEAL TRANSACTED ON 18 APR 2018 GBP / USD EX.RATE 0.703507 WITH STATE STREET	-266.860	18 Apr 18				0.00	-266.86	-266.86	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 EUR / USD EX.RATE 0.8481405 WITH STATE STREET	-43,107.400	18 Dec 17				0.00	-43,107.40	-43,107.40	0.00
FX DEAL TRANSACTED ON 18 DEC 2017 USD / GBP EX.RATE 1.33961 WITH STATE STREET	15,916.950	18 Dec 17				0.00	15,916.95	15,916.95	0.00
FX DEAL TRANSACTED ON 18 JAN 2018 USD / GBP EX.RATE 1.38829 WITH STATE STREET	32,419.970	18 Jan 18				0.00	32,419.97	32,419.97	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 EUR / USD EX.RATE 0.8580303 WITH STATE STREET	-79,213.880	18 Jul 18				0.00	-79,213.88	-79,213.88	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 CAD / USD EX.RATE 1.32062 WITH STATE STREET	-32,696.980	18 Jun 18				0.00	-32,696.98	-32,696.98	0.00
FX DEAL TRANSACTED ON 18 JUN 2018 EUR / USD EX.RATE 0.8617347 WITH STATE STREET	-74,279.930	18 Jun 18				0.00	-74,279.93	-74,279.93	0.00
FX DEAL TRANSACTED ON 18 MAY 2018 NOK / USD EX.RATE 8.10635 WITH STATE STREET	-28,126.430	18 May 18				0.00	-28,126.43	-28,126.43	0.00
FX DEAL TRANSACTED ON 18 OCT 2018 JPY / USD EX.RATE 112.47376 WITH STATE STREET	-13,102.840	18 Oct 18				0.00	-13,102.84	-13,102.84	0.00
FX DEAL TRANSACTED ON 18 SEP 2018 USD / HKD EX.RATE 0.12748 WITH STATE STREET	105,499.740	18 Sep 18				0.00	105,499.74	105,499.74	0.00
FX DEAL TRANSACTED ON 19 APR 2018 EUR / USD EX.RATE 0.8102021 WITH STATE STREET	-33,439.000	19 Apr 18				0.00	-33,439.00	-33,439.00	0.00
FX DEAL TRANSACTED ON 19 APR 2018 GBP / USD EX.RATE 0.704394 WITH STATE STREET	-8,307.400	19 Apr 18				0.00	-8,307.40	-8,307.40	0.00
FX DEAL TRANSACTED ON 19 JAN 2018 USD / GBP EX.RATE 1.38619 WITH STATE STREET	23,310.200	19 Jan 18				0.00	23,310.20	23,310.20	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 19 JUL 2018 USD / JPY EX.RATE 0.0088633 WITH STATE STREET	23,369.450	19 Jul 18				0.00	23,369.45	23,369.45	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 CAD / USD EX.RATE 1.32752 WITH STATE STREET	-64,610.870	19 Jun 18				0.00	-64,610.87	-64,610.87	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 CHF / USD EX.RATE 0.99502 WITH STATE STREET	-7,424.110	19 Jun 18				0.00	-7,424.11	-7,424.11	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 GBP / USD EX.RATE 0.7589384 WITH STATE STREET	-31,597.520	19 Jun 18				0.00	-31,597.52	-31,597.52	0.00
FX DEAL TRANSACTED ON 19 JUN 2018 SEK / USD EX.RATE 8.90684 WITH STATE STREET	-62,188.630	19 Jun 18				0.00	-62,188.63	-62,188.63	0.00
FX DEAL TRANSACTED ON 19 NOV 2018 CHF / USD EX.RATE 0.99273 WITH STATE STREET	-100,748.730	19 Nov 18				0.00	-100,748.73	-100,748.73	0.00
FX DEAL TRANSACTED ON 19 SEP 2018 JPY / USD EX.RATE 112.26136 WITH STATE STREET	-17,569.690	19 Sep 18				0.00	-17,569.69	-17,569.69	0.00
FX DEAL TRANSACTED ON 19 SEP 2018 USD / HKD EX.RATE 0.1274866 WITH STATE STREET	19,721.760	19 Sep 18				0.00	19,721.76	19,721.76	0.00
FX DEAL TRANSACTED ON 20 APR 2018 EUR / USD EX.RATE 0.8142262 WITH STATE STREET	-9,078.460	20 Apr 18				0.00	-9,078.46	-9,078.46	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / GBP EX.RATE 1.40317 WITH STATE STREET	4,643.020	20 Apr 18				0.00	4,643.02	4,643.02	0.00
FX DEAL TRANSACTED ON 20 APR 2018 USD / SEK EX.RATE 0.1183994 WITH STATE STREET	2,392.330	20 Apr 18				0.00	2,392.33	2,392.33	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 GBP / USD EX.RATE 0.7822767 WITH STATE STREET	-51,323.260	20 Aug 18				0.00	-51,323.26	-51,323.26	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / HKD EX.RATE 0.1273939 WITH STATE STREET	127,965.530	20 Aug 18				0.00	127,965.53	127,965.53	0.00
FX DEAL TRANSACTED ON 20 AUG 2018 USD / NOK EX.RATE 0.1182402 WITH STATE STREET	8,974.790	20 Aug 18				0.00	8,974.79	8,974.79	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 EUR / USD EX.RATE 0.84168 WITH STATE STREET	-104,726.630	20 Dec 17				0.00	-104,726.63	-104,726.63	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 20 DEC 2017 GBP / USD EX.RATE 0.7464581 WITH STATE STREET	-13,777.240	20 Dec 17				0.00	-13,777.24	-13,777.24	0.00
FX DEAL TRANSACTED ON 20 DEC 2017 USD / JPY EX.RATE 0.0088205 WITH STATE STREET	58,870.020	20 Dec 17				0.00	58,870.02	58,870.02	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 GBP / USD EX.RATE 0.7144618 WITH STATE STREET	-16,931.300	20 Feb 18				0.00	-16,931.30	-16,931.30	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 JPY / USD EX.RATE 107.26581 WITH STATE STREET	-30,637.950	20 Feb 18				0.00	-30,637.95	-30,637.95	0.00
FX DEAL TRANSACTED ON 20 FEB 2018 SEK / USD EX.RATE 8.0955101 WITH STATE STREET	-3,844.210	20 Feb 18				0.00	-3,844.21	-3,844.21	0.00
FX DEAL TRANSACTED ON 20 JUN 2018 SEK / USD EX.RATE 8.86522 WITH STATE STREET	-10,136.100	20 Jun 18				0.00	-10,136.10	-10,136.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2018 USD / EUR EX.RATE 1.15928 WITH STATE STREET	128,681.660	20 Jun 18				0.00	128,681.66	128,681.66	0.00
FX DEAL TRANSACTED ON 20 JUN 2018 USD / JPY EX.RATE 0.009075 WITH STATE STREET	60,243.800	20 Jun 18				0.00	60,243.80	60,243.80	0.00
FX DEAL TRANSACTED ON 20 SEP 2018 DKK / USD EX.RATE 6.33302 WITH STATE STREET	-46,986.770	20 Sep 18				0.00	-46,986.77	-46,986.77	0.00
FX DEAL TRANSACTED ON 21 AUG 2018 GBP / USD EX.RATE 0.7762227 WITH STATE STREET	-30,449.430	21 Aug 18				0.00	-30,449.43	-30,449.43	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 GBP / USD EX.RATE 0.7476971 WITH STATE STREET	-19,897.460	21 Dec 17				0.00	-19,897.46	-19,897.46	0.00
FX DEAL TRANSACTED ON 21 DEC 2017 USD / EUR EX.RATE 1.18639 WITH STATE STREET	133,495.620	21 Dec 17				0.00	133,495.62	133,495.62	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 GBP / USD EX.RATE 0.7158196 WITH STATE STREET	-30,658.110	21 Feb 18				0.00	-30,658.11	-30,658.11	0.00
FX DEAL TRANSACTED ON 21 FEB 2018 USD / EUR EX.RATE 1.2328 WITH STATE STREET	7,438.730	21 Feb 18				0.00	7,438.73	7,438.73	0.00
FX DEAL TRANSACTED ON 21 JUN 2018 GBP / USD EX.RATE 0.7548309 WITH STATE STREET	-2,060.100	21 Jun 18				0.00	-2,060.10	-2,060.10	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 21 MAY 2018 EUR / USD EX.RATE 0.8496321 WITH STATE STREET	-11,322.890	21 May 18				0.00	-11,322.89	-11,322.89	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 CHF / USD EX.RATE 0.99446 WITH STATE STREET	-13,620.610	21 Nov 18				0.00	-13,620.61	-13,620.61	0.00
FX DEAL TRANSACTED ON 21 NOV 2018 USD / SEK EX.RATE 0.1106868 WITH STATE STREET	170,310.260	21 Nov 18				0.00	170,310.26	170,310.26	0.00
FX DEAL TRANSACTED ON 22 AUG 2018 GBP / USD EX.RATE 0.7735867 WITH STATE STREET	-56,355.970	22 Aug 18				0.00	-56,355.97	-56,355.97	0.00
FX DEAL TRANSACTED ON 22 AUG 2018 USD / EUR EX.RATE 1.16107 WITH STATE STREET	18,470.570	22 Aug 18				0.00	18,470.57	18,470.57	0.00
FX DEAL TRANSACTED ON 22 AUG 2018 USD / HKD EX.RATE 0.1273931 WITH STATE STREET	116,178.030	22 Aug 18				0.00	116,178.03	116,178.03	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 GBP / USD EX.RATE 0.7474568 WITH STATE STREET	-6,000.820	22 Dec 17				0.00	-6,000.82	-6,000.82	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 HKD / USD EX.RATE 7.81582 WITH STATE STREET	-17,812.780	22 Dec 17				0.00	-17,812.78	-17,812.78	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / EUR EX.RATE 1.1845 WITH STATE STREET	3,179.120	22 Dec 17				0.00	3,179.12	3,179.12	0.00
FX DEAL TRANSACTED ON 22 DEC 2017 USD / MXN EX.RATE 0.0512119 WITH STATE STREET	7,730.210	22 Dec 17				0.00	7,730.21	7,730.21	0.00
FX DEAL TRANSACTED ON 22 JAN 2018 GBP / USD EX.RATE 0.7163375 WITH STATE STREET	-13,111.190	22 Jan 18				0.00	-13,111.19	-13,111.19	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 GBP / USD EX.RATE 0.7541592 WITH STATE STREET	-5,361.690	22 Jun 18				0.00	-5,361.69	-5,361.69	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 USD / CHF EX.RATE 1.0118999 WITH STATE STREET	2,754.910	22 Jun 18				0.00	2,754.91	2,754.91	0.00
FX DEAL TRANSACTED ON 22 JUN 2018 USD / JPY EX.RATE 0.0090882 WITH STATE STREET	56,043.020	22 Jun 18				0.00	56,043.02	56,043.02	0.00
FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.846905 WITH STATE STREET	-4,482.660	22 Mar 18				0.00	-4,482.66	-4,482.66	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 22 MAR 2018 HKD / USD EX.RATE 7.84805 WITH STATE STREET	-21,348.580	22 Mar 18				0.00	-21,348.58	-21,348.58	0.00
FX DEAL TRANSACTED ON 22 MAR 2018 SEK / USD EX.RATE 8.24935 WITH STATE STREET	-10,718.810	22 Mar 18				0.00	-10,718.81	-10,718.81	0.00
FX DEAL TRANSACTED ON 22 MAY 2018 NOK / USD EX.RATE 8.04769 WITH STATE STREET	-12,728.060	22 May 18				0.00	-12,728.06	-12,728.06	0.00
FX DEAL TRANSACTED ON 22 OCT 2018 USD / GBP EX.RATE 1.29745 WITH STATE STREET	23,927.870	22 Oct 18				0.00	23,927.87	23,927.87	0.00
FX DEAL TRANSACTED ON 23 APR 2018 EUR / USD EX.RATE 0.8185785 WITH STATE STREET	-3,069.900	23 Apr 18				0.00	-3,069.90	-3,069.90	0.00
FX DEAL TRANSACTED ON 23 AUG 2018 USD / HKD EX.RATE 0.1273887 WITH STATE STREET	4,051.940	23 Aug 18				0.00	4,051.94	4,051.94	0.00
FX DEAL TRANSACTED ON 23 FEB 2018 EUR / USD EX.RATE 0.813524 WITH STATE STREET	-26,111.620	23 Feb 18				0.00	-26,111.62	-26,111.62	0.00
FX DEAL TRANSACTED ON 23 FEB 2018 GBP / USD EX.RATE 0.7159631 WITH STATE STREET	-16,501.370	23 Feb 18				0.00	-16,501.37	-16,501.37	0.00
FX DEAL TRANSACTED ON 23 JAN 2018 EUR / USD EX.RATE 0.8143787 WITH STATE STREET	-54,035.020	23 Jan 18				0.00	-54,035.02	-54,035.02	0.00
FX DEAL TRANSACTED ON 23 JAN 2018 JPY / USD EX.RATE 110.3239 WITH STATE STREET	-75,907.080	23 Jan 18				0.00	-75,907.08	-75,907.08	0.00
FX DEAL TRANSACTED ON 23 MAR 2018 USD / CAD EX.RATE 0.776699 WITH STATE STREET	78,112.380	23 Mar 18				0.00	78,112.38	78,112.38	0.00
FX DEAL TRANSACTED ON 23 MAY 2018 GBP / USD EX.RATE 0.7490637 WITH STATE STREET	-143,142.720	23 May 18				0.00	-143,142.72	-143,142.72	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / CAD EX.RATE 0.7551709 WITH STATE STREET	19,155.800	23 Nov 18				0.00	19,155.80	19,155.80	0.00
FX DEAL TRANSACTED ON 23 NOV 2018 USD / CHF EX.RATE 1.0032847 WITH STATE STREET	8,457.560	23 Nov 18				0.00	8,457.56	8,457.56	0.00
FX DEAL TRANSACTED ON 24 APR 2018 GBP / USD EX.RATE 0.7153485 WITH STATE STREET	-104,383.990	24 Apr 18				0.00	-104,383.99	-104,383.99	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 24 APR 2018 SEK / USD EX.RATE 8.50404 WITH STATE STREET	-70,433.810	24 Apr 18				0.00	-70,433.81	-70,433.81	0.00
FX DEAL TRANSACTED ON 24 APR 2018 USD / EUR EX.RATE 1.22421 WITH STATE STREET	36,379.330	24 Apr 18				0.00	36,379.33	36,379.33	0.00
FX DEAL TRANSACTED ON 24 APR 2018 USD / JPY EX.RATE 0.0091753 WITH STATE STREET	7,045.360	24 Apr 18				0.00	7,045.36	7,045.36	0.00
FX DEAL TRANSACTED ON 24 JAN 2018 JPY / USD EX.RATE 109.2064 WITH STATE STREET	-16,898.740	24 Jan 18				0.00	-16,898.74	-16,898.74	0.00
FX DEAL TRANSACTED ON 24 MAY 2018 DKK / USD EX.RATE 6.35368 WITH STATE STREET	-26,507.440	24 May 18				0.00	-26,507.44	-26,507.44	0.00
FX DEAL TRANSACTED ON 24 MAY 2018 GBP / USD EX.RATE 0.747144 WITH STATE STREET	-71,709.810	24 May 18				0.00	-71,709.81	-71,709.81	0.00
FX DEAL TRANSACTED ON 24 OCT 2018 USD / DKK EX.RATE 0.1526247 WITH STATE STREET	109,301.830	24 Oct 18				0.00	109,301.83	109,301.83	0.00
FX DEAL TRANSACTED ON 24 SEP 2018 EUR / USD EX.RATE 0.8499065 WITH STATE STREET	-9,315.870	24 Sep 18				0.00	-9,315.87	-9,315.87	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 DKK / USD EX.RATE 6.36926 WITH STATE STREET	-26,799.330	25 Jun 18				0.00	-26,799.33	-26,799.33	0.00
FX DEAL TRANSACTED ON 25 JUN 2018 GBP / USD EX.RATE 0.7535625 WITH STATE STREET	-7,022.140	25 Jun 18				0.00	-7,022.14	-7,022.14	0.00
FX DEAL TRANSACTED ON 25 MAY 2018 GBP / USD EX.RATE 0.7509875 WITH STATE STREET	-51,649.580	25 May 18				0.00	-51,649.58	-51,649.58	0.00
FX DEAL TRANSACTED ON 26 APR 2018 USD / GBP EX.RATE 1.39294 WITH STATE STREET	489.790	26 Apr 18				0.00	489.79	489.79	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 DKK / USD EX.RATE 6.39942 WITH STATE STREET	-62,379.000	26 Jun 18				0.00	-62,379.00	-62,379.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2018 USD / CHF EX.RATE 1.0084203 WITH STATE STREET	8,627.280	26 Jun 18				0.00	8,627.28	8,627.28	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 SEK / USD EX.RATE 8.18933 WITH STATE STREET	-14,746.980	26 Mar 18				0.00	-14,746.98	-14,746.98	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095084 WITH STATE STREET	5,747.710	26 Mar 18				0.00	5,747.71	5,747.71	0.00
FX DEAL TRANSACTED ON 26 NOV 2018 GBP / USD EX.RATE 0.7806462 WITH STATE STREET	-28,256.580	26 Nov 18				0.00	-28,256.58	-28,256.58	0.00
FX DEAL TRANSACTED ON 26 SEP 2018 USD / HKD EX.RATE 0.1280249 WITH STATE STREET	33,148.650	26 Sep 18				0.00	33,148.65	33,148.65	0.00
FX DEAL TRANSACTED ON 27 APR 2018 JPY / USD EX.RATE 109.01197 WITH STATE STREET	-17,073.180	27 Apr 18				0.00	-17,073.18	-17,073.18	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / EUR EX.RATE 1.18988 WITH STATE STREET	29,583.270	27 Dec 17				0.00	29,583.27	29,583.27	0.00
FX DEAL TRANSACTED ON 27 DEC 2017 USD / JPY EX.RATE 0.0088371 WITH STATE STREET	10,034.340	27 Dec 17				0.00	10,034.34	10,034.34	0.00
FX DEAL TRANSACTED ON 27 JUL 2018 DKK / USD EX.RATE 6.39153 WITH STATE STREET	-75,341.800	27 Jul 18				0.00	-75,341.80	-75,341.80	0.00
FX DEAL TRANSACTED ON 27 JUL 2018 JPY / USD EX.RATE 110.914 WITH STATE STREET	-6,942,315.670	27 Jul 18				0.00	-6,942,315.67	-6,942,315.67	0.00
FX DEAL TRANSACTED ON 27 JUL 2018 USD / JPY EX.RATE 0.0089969 WITH STATE STREET	6,927,575.350	27 Jul 18				0.00	6,927,575.35	6,927,575.35	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / EUR EX.RATE 1.15778 WITH STATE STREET	1,871.570	27 Jun 18				0.00	1,871.57	1,871.57	0.00
FX DEAL TRANSACTED ON 27 JUN 2018 USD / MXN EX.RATE 0.0500601 WITH STATE STREET	4,953.820	27 Jun 18				0.00	4,953.82	4,953.82	0.00
FX DEAL TRANSACTED ON 27 MAR 2018 USD / EUR EX.RATE 1.24125 WITH STATE STREET	21,669.200	27 Mar 18				0.00	21,669.20	21,669.20	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 USD / CAD EX.RATE 0.75329 WITH STATE STREET	28,786.130	27 Nov 18				0.00	28,786.13	28,786.13	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 USD / HKD EX.RATE 0.1277372 WITH STATE STREET	28,697.120	27 Nov 18				0.00	28,697.12	28,697.12	0.00
FX DEAL TRANSACTED ON 27 SEP 2018 USD / HKD EX.RATE 0.1279592 WITH STATE STREET	15,243.700	27 Sep 18				0.00	15,243.70	15,243.70	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 28 AUG 2018 GBP / USD EX.RATE 0.7757952 WITH STATE STREET	-22,395.950	28 Aug 18				0.00	-22,395.95	-22,395.95	0.00
FX DEAL TRANSACTED ON 28 AUG 2018 USD / HKD EX.RATE 0.1273926 WITH STATE STREET	8,007.870	28 Aug 18				0.00	8,007.87	8,007.87	0.00
FX DEAL TRANSACTED ON 28 MAR 2018 HKD / USD EX.RATE 7.8481 WITH STATE STREET	-4,013.940	28 Mar 18				0.00	-4,013.94	-4,013.94	0.00
FX DEAL TRANSACTED ON 28 NOV 2018 USD / CHF EX.RATE 1.0062893 WITH STATE STREET	11,485.960	28 Nov 18				0.00	11,485.96	11,485.96	0.00
FX DEAL TRANSACTED ON 28 SEP 2018 USD / JPY EX.RATE 0.0088031 WITH STATE STREET	45,181.640	28 Sep 18				0.00	45,181.64	45,181.64	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 CAD / USD EX.RATE 1.29467 WITH STATE STREET	-31,349.500	29 Aug 18				0.00	-31,349.50	-31,349.50	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 DKK / USD EX.RATE 6.37097 WITH STATE STREET	-23,484.640	29 Aug 18				0.00	-23,484.64	-23,484.64	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 GBP / USD EX.RATE 0.7687104 WITH STATE STREET	-82,400.340	29 Aug 18				0.00	-82,400.34	-82,400.34	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 JPY / USD EX.RATE 110.974 WITH STATE STREET	-6,938,562.190	29 Aug 18				0.00	-6,938,562.19	-6,938,562.19	0.00
FX DEAL TRANSACTED ON 29 AUG 2018 USD / JPY EX.RATE 0.0089936 WITH STATE STREET	6,925,083.190	29 Aug 18				0.00	6,925,083.19	6,925,083.19	0.00
FX DEAL TRANSACTED ON 29 DEC 2017 USD / EUR EX.RATE 1.20235 WITH STATE STREET	49,051.530	29 Dec 17				0.00	49,051.53	49,051.53	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / EUR EX.RATE 1.23875 WITH STATE STREET	37,505.010	29 Jan 18				0.00	37,505.01	37,505.01	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 USD / SEK EX.RATE 0.1268794 WITH STATE STREET	2,502.730	29 Jan 18				0.00	2,502.73	2,502.73	0.00
FX DEAL TRANSACTED ON 29 JAN 2018 ZAR / USD EX.RATE 11.93615 WITH STATE STREET	-8,075.840	29 Jan 18				0.00	-8,075.84	-8,075.84	0.00
FX DEAL TRANSACTED ON 29 JUN 2018 USD / JPY EX.RATE 0.0090314 WITH STATE STREET	36,891.650	29 Jun 18				0.00	36,891.65	36,891.65	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 29 MAY 2018 DKK / USD EX.RATE 6.4504 WITH STATE STREET	-6,227.990	29 May 18				0.00	-6,227.99	-6,227.99	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 EUR / USD EX.RATE 0.8648361 WITH STATE STREET	-2,015.820	29 May 18				0.00	-2,015.82	-2,015.82	0.00
FX DEAL TRANSACTED ON 29 MAY 2018 GBP / USD EX.RATE 0.7552984 WITH STATE STREET	-25,819.330	29 May 18				0.00	-25,819.33	-25,819.33	0.00
FX DEAL TRANSACTED ON 29 OCT 2018 EUR / USD EX.RATE 0.8777936 WITH STATE STREET	-69,172.530	29 Oct 18				0.00	-69,172.53	-69,172.53	0.00
FX DEAL TRANSACTED ON 30 APR 2018 GBP / USD EX.RATE 0.7265858 WITH STATE STREET	-12,625.160	30 Apr 18				0.00	-12,625.16	-12,625.16	0.00
FX DEAL TRANSACTED ON 30 APR 2018 USD / DKK EX.RATE 0.1623037 WITH STATE STREET	32,285.770	30 Apr 18				0.00	32,285.77	32,285.77	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 CAD / USD EX.RATE 1.29959 WITH STATE STREET	-17,511.490	30 Aug 18				0.00	-17,511.49	-17,511.49	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 EUR / USD EX.RATE 0.8584531 WITH STATE STREET	-75,052.000	30 Aug 18				0.00	-75,052.00	-75,052.00	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 GBP / USD EX.RATE 0.769098 WITH STATE STREET	-45,518.130	30 Aug 18				0.00	-45,518.13	-45,518.13	0.00
FX DEAL TRANSACTED ON 30 AUG 2018 USD / JPY EX.RATE 0.008977 WITH STATE STREET	2,173.820	30 Aug 18				0.00	2,173.82	2,173.82	0.00
FX DEAL TRANSACTED ON 30 JUL 2018 USD / EUR EX.RATE 1.17117 WITH STATE STREET	37,357.590	30 Jul 18				0.00	37,357.59	37,357.59	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 AUD / USD EX.RATE 1.3260841 WITH STATE STREET	-6,074.320	30 May 18				0.00	-6,074.32	-6,074.32	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 GBP / USD EX.RATE 0.75329 WITH STATE STREET	-379.020	30 May 18				0.00	-379.02	-379.02	0.00
FX DEAL TRANSACTED ON 30 MAY 2018 USD / EUR EX.RATE 1.16483 WITH STATE STREET	44,975.600	30 May 18				0.00	44,975.60	44,975.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2018 AUD / USD EX.RATE 1.3720809 WITH STATE STREET	-17,225.110	30 Nov 18				0.00	-17,225.11	-17,225.11	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 31 AUG 2018 CAD / USD EX.RATE 1.30414 WITH STATE STREET	-66,760.750	31 Aug 18				0.00	-66,760.75	-66,760.75	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 CHF / USD EX.RATE 0.96921 WITH STATE STREET	-35,877.470	31 Aug 18				0.00	-35,877.47	-35,877.47	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 DKK / USD EX.RATE 6.39 WITH STATE STREET BANK	-474,178.400	31 Aug 18				0.00	-474,178.40	-474,178.40	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 DKK / USD EX.RATE 6.42488 WITH STATE STREET	-11,313.090	31 Aug 18				0.00	-11,313.09	-11,313.09	0.00
FX DEAL TRANSACTED ON 31 AUG 2018 USD / DKK EX.RATE 0.156872 WITH STATE STREET	475,322.080	31 Aug 18				0.00	475,322.08	475,322.08	0.00
FX DEAL TRANSACTED ON 31 JAN 2018 USD / SEK EX.RATE 0.1271294 WITH STATE STREET	3,849.170	31 Jan 18				0.00	3,849.17	3,849.17	0.00
FX DEAL TRANSACTED ON 31 JUL 2018 USD / EUR EX.RATE 1.1695 WITH STATE STREET	58,731.160	31 Jul 18				0.00	58,731.16	58,731.16	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 AUD / USD EX.RATE 1.3198184 WITH STATE STREET	-14,040.520	31 May 18				0.00	-14,040.52	-14,040.52	0.00
FX DEAL TRANSACTED ON 31 MAY 2018 SEK / USD EX.RATE 8.80715 WITH STATE STREET	-18,664.650	31 May 18				0.00	-18,664.65	-18,664.65	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 CAD / USD EX.RATE 1.31592 WITH STATE STREET	-1,747,826.620	31 Oct 18				0.00	-1,747,826.62	-1,747,826.62	0.00
FX DEAL TRANSACTED ON 31 OCT 2018 USD / CAD EX.RATE 0.7602921 WITH STATE STREET	1,748,671.770	31 Oct 18				0.00	1,748,671.77	1,748,671.77	0.00
Total STATE STREET BANK AND TRUST CO.							**.000.00**	**63,419.66**	**63,419.66**

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25185 WITH UBS AG STAMFORD	1,800,000.000	4 Jan 18				0.00	1,437,871.95	1,436,896.30	-975.65
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25185 WITH UBS AG STAMFORD	2,200,000.000	4 Jan 18				0.00	1,757,399.05	1,756,206.59	-1,192.46
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25229 WITH UBS AG STAMFORD	800,000.000	4 Jan 18				0.00	638,829.66	638,162.09	-667.57
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25229 WITH UBS AG STAMFORD	4,600,000.000	4 Jan 18				0.00	3,673,270.57	3,669,432.04	-3,838.53
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7988611 WITH UBS AG	-800,000.000	4 Jan 18				0.00	-639,088.91	-648,718.78	-9,629.87
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7988931 WITH UBS AG	-4,600,000.000	4 Jan 18				0.00	-3,674,908.05	-3,745,318.35	-70,410.30
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7991542 WITH UBS AG	-1,800,000.000	4 Jan 18				0.00	-1,438,477.52	-1,467,172.03	-28,694.51
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7991657 WITH UBS AG	-2,200,000.000	4 Jan 18				0.00	-1,758,164.48	-1,791,239.21	-33,074.73
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.2906 WITH UBS AG STAMFORD	4,700,000.000	6 Mar 18				0.00	3,641,717.03	3,644,117.08	2,400.05
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29066 WITH UBS AG STAMFORD	2,667,000.000	6 Mar 18				0.00	2,066,384.64	2,067,842.61	1,457.97
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29068 WITH UBS AG STAMFORD	4,400,000.000	6 Mar 18				0.00	3,409,055.69	3,411,513.86	2,458.17
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7752948 WITH UBS AG	-4,400,000.000	6 Mar 18				0.00	-3,411,296.98	-3,409,663.30	1,633.68
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7753212 WITH UBS AG	-2,667,000.000	6 Mar 18				0.00	-2,067,781.68	-2,083,512.36	-15,730.68

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◆ 5% Report - Part B

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

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UBS AG STAMFORD BRANCH									
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.775326 WITH UBS AG	-4,700,000.000	6 Mar 18				0.00	-3,644,032.32	-3,645,530.35	-1,498.03
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31623 WITH UBS AG STAMFORD	1,000,000.000	10 Sep 18				0.00	759,745.64	759,647.52	-98.12
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7602083 WITH UBS AG	-1,000,000.000	10 Sep 18				0.00	-760,208.27	-770,831.73	-10,623.46
Euro - EUR									
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.838476 WITH UBS AG	125,750.000	1 Dec 17				0.00	149,974.48	149,013.76	-960.72
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.19324 WITH UBS AG STAMFORD	-125,750.000	1 Dec 17				0.00	-150,049.93	-148,076.92	1,973.01
FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8712092 WITH UBS AG	889,388.310	9 Oct 18				0.00	1,020,866.58	1,025,687.16	4,820.58
FX DEAL TRANSACTED ON 09 OCT 2018 USD / EUR EX.RATE 1.156895 WITH UBS AG	-889,388.310	9 Oct 18				0.00	-1,028,928.89	-1,010,622.37	18,306.52
FX DEAL TRANSACTED ON 18 JUL 2018 EUR / USD EX.RATE 0.861233 WITH UBS AG	82,000.000	18 Jul 18				0.00	95,212.33	95,468.51	256.18
FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.162303 WITH UBS AG	-82,000.000	18 Jul 18				0.00	-95,308.85	-95,714.51	-405.66
FX DEAL TRANSACTED ON 27 AUG 2018 USD / EUR EX.RATE 1.16353 WITH UBS AG STAMFORD	-475.650	27 Aug 18				0.00	-553.43	-555.11	-1.68
FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.134556 WITH UBS AG	-877,912.220	27 Nov 18				0.00	-996,040.58	-997,581.95	-1,541.37
Japanese yen - JPY									
FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.9 WITH UBS AG STAMFORD	781,300,000.000	10 Aug 18				0.00	7,045,085.66	7,046,356.42	1,270.76
FX DEAL TRANSACTED ON 10 AUG 2018 USD / JPY EX.RATE 0.0090758 WITH UBS AG	-781,300,000.000	10 Aug 18				0.00	-7,090,898.37	-6,859,827.03	231,071.34

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◆ 5% Report - Part B

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

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UBS AG STAMFORD BRANCH									
FX DEAL TRANSACTED ON 15 FEB 2018 JPY / USD EX.RATE 106.59 WITH UBS AG STAMFORD	350,000,000.000	15 Feb 18				0.00	3,283,610.09	3,285,922.17	2,312.08
FX DEAL TRANSACTED ON 15 FEB 2018 USD / JPY EX.RATE 0.009437 WITH UBS AG	-350,000,000.000	15 Feb 18				0.00	-3,302,939.99	-3,161,983.92	140,956.07
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.4062 WITH UBS AG	420,000,000.000	24 Aug 18				0.00	3,769,987.67	3,776,299.23	6,311.56
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.0090334 WITH UBS AG	-420,000,000.000	24 Aug 18				0.00	-3,794,037.94	-3,724,229.66	69,808.28
FX DEAL TRANSACTED ON 26 MAR 2018 JPY / USD EX.RATE 104.8335 WITH UBS AG	770,000,000.000	26 Mar 18				0.00	7,344,980.37	7,015,945.33	-329,035.04
FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095215 WITH UBS AG	-770,000,000.000	26 Mar 18				0.00	-7,331,587.72	-7,225,975.98	105,611.74
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 DEC 2017 USD / ZAR EX.RATE 0.0733907 WITH UBS AG	-1,947,199.620	5 Dec 17				0.00	-142,906.39	-161,492.82	-18,586.43
FX DEAL TRANSACTED ON 05 DEC 2017 ZAR / USD EX.RATE 13.49043 WITH UBS AG	1,947,199.620	5 Dec 17				0.00	144,339.33	143,930.49	-408.84
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2017 EUR / USD EX.RATE 0.838476 WITH UBS AG	-149,974.480	1 Dec 17				0.00	-149,974.48	-149,974.48	0.00
FX DEAL TRANSACTED ON 01 DEC 2017 USD / EUR EX.RATE 1.19324 WITH UBS AG STAMFORD	150,049.930	1 Dec 17				0.00	150,049.93	150,049.93	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25185 WITH UBS AG STAMFORD	-1,437,871.950	4 Jan 18				0.00	-1,437,871.95	-1,437,871.95	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25185 WITH UBS AG STAMFORD	-1,757,399.050	4 Jan 18				0.00	-1,757,399.05	-1,757,399.05	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25229 WITH UBS AG STAMFORD	-638,829.660	4 Jan 18				0.00	-638,829.66	-638,829.66	0.00

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UBS AG STAMFORD BRANCH									
FX DEAL TRANSACTED ON 04 JAN 2018 CAD / USD EX.RATE 1.25229 WITH UBS AG STAMFORD	-3,673,270.570	4 Jan 18				0.00	-3,673,270.57	-3,673,270.57	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7988611 WITH UBS AG	639,088.910	4 Jan 18				0.00	639,088.91	639,088.91	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7988931 WITH UBS AG	3,674,908.050	4 Jan 18				0.00	3,674,908.05	3,674,908.05	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7991542 WITH UBS AG	1,438,477.520	4 Jan 18				0.00	1,438,477.52	1,438,477.52	0.00
FX DEAL TRANSACTED ON 04 JAN 2018 USD / CAD EX.RATE 0.7991657 WITH UBS AG	1,758,164.480	4 Jan 18				0.00	1,758,164.48	1,758,164.48	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 USD / ZAR EX.RATE 0.0733907 WITH UBS AG	142,906.390	5 Dec 17				0.00	142,906.39	142,906.39	0.00
FX DEAL TRANSACTED ON 05 DEC 2017 ZAR / USD EX.RATE 13.49043 WITH UBS AG	-144,339.330	5 Dec 17				0.00	-144,339.33	-144,339.33	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.2906 WITH UBS AG STAMFORD	-3,641,717.030	6 Mar 18				0.00	-3,641,717.03	-3,641,717.03	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29066 WITH UBS AG STAMFORD	-2,066,384.640	6 Mar 18				0.00	-2,066,384.64	-2,066,384.64	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 CAD / USD EX.RATE 1.29068 WITH UBS AG STAMFORD	-3,409,055.690	6 Mar 18				0.00	-3,409,055.69	-3,409,055.69	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7752948 WITH UBS AG	3,411,296.980	6 Mar 18				0.00	3,411,296.98	3,411,296.98	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.7753212 WITH UBS AG	2,067,781.680	6 Mar 18				0.00	2,067,781.68	2,067,781.68	0.00
FX DEAL TRANSACTED ON 06 MAR 2018 USD / CAD EX.RATE 0.775326 WITH UBS AG	3,644,032.320	6 Mar 18				0.00	3,644,032.32	3,644,032.32	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 EUR / USD EX.RATE 0.8712092 WITH UBS AG	-1,020,866.580	9 Oct 18				0.00	-1,020,866.58	-1,020,866.58	0.00
FX DEAL TRANSACTED ON 09 OCT 2018 USD / EUR EX.RATE 1.156895 WITH UBS AG	1,028,928.890	9 Oct 18				0.00	1,028,928.89	1,028,928.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UBS AG STAMFORD BRANCH									
FX DEAL TRANSACTED ON 10 AUG 2018 JPY / USD EX.RATE 110.9 WITH UBS AG STAMFORD	-7,045,085.660	10 Aug 18				0.00	-7,045,085.66	-7,045,085.66	0.00
FX DEAL TRANSACTED ON 10 AUG 2018 USD / JPY EX.RATE 0.0090758 WITH UBS AG	7,090,898.370	10 Aug 18				0.00	7,090,898.37	7,090,898.37	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 CAD / USD EX.RATE 1.31623 WITH UBS AG STAMFORD	-759,745.640	10 Sep 18				0.00	-759,745.64	-759,745.64	0.00
FX DEAL TRANSACTED ON 10 SEP 2018 USD / CAD EX.RATE 0.7602083 WITH UBS AG	760,208.270	10 Sep 18				0.00	760,208.27	760,208.27	0.00
FX DEAL TRANSACTED ON 15 FEB 2018 JPY / USD EX.RATE 106.59 WITH UBS AG STAMFORD	-3,283,610.090	15 Feb 18				0.00	-3,283,610.09	-3,283,610.09	0.00
FX DEAL TRANSACTED ON 15 FEB 2018 USD / JPY EX.RATE 0.009437 WITH UBS AG	3,302,939.990	15 Feb 18				0.00	3,302,939.99	3,302,939.99	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 EUR / USD EX.RATE 0.861233 WITH UBS AG	-95,212.330	18 Jul 18				0.00	-95,212.33	-95,212.33	0.00
FX DEAL TRANSACTED ON 18 JUL 2018 USD / EUR EX.RATE 1.162303 WITH UBS AG	95,308.850	18 Jul 18				0.00	95,308.85	95,308.85	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 JPY / USD EX.RATE 111.4062 WITH UBS AG	-3,769,987.670	24 Aug 18				0.00	-3,769,987.67	-3,769,987.67	0.00
FX DEAL TRANSACTED ON 24 AUG 2018 USD / JPY EX.RATE 0.0090334 WITH UBS AG	3,794,037.940	24 Aug 18				0.00	3,794,037.94	3,794,037.94	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 JPY / USD EX.RATE 104.8335 WITH UBS AG	-7,344,980.370	26 Mar 18				0.00	-7,344,980.37	-7,344,980.37	0.00
FX DEAL TRANSACTED ON 26 MAR 2018 USD / JPY EX.RATE 0.0095215 WITH UBS AG	7,331,587.720	26 Mar 18				0.00	7,331,587.72	7,331,587.72	0.00
FX DEAL TRANSACTED ON 27 AUG 2018 USD / EUR EX.RATE 1.16353 WITH UBS AG STAMFORD	553.430	27 Aug 18				0.00	553.43	553.43	0.00
FX DEAL TRANSACTED ON 27 NOV 2018 USD / EUR EX.RATE 1.134556 WITH UBS AG	996,040.580	27 Nov 18				0.00	996,040.58	996,040.58	0.00
Total UBS AG STAMFORD BRANCH							**.000.00**	**63,274.34**	**63,274.34**

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 12-04-2017 TO 12-05-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,800,000.00			0.00	44,800,000.00	44,800,000.00
	Total dispositions	1		44,800,000.00		0.00	44,800,000.00	44,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-01-2017 TO 12-04-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,900,000.00			0.00	44,900,000.00	44,900,000.00
	Total dispositions	1		44,900,000.00		0.00	44,900,000.00	44,900,000.00
BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-11-2017 TO 12-12-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,000,000.00			0.00	45,000,000.00	45,000,000.00
	Total dispositions	1		45,000,000.00		0.00	45,000,000.00	45,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 12-12-2017 TO 12-13-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,200,000.00			0.00	45,200,000.00	45,200,000.00
	Total dispositions	1		45,200,000.00		0.00	45,200,000.00	45,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 12-08-2017 TO 12-11-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,800,000.00			0.00	44,800,000.00	44,800,000.00
	Total dispositions	1		44,800,000.00		0.00	44,800,000.00	44,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 12-05-2017 TO 12-06-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,800,000.00			0.00	44,800,000.00	44,800,000.00
	Total dispositions	1		44,800,000.00		0.00	44,800,000.00	44,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 12-13-2017 TO 12-14-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,200,000.00			0.00	45,200,000.00	45,200,000.00
	Total dispositions	1		45,200,000.00		0.00	45,200,000.00	45,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 12-07-2017 TO 12-08-2017 CUSIP: 77799DEC4	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 1.16% FROM 12-06-2017 TO 12-07-2017 CUSIP: 77799DEC4	Total acquisitions	1	36,700,000.00			0.00	36,700,000.00	36,700,000.00
	Total dispositions	1		36,700,000.00		0.00	36,700,000.00	36,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB 1.36% FROM 01-23-2018 TO 01-24-2018 CUSIP: 77799JAN1	Total acquisitions	1	45,300,000.00			0.00	45,300,000.00	45,300,000.00
	Total dispositions	1		45,300,000.00		0.00	45,300,000.00	45,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.37% FROM 01-22-2018 TO 01-23-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,800,000.00			0.00	47,800,000.00	47,800,000.00
	Total dispositions	1		47,800,000.00		0.00	47,800,000.00	47,800,000.00
BUY TO OPEN REPO W/BNP PARIB 1.38% FROM 01-09-2018 TO 01-10-2018 CUSIP: 77799JAN1	Total acquisitions	1	46,700,000.00			0.00	46,700,000.00	46,700,000.00
	Total dispositions	1		46,700,000.00		0.00	46,700,000.00	46,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.38% FROM 01-19-2018 TO 01-22-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,500,000.00			0.00	47,500,000.00	47,500,000.00
	Total dispositions	1		47,500,000.00		0.00	47,500,000.00	47,500,000.00
BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 02-01-2018 TO 02-02-2018 CUSIP: 77799FEB1	Total acquisitions	1	48,100,000.00			0.00	48,100,000.00	48,100,000.00
	Total dispositions	1		48,100,000.00		0.00	48,100,000.00	48,100,000.00
BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 12-14-2017 TO 12-15-2017 CUSIP: 77799DEC4	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 1.4% FROM 01-11-2018 TO 01-12-2018 CUSIP: 77799JAN1	Total acquisitions	1	46,700,000.00			0.00	46,700,000.00	46,700,000.00
	Total dispositions	1		46,700,000.00		0.00	46,700,000.00	46,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.4% FROM 01-30-2018 TO 01-31-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,500,000.00			0.00	48,500,000.00	48,500,000.00
	Total dispositions	1		48,500,000.00		0.00	48,500,000.00	48,500,000.00
BUY TO OPEN REPO W/BNP PARIB 1.41% FROM 02-02-2018 TO 02-05-2018 CUSIP: 77799FEB1	Total acquisitions	1	45,500,000.00			0.00	45,500,000.00	45,500,000.00
	Total dispositions	1		45,500,000.00		0.00	45,500,000.00	45,500,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB 1.41% FROM 02-09-2018 TO 02-12-2018 CUSIP: 77799FEB1	Total acquisitions	1	51,700,000.00			0.00	51,700,000.00	51,700,000.00
	Total dispositions	1		51,700,000.00		0.00	51,700,000.00	51,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.42% FROM 01-18-2018 TO 01-19-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,600,000.00			0.00	47,600,000.00	47,600,000.00
	Total dispositions	1		47,600,000.00		0.00	47,600,000.00	47,600,000.00
BUY TO OPEN REPO W/BNP PARIB 1.43% FROM 01-05-2018 TO 01-08-2018 CUSIP: 77799JAN1	Total acquisitions	1	46,300,000.00			0.00	46,300,000.00	46,300,000.00
	Total dispositions	1		46,300,000.00		0.00	46,300,000.00	46,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.43% FROM 12-18-2017 TO 12-19-2017 CUSIP: 77799DEC4	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 1.44% FROM 01-24-2018 TO 01-25-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,200,000.00			0.00	48,200,000.00	48,200,000.00
	Total dispositions	1		48,200,000.00		0.00	48,200,000.00	48,200,000.00
BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 01-25-2018 TO 01-26-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,300,000.00			0.00	48,300,000.00	48,300,000.00
	Total dispositions	1		48,300,000.00		0.00	48,300,000.00	48,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 12-19-2017 TO 12-20-2017 CUSIP: 77799DEC4	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 1.44% FROM 12-20-2017 TO 12-21-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,500,000.00			0.00	45,500,000.00	45,500,000.00
	Total dispositions	1		45,500,000.00		0.00	45,500,000.00	45,500,000.00
BUY TO OPEN REPO W/BNP PARIB 1.45% FROM 01-12-2018 TO 01-16-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,100,000.00			0.00	47,100,000.00	47,100,000.00
	Total dispositions	1		47,100,000.00		0.00	47,100,000.00	47,100,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/BNP PARIB 1.45% FROM 12-15-2017 TO 12-18-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,000,000.00			0.00	45,000,000.00	45,000,000.00
	Total dispositions	1		45,000,000.00		0.00	45,000,000.00	45,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.47% FROM 01-17-2018 TO 01-18-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,300,000.00			0.00	47,300,000.00	47,300,000.00
	Total dispositions	1		47,300,000.00		0.00	47,300,000.00	47,300,000.00
BUY TO OPEN REPO W/BNP PARIB 1.5% FROM 01-31-2018 TO 02-01-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,000,000.00			0.00	48,000,000.00	48,000,000.00
	Total dispositions	1		48,000,000.00		0.00	48,000,000.00	48,000,000.00
BUY TO OPEN REPO W/BNP PARIB 1.51% FROM 03-13-2018 TO 03-14-2018 CUSIP: 77799MAR5	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 1.55% FROM 01-03-2018 TO 01-04-2018 CUSIP: 77799JAN1	Total acquisitions	1	45,700,000.00			0.00	45,700,000.00	45,700,000.00
	Total dispositions	1		45,700,000.00		0.00	45,700,000.00	45,700,000.00
BUY TO OPEN REPO W/BNP PARIB 1.59% FROM 01-04-2018 TO 01-05-2018 CUSIP: 77799JAN1	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/CHASE SEC 1.12% FROM 12-13-2017 TO 12-14-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,200,000.00			0.00	45,200,000.00	45,200,000.00
	Total dispositions	1		45,200,000.00		0.00	45,200,000.00	45,200,000.00
BUY TO OPEN REPO W/CHASE SEC 1.38% FROM 12-14-2017 TO 12-15-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,300,000.00			0.00	45,300,000.00	45,300,000.00
	Total dispositions	1		45,300,000.00		0.00	45,300,000.00	45,300,000.00
BUY TO OPEN REPO W/CHASE SEC 1.5% FROM 12-26-2017 TO 12-27-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,600,000.00			0.00	45,600,000.00	45,600,000.00
	Total dispositions	1		45,600,000.00		0.00	45,600,000.00	45,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CHASE SEC 1.51% FROM 12-27-2017 TO 12-28-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,600,000.00			0.00	45,600,000.00	45,600,000.00
	Total dispositions	1		45,600,000.00		0.00	45,600,000.00	45,600,000.00
BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-01-2017 TO 12-04-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,900,000.00			0.00	44,900,000.00	44,900,000.00
	Total dispositions	1		44,900,000.00		0.00	44,900,000.00	44,900,000.00
BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-11-2017 TO 12-12-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,000,000.00			0.00	45,000,000.00	45,000,000.00
	Total dispositions	1		45,000,000.00		0.00	45,000,000.00	45,000,000.00
BUY TO OPEN REPO W/CITIGROUP 1.11% FROM 12-12-2017 TO 12-13-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,200,000.00			0.00	45,200,000.00	45,200,000.00
	Total dispositions	1		45,200,000.00		0.00	45,200,000.00	45,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.13% FROM 12-05-2017 TO 12-06-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,800,000.00			0.00	44,800,000.00	44,800,000.00
	Total dispositions	1		44,800,000.00		0.00	44,800,000.00	44,800,000.00
BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 12-07-2017 TO 12-08-2017 CUSIP: 77799DEC4	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/CITIGROUP 1.35% FROM 02-06-2018 TO 02-07-2018 CUSIP: 77799FEB1	Total acquisitions	1	42,100,000.00			0.00	42,100,000.00	42,100,000.00
	Total dispositions	1		42,100,000.00		0.00	42,100,000.00	42,100,000.00
BUY TO OPEN REPO W/CITIGROUP 1.35% FROM 02-07-2018 TO 02-08-2018 CUSIP: 77799FEB1	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/CITIGROUP 1.39% FROM 02-05-2018 TO 02-06-2018 CUSIP: 77799FEB1	Total acquisitions	1	44,400,000.00			0.00	44,400,000.00	44,400,000.00
	Total dispositions	1		44,400,000.00		0.00	44,400,000.00	44,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP 1.39% FROM 02-12-2018 TO 02-13-2018 CUSIP: 77799FEB1	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 1.4% FROM 02-21-2018 TO 02-22-2018 CUSIP: 77799FEB1	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/CITIGROUP 1.42% FROM 02-08-2018 TO 02-09-2018 CUSIP: 77799FEB1	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/CITIGROUP 1.44% FROM 12-18-2017 TO 12-19-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,500,000.00			0.00	45,500,000.00	45,500,000.00
	Total dispositions	1		45,500,000.00		0.00	45,500,000.00	45,500,000.00
BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 02-23-2018 TO 02-26-2018 CUSIP: 77799FEB1	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 1.47% FROM 02-16-2018 TO 02-20-2018 CUSIP: 77799FEB1	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/CITIGROUP 1.52% FROM 03-14-2018 TO 03-15-2018 CUSIP: 77799MAR5	Total acquisitions	1	38,200,000.00			0.00	38,200,000.00	38,200,000.00
	Total dispositions	1		38,200,000.00		0.00	38,200,000.00	38,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.52% FROM 12-28-2017 TO 12-29-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,600,000.00			0.00	45,600,000.00	45,600,000.00
	Total dispositions	1		45,600,000.00		0.00	45,600,000.00	45,600,000.00
BUY TO OPEN REPO W/CITIGROUP 1.77% FROM 04-20-2018 TO 04-23-2018 CUSIP: 77799APR5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP 1.77% FROM 06-07-2018 TO 06-08-2018 CUSIP: 77799JUN9	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 1.88% FROM 05-31-2018 TO 06-01-2018 CUSIP: 77799MAY0	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/CITIGROUP 1.95% FROM 08-10-2018 TO 08-13-2018 CUSIP: 77799AUG3	Total acquisitions	1	44,400,000.00			0.00	44,400,000.00	44,400,000.00
	Total dispositions	1		44,400,000.00		0.00	44,400,000.00	44,400,000.00
BUY TO OPEN REPO W/CITIGROUP 1.96% FROM 06-14-2018 TO 06-15-2018 CUSIP: 77799JUN9	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 1.97% FROM 06-26-2018 TO 06-27-2018 CUSIP: 77799JUN9	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 1.98% FROM 06-28-2018 TO 06-29-2018 CUSIP: 77799JUN9	Total acquisitions	1	36,200,000.00			0.00	36,200,000.00	36,200,000.00
	Total dispositions	1		36,200,000.00		0.00	36,200,000.00	36,200,000.00
BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 08-17-2018 TO 08-20-2018 CUSIP: 77799AUG3	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 2.05% FROM 08-31-2018 TO 09-04-2018 CUSIP: 77799AUG3	Total acquisitions	1	37,700,000.00			0.00	37,700,000.00	37,700,000.00
	Total dispositions	1		37,700,000.00		0.00	37,700,000.00	37,700,000.00
BUY TO OPEN REPO W/CITIGROUP 2.08% FROM 08-16-2018 TO 08-17-2018 CUSIP: 77799AUG3	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CITIGROUP 2.21% FROM 10-09-2018 TO 10-10-2018 CUSIP: 77799OCT5	Total acquisitions	1	36,600,000.00			0.00	36,600,000.00	36,600,000.00
	Total dispositions	1		36,600,000.00		0.00	36,600,000.00	36,600,000.00
BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 06-29-2018 TO 07-02-2018 CUSIP: 77799JUN9	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-05-2018 TO 10-09-2018 CUSIP: 77799OCT5	Total acquisitions	1	36,800,000.00			0.00	36,800,000.00	36,800,000.00
	Total dispositions	1		36,800,000.00		0.00	36,800,000.00	36,800,000.00
BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-04-2018 TO 10-05-2018 CUSIP: 77799OCT5	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 1.42% FROM 02-13-2018 TO 02-14-2018 CUSIP: 77799FEB1	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/CREDIT SU 1.42% FROM 02-26-2018 TO 02-27-2018 CUSIP: 77799FEB1	Total acquisitions	1	44,300,000.00			0.00	44,300,000.00	44,300,000.00
	Total dispositions	1		44,300,000.00		0.00	44,300,000.00	44,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-20-2018 TO 02-21-2018 CUSIP: 77799FEB1	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/CREDIT SU 1.43% FROM 02-27-2018 TO 02-28-2018 CUSIP: 77799FEB1	Total acquisitions	1	44,900,000.00			0.00	44,900,000.00	44,900,000.00
	Total dispositions	1		44,900,000.00		0.00	44,900,000.00	44,900,000.00
BUY TO OPEN REPO W/CREDIT SU 1.48% FROM 02-15-2018 TO 02-16-2018 CUSIP: 77799FEB1	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 02-28-2018 TO 03-01-2018 CUSIP: 77799FEB1	Total acquisitions	1	44,300,000.00			0.00	44,300,000.00	44,300,000.00
	Total dispositions	1		44,300,000.00		0.00	44,300,000.00	44,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 03-06-2018 TO 03-07-2018 CUSIP: 77799MAR5	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/CREDIT SU 1.51% FROM 03-01-2018 TO 03-02-2018 CUSIP: 77799MAR5	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/CREDIT SU 1.51% FROM 03-05-2018 TO 03-06-2018 CUSIP: 77799MAR5	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 1.51% FROM 03-07-2018 TO 03-08-2018 CUSIP: 77799MAR5	Total acquisitions	1	37,100,000.00			0.00	37,100,000.00	37,100,000.00
	Total dispositions	1		37,100,000.00		0.00	37,100,000.00	37,100,000.00
BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-12-2018 TO 03-13-2018 CUSIP: 77799MAR5	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/CREDIT SU 1.52% FROM 03-02-2018 TO 03-05-2018 CUSIP: 77799MAR5	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/CREDIT SU 1.56% FROM 03-08-2018 TO 03-09-2018 CUSIP: 77799MAR5	Total acquisitions	1	37,200,000.00			0.00	37,200,000.00	37,200,000.00
	Total dispositions	1		37,200,000.00		0.00	37,200,000.00	37,200,000.00
BUY TO OPEN REPO W/CREDIT SU 1.69% FROM 05-22-2018 TO 05-23-2018 CUSIP: 77799MAY0	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 1.71% FROM 05-23-2018 TO 05-24-2018 CUSIP: 77799MAY0	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/CREDIT SU 1.72% FROM 06-12-2018 TO 06-13-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.74% FROM 05-21-2018 TO 05-22-2018 CUSIP: 77799MAY0	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/CREDIT SU 1.75% FROM 04-25-2018 TO 04-26-2018 CUSIP: 77799APR5	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/CREDIT SU 1.75% FROM 06-11-2018 TO 06-12-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.76% FROM 04-23-2018 TO 04-24-2018 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/CREDIT SU 1.77% FROM 06-13-2018 TO 06-14-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.78% FROM 04-24-2018 TO 04-25-2018 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/CREDIT SU 1.78% FROM 05-18-2018 TO 05-21-2018 CUSIP: 77799MAY0	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 06-06-2018 TO 06-07-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.79% FROM 05-16-2018 TO 05-17-2018 CUSIP: 77799MAY0	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/CREDIT SU 1.79% FROM 05-25-2018 TO 05-29-2018 CUSIP: 77799MAY0	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/CREDIT SU 1.79% FROM 05-30-2018 TO 05-31-2018 CUSIP: 77799MAY0	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 1.8% FROM 05-29-2018 TO 05-30-2018 CUSIP: 77799MAY0	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/CREDIT SU 1.8% FROM 06-05-2018 TO 06-06-2018 CUSIP: 77799JUN9	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 1.81% FROM 05-11-2018 TO 05-14-2018 CUSIP: 77799MAY0	Total acquisitions	1	35,800,000.00			0.00	35,800,000.00	35,800,000.00
	Total dispositions	1		35,800,000.00		0.00	35,800,000.00	35,800,000.00
BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-14-2018 TO 05-15-2018 CUSIP: 77799MAY0	Total acquisitions	1	38,900,000.00			0.00	38,900,000.00	38,900,000.00
	Total dispositions	1		38,900,000.00		0.00	38,900,000.00	38,900,000.00
BUY TO OPEN REPO W/CREDIT SU 1.82% FROM 05-24-2018 TO 05-25-2018 CUSIP: 77799MAY0	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 1.85% FROM 05-15-2018 TO 05-16-2018 CUSIP: 77799MAY0	Total acquisitions	1	40,600,000.00			0.00	40,600,000.00	40,600,000.00
	Total dispositions	1		40,600,000.00		0.00	40,600,000.00	40,600,000.00
BUY TO OPEN REPO W/CREDIT SU 1.86% FROM 06-04-2018 TO 06-05-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.87% FROM 06-01-2018 TO 06-04-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.92% FROM 08-06-2018 TO 08-07-2018 CUSIP: 77799AUG3	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/CREDIT SU 1.93% FROM 06-21-2018 TO 06-22-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.94% FROM 06-18-2018 TO 06-19-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.94% FROM 07-10-2018 TO 07-11-2018 CUSIP: 77799JUL3	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/CREDIT SU 1.94% FROM 07-11-2018 TO 07-12-2018 CUSIP: 77799JUL3	Total acquisitions	1	42,700,000.00			0.00	42,700,000.00	42,700,000.00
	Total dispositions	1		42,700,000.00		0.00	42,700,000.00	42,700,000.00
BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 08-07-2018 TO 08-08-2018 CUSIP: 77799AUG3	Total acquisitions	1	38,600,000.00			0.00	38,600,000.00	38,600,000.00
	Total dispositions	1		38,600,000.00		0.00	38,600,000.00	38,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 06-15-2018 TO 06-18-2018 CUSIP: 77799JUN9	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/CREDIT SU 1.96% FROM 07-13-2018 TO 07-16-2018 CUSIP: 77799JUL3	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/CREDIT SU 1.97% FROM 08-20-2018 TO 08-21-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,300,000.00			0.00	45,300,000.00	45,300,000.00
	Total dispositions	1		45,300,000.00		0.00	45,300,000.00	45,300,000.00
BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-22-2018 TO 08-23-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,400,000.00			0.00	45,400,000.00	45,400,000.00
	Total dispositions	1		45,400,000.00		0.00	45,400,000.00	45,400,000.00
BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 07-06-2018 TO 07-09-2018 CUSIP: 77799JUL3	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 1.98% FROM 07-24-2018 TO 07-25-2018 CUSIP: 77799JUL3	Total acquisitions	1	37,500,000.00			0.00	37,500,000.00	37,500,000.00
	Total dispositions	1		37,500,000.00		0.00	37,500,000.00	37,500,000.00
BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 08-13-2018 TO 08-14-2018 CUSIP: 77799AUG3	Total acquisitions	1	44,900,000.00			0.00	44,900,000.00	44,900,000.00
	Total dispositions	1		44,900,000.00		0.00	44,900,000.00	44,900,000.00
BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-09-2018 TO 08-10-2018 CUSIP: 77799AUG3	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/CREDIT SU 1.99% FROM 08-14-2018 TO 08-15-2018 CUSIP: 77799AUG3	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 07-16-2018 TO 07-17-2018 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 2.01% FROM 09-05-2018 TO 09-06-2018 CUSIP: 77799SEP2	Total acquisitions	1	36,300,000.00			0.00	36,300,000.00	36,300,000.00
	Total dispositions	1		36,300,000.00		0.00	36,300,000.00	36,300,000.00
BUY TO OPEN REPO W/CREDIT SU 2.02% FROM 08-30-2018 TO 08-31-2018 CUSIP: 77799AUG3	Total acquisitions	1	41,900,000.00			0.00	41,900,000.00	41,900,000.00
	Total dispositions	1		41,900,000.00		0.00	41,900,000.00	41,900,000.00
BUY TO OPEN REPO W/CREDIT SU 2.04% FROM 07-05-2018 TO 07-06-2018 CUSIP: 77799JUL3	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/CREDIT SU 2.06% FROM 08-15-2018 TO 08-16-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,000,000.00			0.00	45,000,000.00	45,000,000.00
	Total dispositions	1		45,000,000.00		0.00	45,000,000.00	45,000,000.00
BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 07-03-2018 TO 07-05-2018 CUSIP: 77799JUL3	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/CREDIT SU 2.1% FROM 07-02-2018 TO 07-03-2018 CUSIP: 77799JUL3	Total acquisitions	1	36,200,000.00			0.00	36,200,000.00	36,200,000.00
	Total dispositions	1		36,200,000.00		0.00	36,200,000.00	36,200,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.32% FROM 01-10-2018 TO 01-11-2018 CUSIP: 77799JAN1	Total acquisitions	1	46,800,000.00			0.00	46,800,000.00	46,800,000.00
	Total dispositions	1		46,800,000.00		0.00	46,800,000.00	46,800,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.35% FROM 01-29-2018 TO 01-30-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,900,000.00			0.00	48,900,000.00	48,900,000.00
	Total dispositions	1		48,900,000.00		0.00	48,900,000.00	48,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/DEUTSCHE 1.42% FROM 01-26-2018 TO 01-29-2018 CUSIP: 77799JAN1	Total acquisitions	1	48,300,000.00			0.00	48,300,000.00	48,300,000.00
	Total dispositions	1		48,300,000.00		0.00	48,300,000.00	48,300,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.5% FROM 01-16-2018 TO 01-17-2018 CUSIP: 77799JAN1	Total acquisitions	1	47,400,000.00			0.00	47,400,000.00	47,400,000.00
	Total dispositions	1		47,400,000.00		0.00	47,400,000.00	47,400,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.52% FROM 12-22-2017 TO 12-26-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,600,000.00			0.00	45,600,000.00	45,600,000.00
	Total dispositions	1		45,600,000.00		0.00	45,600,000.00	45,600,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.9% FROM 07-12-2018 TO 07-13-2018 CUSIP: 77799JUL3	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/DEUTSCHE 1.93% FROM 07-25-2018 TO 07-26-2018 CUSIP: 77799JUL3	Total acquisitions	1	37,300,000.00			0.00	37,300,000.00	37,300,000.00
	Total dispositions	1		37,300,000.00		0.00	37,300,000.00	37,300,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-09-2018 TO 07-10-2018 CUSIP: 77799JUL3	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 1.94% FROM 07-20-2018 TO 07-23-2018 CUSIP: 77799JUL3	Total acquisitions	1	37,600,000.00			0.00	37,600,000.00	37,600,000.00
	Total dispositions	1		37,600,000.00		0.00	37,600,000.00	37,600,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-23-2018 TO 07-24-2018 CUSIP: 77799JUL3	Total acquisitions	1	36,400,000.00			0.00	36,400,000.00	36,400,000.00
	Total dispositions	1		36,400,000.00		0.00	36,400,000.00	36,400,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 08-21-2018 TO 08-22-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,400,000.00			0.00	45,400,000.00	45,400,000.00
	Total dispositions	1		45,400,000.00		0.00	45,400,000.00	45,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-18-2018 TO 07-19-2018 CUSIP: 77799JUL3	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 1.95% FROM 07-27-2018 TO 07-30-2018 CUSIP: 77799JUL3	Total acquisitions	1	36,200,000.00			0.00	36,200,000.00	36,200,000.00
	Total dispositions	1		36,200,000.00		0.00	36,200,000.00	36,200,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-19-2018 TO 07-20-2018 CUSIP: 77799JUL3	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/DEUTSCHE 1.98% FROM 07-26-2018 TO 07-27-2018 CUSIP: 77799JUL3	Total acquisitions	1	36,300,000.00			0.00	36,300,000.00	36,300,000.00
	Total dispositions	1		36,300,000.00		0.00	36,300,000.00	36,300,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-29-2018 TO 08-30-2018 CUSIP: 77799AUG3	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 1.98% FROM 09-04-2018 TO 09-05-2018 CUSIP: 77799SEP2	Total acquisitions	1	37,400,000.00			0.00	37,400,000.00	37,400,000.00
	Total dispositions	1		37,400,000.00		0.00	37,400,000.00	37,400,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-17-2018 TO 07-18-2018 CUSIP: 77799JUL3	Total acquisitions	1	43,100,000.00			0.00	43,100,000.00	43,100,000.00
	Total dispositions	1		43,100,000.00		0.00	43,100,000.00	43,100,000.00
BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 08-23-2018 TO 08-24-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,500,000.00			0.00	45,500,000.00	45,500,000.00
	Total dispositions	1		45,500,000.00		0.00	45,500,000.00	45,500,000.00
BUY TO OPEN REPO W/DEUTSCHE 2.03% FROM 08-27-2018 TO 08-28-2018 CUSIP: 77799AUG3	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-24-2018 TO 08-27-2018 CUSIP: 77799AUG3	Total acquisitions	1	45,400,000.00			0.00	45,400,000.00	45,400,000.00
	Total dispositions	1		45,400,000.00		0.00	45,400,000.00	45,400,000.00
BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-28-2018 TO 08-29-2018 CUSIP: 77799AUG3	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/GOLDMAN, 1.11% FROM 12-08-2017 TO 12-11-2017 CUSIP: 77799DEC4	Total acquisitions	1	44,800,000.00			0.00	44,800,000.00	44,800,000.00
	Total dispositions	1		44,800,000.00		0.00	44,800,000.00	44,800,000.00
BUY TO OPEN REPO W/GOLDMAN, 1.17% FROM 12-06-2017 TO 12-07-2017 CUSIP: 77799DEC4	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/GOLDMAN, 1.75% FROM 12-29-2017 TO 01-02-2018 CUSIP: 77799DEC4	Total acquisitions	1	45,600,000.00			0.00	45,600,000.00	45,600,000.00
	Total dispositions	1		45,600,000.00		0.00	45,600,000.00	45,600,000.00
BUY TO OPEN REPO W/J.P. MORG 1.52% FROM 03-09-2018 TO 03-12-2018 CUSIP: 77799MAR5	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/J.P. MORG 1.75% FROM 06-08-2018 TO 06-11-2018 CUSIP: 77799JUN9	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/J.P. MORG 1.82% FROM 05-17-2018 TO 05-18-2018 CUSIP: 77799MAY0	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/J.P. MORG 1.91% FROM 06-20-2018 TO 06-21-2018 CUSIP: 77799JUN9	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

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BUY TO OPEN REPO W/J.P. MORG 1.92% FROM 06-19-2018 TO 06-20-2018 CUSIP: 77799JUN9	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/J.P. MORG 1.96% FROM 06-25-2018 TO 06-26-2018 CUSIP: 77799JUN9	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/J.P. MORG 1.96% FROM 06-27-2018 TO 06-28-2018 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/J.P. MORG 1.99% FROM 06-22-2018 TO 06-25-2018 CUSIP: 77799JUN9	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/REPO CREDIT SU WITH 1.95% FROM 08-08-2018 TO 08-09-2018 CUSIP: 77799AUG3	Total acquisitions	1	42,700,000.00			0.00	42,700,000.00	42,700.000.00
	Total dispositions	1		42,700,000.00		0.00	42,700,000.00	42,700.000.00
BUY TO OPEN REPO W/SCOTIA CA 1.46% FROM 12-19-2017 TO 12-20-2017 CUSIP: 77799DEC4	Total acquisitions	1	45,700,000.00			0.00	45,700,000.00	45,700.000.00
	Total dispositions	1		45,700,000.00		0.00	45,700,000.00	45,700.000.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	1,408	266,594,022.08			0.00	266,594,022.08	266,594.022.08
	Total dispositions	818		283,808,060.74		0.00	283,808,060.74	283,808.060.74
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	Total acquisitions	2	36,603,453.13			0.00	36,603,453.13	36,603.453.13
	Total dispositions	2		36,626,953.13		0.00	36,603,453.13	36,626.953.13
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES OCTOBER SEDOL: B8S1CC6	Total acquisitions	4	37,163,281.25			0.00	37,163,281.25	37,163.281.25
	Total dispositions	4		37,133,671.88		0.00	37,163,281.25	37,133.671.88

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B8HCC42	Total acquisitions	4	37,389,953.13			0.00	37,389,953.13	37,389.953.13
	Total dispositions	4		37,363,765.63		0.00	37,389,953.13	37,363.765.63

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2016-12-31 VALUE (INCLUDING ACCRUALS) OF 1,431,799,254.79

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 12/01/2017 and ending 11/30/2018

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

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

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Sprint Communications, Inc.

D Employer Identification Number (EIN)
48-0457967

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

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

Part I Basic Information

1 Enter the valuation date: Month 12 Day 01 Year 2017

2 Assets:

a Market value	**2a**	1,461,477,476
b Actuarial value	**2b**	1,388,733,119

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	10,138	798,900,360	798,900,360
b For terminated vested participants	16,460	518,774,238	518,774,238
c For active participants	6,974	240,192,819	247,745,037
d Total	33,572	1,557,867,417	1,565,419,635

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**	5.99%
6 Target normal cost	**6**	22,900,000

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

FH — Signature of actuary

8/28/2019 — Date

Fred Heger — Type or print name of actuary

1707303 — Most recent enrollment number

Willis Towers Watson US LLC — Firm name

312-288-7700 — Telephone number (including area code)

233 S. Wacker Drive
Willis Tower, Floor 19
Chicago IL 60606
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	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 16.06%	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 6.19%		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	88.71%
15	Adjusted funding target attainment percentage	15	87.32%
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	89.64%
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
03/15/2018	12,797,553	0			
06/15/2018	12,797,553	0			
09/14/2018	12,797,553	0			
12/14/2018	12,797,553	0			
08/15/2019	11,138,875	0			
			Totals ► 18(b)	62,329,087	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	59,348,033

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.16 %	5.72 %	6.48%	

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**	22,900,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	176,686,516	36,444,111
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**	59,344,111

	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**	59,344,111
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	59,348,033
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	3,922
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of December 1, 2017

See Schedule SB, Part V - 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, 2017

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, 2017
Enrolled Actuary	Fred Heger
Enrollment Number	17-07303

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFY0D67	$ GEN CORP NEW 4.125% DUE 05-01-2028				
		Acquisitions	430,000.00	-429,565.70	
		Dispositions	-430,000.00		433,338.95
SBFB4H60	#REORG/ ITAU UNIBANCO MANDATORY EXCHANGE 12-28-2017				
		Acquisitions	255,000.00	-255,000.00	
		Free Delivery	-255,000.00		
C05351LAJ6	#REORG/AVANTI COMMUNICATIONS WORTHLESS SECURITY 04-30-2018				
		Free Delivery	-621,493.00		
		Free Receipt	56,499.00		
C063904106	#REORG/BANK OF THE OZARKS NAME CHANGE & CUSIP CHANGE BANK OZK 2N1ZAX2 07-16-2018				
		Acquisitions	1,734.00	-81,528.89	
		Dispositions	-3,560.00		173,416.31
		Free Delivery	-6,216.00		
C06423KAA9	#REORG/BANK ONE MANDATORY EXCHANGE BANK ONE 4L19A2F 09-10-2018				
		Acquisitions	35,000.00	-49,055.30	
		Free Delivery	-210,000.00		
CY09827109	#REORG/BROADCOM NAME CHANGE BROADCOM 2P1TAW2 04-05-2018				
		Acquisitions	1,041.00	-276,936.16	
		Dispositions	-209.00		50,627.16
		Free Delivery	-3,008.00		
C12673P105	#REORG/CA INC COM CASH MERGER 11-05-2018				
		Acquisitions	1,306.00	-45,543.49	
		Dispositions	-37,806.00		1,588,549.83
		Free Delivery	-23,706.00		
		Free Receipt	23,706.00		
SB65ZDX5	#REORG/CHINA LODGING NAME CHANGE HUAZHU 2N12AW2 06-15-2018				
		Acquisitions	802.00	-120,325.33	
		Free Delivery	-3,208.00		
		Free Receipt	2,406.00		
C23317H854	#REORG/DDR CORP NAME CHANGE SITE CENTERS 2T1TAL2 10-12-2018				
		Free Delivery	-9,550.00		
		Free Receipt	9,550.00		
C30219G108	#REORG/EXPRESS CASH & STOCK MERGER CIGNA CORP 2U1CA62 12-21-2018				
		Acquisitions	11,255.00	-813,688.10	
		Dispositions	-1,741.00		165,864.35
		Free Delivery	-11,255.00		
		Free Receipt	11,255.00		
C40434J100	#REORG/HRG GROUP REVERSE SPLIT SPECTRUM BRANDS HOLDINGS INC 2N1GA52 07-16-18				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,896.00	-35,896.40	
		Dispositions	-4,120.00		72,581.47
		Free Delivery	-32,632.00		
C57521LAA1	#REORG/MASON FIN MANDATORY EXCHANGE WILLIAMS 4F15ARF 08-15-2018				
		Acquisitions	180,000.00	-180,000.00	
		Free Delivery	-180,000.00		
C887317303	#REORG/TIME WARNER CASH AND STOCK MERGER AT&T INC 2017924 06-15-2018				
		Acquisitions	600.00	-54,898.80	
		Dispositions	-4,900.00		476,438.04
CG98294104	#REORG/XL GROUP LTD CASH 09-12-2018				
		Acquisitions	1,800.00	-99,614.52	
		Dispositions	-5,500.00		304,866.10
C002824100	ABBOTT LAB COM				
		Acquisitions	13,956.00	-827,581.24	
		Dispositions	-991.00		66,398.07
		Free Delivery	-13,746.00		
		Free Receipt	13,746.00		
SBYQHX47	ABBOTT LABS 2.35% DUE 11-22-2019				
		Acquisitions	80,000.00	-79,786.40	
		Dispositions	-182,000.00		180,818.82
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	1,464.00	-144,205.95	
		Dispositions	-6,849.00		668,268.88
SB677469	ABCAM ORD GBP0.002				
		Acquisitions	4,007.00	-66,166.64	
		Dispositions	-414.00		7,170.53
C003654100	ABIOMED INC COM				
		Acquisitions	18.00	-5,089.77	
		Dispositions	-2,461.00		822,201.16
C00081TAJ7	ACCO BRANDS CORP 5.25% DUE 12-15-2024				
		Acquisitions	305,000.00	-289,225.00	
		Dispositions	-200,000.00		202,500.00
C004498101	ACI WORLDWIDE INC COM STK				
		Acquisitions	3,966.00	-92,425.05	
		Dispositions	-3,850.00		90,323.91
C00507V109	ACTIVISION BLIZZARD INC COM STK				
		Acquisitions	444.00	-35,799.21	
		Dispositions	-925.00		67,118.86

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4031976	ADIDAS AG				
		Acquisitions	633.00	-141,186.18	
		Dispositions	-1,916.00		424,969.73
CG0084W101	ADIENT PLC ADIENT PLC LTD COM				
		Acquisitions	1,005.00	-64,844.72	
		Dispositions	-6,195.00		311,051.76
C00724F101	ADOBE SYS INC COM				
		Acquisitions	66.00	-16,577.08	
		Dispositions	-1,389.00		302,111.52
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM				
		Acquisitions	16,692.00	-623,594.66	
		Dispositions	-747.00		28,901.80
SBY2ZJ69	ADR BAOZUN INC SPONSORED ADR				
		Acquisitions	7,765.00	-418,547.25	
		Dispositions	-7,765.00		274,890.31
C055622104	ADR BP P L C SPONSORED ADR				
		Acquisitions	200.00	-8,577.76	
		Dispositions	-10,600.00		450,894.69
SBFMFKK7	ADR HUAZHU GROUP LTD				
		Dispositions	-3,208.00		90,091.62
		Free Receipt	3,208.00		
C455793109	ADR INDUSTRIA DE DISENO TEXTIL INDITEX SA ADR ADR				
		Acquisitions	2,937.00	-53,836.10	
		Dispositions	-11,269.00		185,961.41
C492089107	ADR KERING S A ADR				
		Acquisitions	3,969.00	-188,498.59	
		Dispositions	-3,670.00		194,647.49
C653656108	ADR NICE LTD SPONSORED ADR				
		Acquisitions	2,250.00	-207,501.66	
		Dispositions	-454.00		46,505.17
C780259206	ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS				
		Acquisitions	500.00	-31,730.25	
		Dispositions	-11,200.00		755,376.58
C82706C108	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS				
		Acquisitions	2,636.00	-120,411.48	
		Dispositions	-1,500.00		72,547.52
C88032Q109	ADR TENCENT HLDGS LTD ADR				
		Acquisitions	3,456.00	-148,258.61	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,332.00		176,159.10
SBLLJ4H7	ADR WEIBO CORP SPONSORED ADR				
		Acquisitions	1,615.00	-200,587.34	
		Dispositions	-1,615.00		100,277.03
SB02TT74	ADR 51JOB INC SPONSORED ADR REPSTG COM				
		Acquisitions	896.00	-83,157.84	
		Dispositions	-896.00		63,362.10
C00737L103	ADTALEM GLOBAL ED INC COM				
		Acquisitions	2,944.00	-136,900.20	
		Dispositions	-7,967.00		401,095.23
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	4,515.00	-656,322.06	
		Dispositions	-2,042.00		397,863.47
C00913CAA7	AIR MED MERGER SUB 6.375% DUE 05-15-2023				
		Acquisitions	125,000.00	-122,225.00	
		Dispositions	-500,000.00		476,500.00
SBDFLHY1	AIRPORTS OF THB10(ALIEN MKT)				
		Acquisitions	29,400.00	-66,001.61	
		Dispositions	-29,400.00		55,161.99
SB52J816	AIRTAC INTERNATION TWD10				
		Acquisitions	4,000.00	-80,525.98	
		Dispositions	-4,000.00		37,866.45
C012653101	ALBEMARLE CORP COM				
		Acquisitions	300.00	-31,392.48	
		Dispositions	-1,526.00		153,267.68
C014477AT0	ALERIS INTL INC 10.75% DUE 07-15-2023				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		302,325.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	1,768.00	-217,330.07	
		Dispositions	-527.00		63,858.54
S7332687	ALFA LAVAL AB NPV				
		Acquisitions	9,214.00	-223,895.36	
		Dispositions	-4,023.00		94,566.64
C020002101	ALLSTATE CORP COM				
		Acquisitions	8,367.00	-815,060.43	
		Free Delivery	-8,367.00		
		Free Receipt	8,367.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY2ZGX5	ALLY FINL INC 3.6% DUE 05-21-2018				
		Acquisitions	100,000.00	-100,300.00	
		Dispositions	-100,000.00		100,000.00
SBDF2799	ALLY FINL INC 4.75% DUE 09-10-2018				
		Acquisitions	400,000.00	-404,100.00	
		Dispositions	-400,000.00		400,000.00
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	72.00	-88,636.17	
		Dispositions	-169.00		194,999.38
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	52.00	-65,080.72	
		Dispositions	-160.00		187,528.37
SB3MSM28	AMADEUS IT GROUP EUR0.01				
		Acquisitions	622.00	-59,038.57	
		Dispositions	-4,294.00		343,990.11
C023135106	AMAZON COM INC COM				
		Acquisitions	1.00	-1,586.49	
		Dispositions	-227.00		374,523.40
C0255E3L55	AMERICAN ELEC PWR INC DISC COML PAPER 11-05-2018				
		Acquisitions	1,800,000.00	-1,796,750.00	
		Dispositions	-1,800,000.00		1,800,000.00
C0255E3HW1	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 CPN 08-30-2018				
		Acquisitions	1,800,000.00	-1,798,432.00	
		Dispositions	-1,800,000.00		1,800,000.00
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	27,318.00	-1,431,790.47	
		Dispositions	-4,000.00		216,295.00
C02406PAY6	AMERN AXLE & MFG 6.25% DUE 03-15-2026				
		Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		177,750.00
C025816BW8	AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023				
		Acquisitions	915,000.00	-914,048.40	
		Dispositions	-640,000.00		640,207.45
C031162100	AMGEN INC COM				
		Acquisitions	100.00	-17,319.50	
		Dispositions	-290.00		57,477.28
SBFWQ3Z6	ANDEAVOR BNDS 3.8% 04-01-2028				
		Acquisitions	510,000.00	-509,250.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-510,000.00		510,565.50
C00183L102	ANGI HOMESERVICES INC COM USD0.001				
		Acquisitions	6,131.00	-64,347.08	
		Dispositions	-6,131.00		83,198.23
C035242AN6	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	488,000.00	-478,401.04	
		Free Delivery	-1,188,000.00		
S6080396	ANHUI CONCH CEMENT 'H'CNY1				
		Acquisitions	20,000.00	-119,638.25	
		Dispositions	-55,000.00		306,877.03
SBLLJ381	ANIMA HLDG SPA NPV				
		Acquisitions	1,946.00	-10,049.80	
		Dispositions	-10,300.00		57,509.81
SBD9MPX5	ANIMA HLDG SPA NPV RIGHT 12/04/2018				
		Free Delivery	-8,340.00		
		Free Receipt	8,354.00		
SBFXCMT0	ANTHEM INC 4.101% 03-01-2028				
		Acquisitions	470,000.00	-460,021.90	
		Dispositions	-235,000.00		228,133.30
C03755L104	APERGY CORP COM				
		Acquisitions	3,220.00	-112,796.60	
		Dispositions	-1,240.00		56,268.48
C037833100	APPLE INC COM STK				
		Acquisitions	2,895.00	-452,708.24	
		Dispositions	-4,199.00		730,139.75
C037833AR1	APPLE INC 2.85% DUE 05-06-2021				
		Acquisitions	10,000.00	-10,072.60	
		Dispositions	-160,000.00		159,753.60
C03938LAX2	ARCELORMITTAL 6.25 DUE 02-25-2022				
		Acquisitions	0.00	0.00	
		Dispositions	-400,000.00		431,000.00
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Acquisitions	18,029.00	-819,962.53	
		Free Delivery	-18,029.00		
		Free Receipt	18,029.00		
C039653100	ARCOSA INC COM				
		Dispositions	-4,107.33		131,085.21
		Free Receipt	4,107.33		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6253983	ARISTOCRAT LEISURE NPV				
		Acquisitions	12,575.00	-247,686.12	
		Dispositions	-4,063.00		80,598.97
SB019MQ5	ASAHI INTECC CO LT NPV				
		Dispositions	-500.00		23,018.80
		Free Receipt	1,600.00		
C044186104	ASHLAND GLOBAL HLDGS INC COM				
		Acquisitions	1,913.00	-134,170.46	
		Dispositions	-390.00		28,357.26
C045054AH6	ASHTEAD CAP INC 5.25% DUE 08-01-2026				
		Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		256,275.00
S0053673	ASHTEAD GROUP ORD GBP0.10				
		Acquisitions	11,958.00	-331,650.90	
		Dispositions	-7,308.00		175,677.44
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	2,485.00	-526,227.07	
		Dispositions	-1,322.00		240,887.87
C045327103	ASPEN TECHNOLOGY INC COM				
		Acquisitions	3,203.00	-306,178.63	
		Dispositions	-260.00		28,810.88
C00206R102	AT&T INC COM				
		Acquisitions	24,504.00	-863,763.48	
		Free Delivery	-23,108.00		
		Free Receipt	23,108.00		
SBD9MM34	AT&T INC 3.9% DUE 08-14-2027				
		Acquisitions	210,000.00	-209,997.90	
		Dispositions	-775,000.00		783,334.70
SBFW28L5	ATHENE HLDG LTD 4.125% DUE 01-12-2028				
		Acquisitions	95,000.00	-94,853.70	
		Dispositions	-95,000.00		95,123.05
SBD97BN2	ATLAS COPCO AB SER'A'NPV				
		Acquisitions	2,316.00	-71,230.25	
		Dispositions	-12,141.00		286,863.17
		Free Receipt	9,825.00		
SBD96QS9	ATLAS COPCO AB SER'A'NPV(RED SHS 11/06/18)				
		Dispositions	-9,825.00		8,946.02
		Free Receipt	9,825.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05351X101	AVAYA HLDGS CORP COM				
		Dispositions	-0.74		9.37
		Free Receipt	14,733.74		
CLX1694855	AVAYA INC TERM LOAN SENIOR SECURED 11-08-2024				
		Acquisitions	0.00	0.00	
		Dispositions	-1,875.00		1,875.00
		Free Delivery	-748,125.00		
C05349UBC5	AVAYA INC. TRANCHE B TERM LOAN DUE 12-15-2024				
		Dispositions	-3,750.00		3,750.00
		Free Receipt	748,125.00		
SBBG9VN7	AVEVA GROUP ORD GBP0.03556				
		Acquisitions	3,186.00	-101,772.74	
		Dispositions	-425.00		14,417.01
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	153.00	-4,243.89	
		Dispositions	-1,548.00		48,016.04
C058498106	BALL CORP COM				
		Acquisitions	2,726.00	-107,190.37	
		Dispositions	-2,437.00		96,597.74
SBF4T8L4	BANCO SANTANDER SA 3.8% 02-23-2028				
		Acquisitions	45,000.00	-44,447.85	
		Dispositions	-485,000.00		448,244.90
SBFMJBZ1	BANK AMER CORP FLTG RT 3.419% DUE 12-20-2028				
		Acquisitions	55,000.00	-54,137.05	
		Dispositions	-217.40		217.40
SBFM3F84	BANK AMER CORP FLTG RT 4.271% DUE 07-23-2029				
		Acquisitions	415,000.00	-415,368.40	
		Dispositions	-230,000.00		228,993.40
SBD5FYQ4	BANK AMER CORP 3.248% DUE 10-21-2027				
		Acquisitions	50,000.00	-48,435.00	
		Dispositions	-490,000.00		453,441.10
C06051GFX2	BANK AMER CORP 3.5% DUE 04-19-2026				
		Acquisitions	330,000.00	-329,917.50	
		Dispositions	-835,000.00		799,491.93
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049				
		Acquisitions	580,000.00	-580,100.00	
		Dispositions	-115,000.00		115,605.00
C064058100	BANK NEW YORK MELLON CORP COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	24,858.00	-1,297,717.27	
		Free Delivery	-15,638.00		
		Free Receipt	15,638.00		
C060505104	BANK OF AMERICA CORP				
		Acquisitions	2,200.00	-67,943.92	
		Dispositions	-46,495.00		1,401,879.23
SBF4HYT8	BANK OF GEORGIA GR ORD GBP0.01				
		Dispositions	-1,379.00		38,244.96
		Free Receipt	1,379.00		
C337942P75	BANK OF MONTREAL BA 07/02/2018				
		Acquisitions	900,000.00	-717,042.12	
		Dispositions	-900,000.00		717,185.14
C337942NJ1	BANK OF MONTREAL BA 17/01/2018				
		Acquisitions	1,200,000.00	-929,565.02	
		Dispositions	-1,200,000.00		966,160.29
C337942NY8	BANK OF MONTREAL BA 31/01/2018				
		Dispositions	-2,000,000.00		1,620,816.94
		Free Receipt	2,000,000.00		
C06417N103	BANK OZK COM				
		Dispositions	-6,216.00		163,442.41
		Free Receipt	6,216.00		
C06738EBA2	BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO				
		Acquisitions	235,000.00	-235,000.00	
		Dispositions	-235,000.00		236,762.50
SBDCL2Z0	BARCLAYS PLC 4.972% 05-16-2029				
		Acquisitions	285,000.00	-285,000.00	
		Dispositions	-285,000.00		286,182.75
SB9N3SQ0	BB SEGURIDADE PART COM NPV				
		Acquisitions	3,200.00	-31,205.31	
		Dispositions	-3,200.00		24,013.90
C054937107	BB&T CORP COM				
		Acquisitions	16,138.00	-840,382.97	
		Dispositions	-1,360.00		70,229.62
		Free Delivery	-15,538.00		
		Free Receipt	15,538.00		
C081437105	BEMIS CO INC COM				
		Acquisitions	4,426.00	-187,066.80	
		Dispositions	-4,426.00		203,987.52

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ58809	BERKSHIRE HATHAWAY 1.7% DUE 03-15-2019				
		Acquisitions	35,000.00	-34,826.05	
		Dispositions	-490,000.00		488,206.60
SBD370L9	BEST WORLD INTL NPV (POST SUBDIVISION)				
		Acquisitions	323,400.00	-308,200.40	
		Dispositions	-118,700.00		203,888.38
C05541T101	BGC PARTNERS INC CL A CL A				
		Acquisitions	34,299.00	-432,001.75	
		Dispositions	-19,482.00		303,696.60
S6144690	BHP GROUP LIMITED				
		Acquisitions	25,388.00	-630,069.87	
		Dispositions	-5,221.00		116,799.00
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	31.00	-3,132.52	
		Dispositions	-590.00		55,439.79
SBFWG475	BK N S BA 02/04/2018				
		Acquisitions	5,600,000.00	-4,312,703.72	
		Dispositions	-5,600,000.00		4,338,962.96
C06414PSS1	BK N S BA 25/05/2018				
		Acquisitions	2,500,000.00	-1,938,572.32	
		Dispositions	-2,500,000.00		1,936,017.21
C337942NY8	BK OF MONTREAL BA 31/01/2006				
		Acquisitions	2,000,000.00	-1,594,556.85	
		Free Delivery	-2,000,000.00		
C06414PP21	BK OF NOVA SCOTIA BA 02/02/2018				
		Acquisitions	2,200,000.00	-1,753,103.06	
		Dispositions	-2,200,000.00		1,789,358.41
C06414PPT2	BK OF NOVA SCOTIA 0% SNR 26/02/2018 CAD				
		Acquisitions	4,200,000.00	-3,365,899.35	
		Dispositions	-4,200,000.00		3,308,800.69
C09247X101	BLACKROCK INC COM STK				
		Acquisitions	465.00	-222,093.03	
		Dispositions	-200.00		105,574.81
S9G64ZWU	BND C OP CHASUS33 102.75 06 MAR 2018 3175Y8581 US01F0326334				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,062.50
S9G64ZYU	BND C OP CHASUS33 102.8125 06 MAR 2018 317576718 US01F0326334				
		Acquisitions	1,200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,200,000.00		2,156.25
S9H21S4U	BND C OP CHASUS33 99.546875 05 JUL 2018 3175Z2310 US01F0326748				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		5,312.50
S9G64ZVU	BND C OP CSIDLN 102.734375 06 MAR 2018 3175Y8573 US01F0326334				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,062.50
S9G64A0U	BND P OP CHASUS33 101.75 06 MAR 2018 317576486 US01F0326334				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,406.25
S9G64A1U	BND P OP CHASUS33 101.8125 06 MAR 2018 317576734 US01F0326334				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,531.25
S9G78CQU	BND P OP CHASUS33 97.87890625 06 MAR 2018 3175N9383 US01F0306377				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,937.50
S9H21T8U	BND P OP CHASUS33 98.564875 05 JUL 2018 3175Z2302 US01F0326748				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		5,625.00
S9G64ZZU	BND P OP CSIDLN 101.734375 06 MAR 2018 3175Y8565 US01F0326334				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,406.25
S9G78CLU	BND P OP CSIDLN 97.8515625 06 MAR 2018 3175N9359 US01F0306377				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		5,062.50
S9G78CHU	BND P OP CSIDLN 97.859375 06 MAR 2018 3175N9375 US01F0306377				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		4,500.00
SBYYPRX0	BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024				
		Acquisitions	50,000.00	-50,923.00	
		Dispositions	-665,000.00		658,925.25
C097023105	BOEING CO COM				
		Acquisitions	112.00	-39,768.65	
		Dispositions	-415.00		142,089.89
SBDFD9D0	BOLIDEN AB NPV				
		Dispositions	-6,888.00		156,104.44
		Free Receipt	15,188.00		
SBDFD996	BOLIDEN AB NPV (RED SHS 15/06/2018)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,888.00		4,411.58
		Free Receipt	15,188.00		
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	14.00	-29,842.69	
		Dispositions	-180.00		363,809.48
		Free Receipt	725.00		
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	941.00	-37,093.09	
		Dispositions	-2,460.00		107,386.18
C10114BK22	BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 10-02-2018				
		Acquisitions	900,000.00	-898,346.25	
		Dispositions	-900,000.00		900,000.00
C10114BL13	BOSTON SCIENTIFIC CORP Z/CPN CP 11-01-2018				
		Acquisitions	500,000.00	-498,908.33	
		Dispositions	-500,000.00		500,000.00
CG1644T109	BRIGHSPHERE INVESTMENT GROUP PLC				
		Acquisitions	194.00	-2,747.60	
		Dispositions	-780.00		10,290.79
		Free Receipt	9,794.00		
C10922N103	BRIGHTHOUSE FINL INC COM				
		Acquisitions	8,600.00	-549,677.53	
		Dispositions	-8,600.00		433,502.22
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	3,276.00	-179,102.03	
		Dispositions	-16,911.00		956,812.79
C11135F101	BROADCOM INC COM				
		Acquisitions	665.00	-171,233.71	
		Dispositions	-946.00		197,849.49
		Free Receipt	3,008.00		
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	2,777.00	-435,013.05	
		Dispositions	-124.00		20,014.57
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.07% FROM 12-04-2017 TO 12-05-2017				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 12-04-2017 TO 12-05-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.08% FROM 12-04-2017 TO 12-05-2017				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-01-2017 TO 12-04-2017				
		Acquisitions	44,900,000.00	-44,900,000.00	
		Dispositions	-44,900,000.00		44,900,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-01-2017 TO 12-04-2017				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-11-2017 TO 12-12-2017				
		Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.1% FROM 12-11-2017 TO 12-12-2017				
		Acquisitions	45,000,000.00	-45,000,000.00	
		Dispositions	-45,000,000.00		45,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 12-12-2017 TO 12-13-2017				
		Acquisitions	45,200,000.00	-45,200,000.00	
		Dispositions	-45,200,000.00		45,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.11% FROM 12-12-2017 TO 12-13-2017				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 12-08-2017 TO 12-11-2017				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.12% FROM 12-08-2017 TO 12-11-2017				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 12-05-2017 TO 12-06-2017				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 12-05-2017 TO 12-06-2017				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.13% FROM 12-13-2017 TO 12-14-2017				
		Acquisitions	45,200,000.00	-45,200,000.00	
		Dispositions	-45,200,000.00		45,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.14% FROM 12-07-2017 TO 12-08-2017				
		Acquisitions	4,500,000.00	-4,500,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.15% FROM 12-07-2017 TO 12-08-2017				
		Acquisitions	44,600,000.00	-44,600,000.00	
		Dispositions	-44,600,000.00		44,600,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.16% FROM 12-06-2017 TO 12-07-2017				
		Acquisitions	36,700,000.00	-36,700,000.00	
		Dispositions	-36,700,000.00		36,700,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.36% FROM 01-23-2018 TO 01-24-2018				
		Acquisitions	45,300,000.00	-45,300,000.00	
		Dispositions	-45,300,000.00		45,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.37% FROM 01-09-2018 TO 01-10-2018				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.37% FROM 01-22-2018 TO 01-23-2018				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.37% FROM 01-22-2018 TO 01-23-2018				
		Acquisitions	47,800,000.00	-47,800,000.00	
		Dispositions	-47,800,000.00		47,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.37% FROM 01-23-2018 TO 01-24-2018				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.38% FROM 01-09-2018 TO 01-10-2018				
		Acquisitions	46,700,000.00	-46,700,000.00	
		Dispositions	-46,700,000.00		46,700,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.38% FROM 01-19-2018 TO 01-22-2018				
		Acquisitions	47,500,000.00	-47,500,000.00	
		Dispositions	-47,500,000.00		47,500,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 01-29-2018 TO 01-30-2018				
		Acquisitions	26,700,000.00	-26,700,000.00	
		Dispositions	-26,700,000.00		26,700,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 02-01-2018 TO 02-02-2018				
		Acquisitions	19,600,000.00	-19,600,000.00	
		Dispositions	-19,600,000.00		19,600,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 02-01-2018 TO 02-02-2018				
		Acquisitions	48,100,000.00	-48,100,000.00	
		Dispositions	-48,100,000.00		48,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.39% FROM 12-14-2017 TO 12-15-2017				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	40,400,000.00	-40,400,000.00	
		Dispositions	-40,400,000.00		40,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.4% FROM 01-11-2018 TO 01-12-2018				
		Acquisitions	46,700,000.00	-46,700,000.00	
		Dispositions	-46,700,000.00		46,700,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.4% FROM 01-11-2018 TO 01-12-2018				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.4% FROM 01-30-2018 TO 01-31-2018				
		Acquisitions	48,500,000.00	-48,500,000.00	
		Dispositions	-48,500,000.00		48,500,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.41% FROM 01-08-2018 TO 01-09-2018				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 1.41% FROM 02-02-2018 TO 02-05-2018				
		Acquisitions	45,500,000.00	-45,500,000.00	
		Dispositions	-45,500,000.00		45,500,000.00
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 1.41% FROM 02-09-2018 TO 02-12-2018				
		Acquisitions	51,700,000.00	-51,700,000.00	
		Dispositions	-51,700,000.00		51,700,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.42% FROM 01-18-2018 TO 01-19-2018				
		Acquisitions	47,600,000.00	-47,600,000.00	
		Dispositions	-47,600,000.00		47,600,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.42% FROM 01-26-2018 TO 01-29-2018				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.43% FROM 01-05-2018 TO 01-08-2018				
		Acquisitions	46,300,000.00	-46,300,000.00	
		Dispositions	-46,300,000.00		46,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.43% FROM 12-18-2017 TO 12-19-2017				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 01-24-2018 TO 01-25-2018				
		Acquisitions	48,200,000.00	-48,200,000.00	
		Dispositions	-48,200,000.00		48,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 01-25-2018 TO 01-26-2018				
		Acquisitions	48,300,000.00	-48,300,000.00	
		Dispositions	-48,300,000.00		48,300,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 12-15-2017 TO 12-18-2017				
		Acquisitions	15,200,000.00	-15,200,000.00	
		Dispositions	-15,200,000.00		15,200,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 12-19-2017 TO 12-20-2017				
		Acquisitions	37,800,000.00	-37,800,000.00	
		Dispositions	-37,800,000.00		37,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 12-20-2017 TO 12-21-2017				
		Acquisitions	45,500,000.00	-45,500,000.00	
		Dispositions	-45,500,000.00		45,500,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.44% FROM 12-20-2017 TO 12-21-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.45% FROM 01-12-2018 TO 01-16-2018				
		Acquisitions	47,100,000.00	-47,100,000.00	
		Dispositions	-47,100,000.00		47,100,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.45% FROM 12-15-2017 TO 12-18-2017				
		Acquisitions	45,000,000.00	-45,000,000.00	
		Dispositions	-45,000,000.00		45,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.47% FROM 01-17-2018 TO 01-18-2018				
		Acquisitions	47,300,000.00	-47,300,000.00	
		Dispositions	-47,300,000.00		47,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.47% FROM 12-21-2017 TO 12-22-2017				
		Acquisitions	33,300,000.00	-33,300,000.00	
		Dispositions	-33,300,000.00		33,300,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.48% FROM 12-21-2017 TO 12-22-2017				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.5% FROM 01-31-2018 TO 02-01-2018				
		Acquisitions	48,000,000.00	-48,000,000.00	
		Dispositions	-48,000,000.00		48,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.5% FROM 01-31-2018 TO 02-01-2018				
		Acquisitions	27,700,000.00	-27,700,000.00	
		Dispositions	-27,700,000.00		27,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 1.51% FROM 03-13-2018 TO 03-14-2018				
		Acquisitions	40,400,000.00	-40,400,000.00	
		Dispositions	-40,400,000.00		40,400,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 1.51% FROM 12-22-2017 TO 12-26-2017				
		Acquisitions	23,100,000.00	-23,100,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-23,100,000.00		23,100,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.52% FROM 01-02-2018 TO 01-03-2018				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.52% FROM 01-02-2018 TO 01-03-2018				
		Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.52% FROM 01-02-2018 TO 01-03-2018				
		Acquisitions	33,600,000.00	-33,600,000.00	
		Dispositions	-33,600,000.00		33,600,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.55% FROM 01-03-2018 TO 01-04-2018				
		Acquisitions	45,700,000.00	-45,700,000.00	
		Dispositions	-45,700,000.00		45,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 1.57% FROM 03-16-2018 TO 03-19-2018				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 1.59% FROM 01-04-2018 TO 01-05-2018				
		Acquisitions	46,100,000.00	-46,100,000.00	
		Dispositions	-46,100,000.00		46,100,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 1.92% FROM 06-19-2018 TO 06-20-2018				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 1.99% FROM 07-31-2018 TO 08-01-2018				
		Acquisitions	22,600,000.00	-22,600,000.00	
		Dispositions	-22,600,000.00		22,600,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 1.99% FROM 09-26-2018 TO 09-27-2018				
		Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 2.01% FROM 07-31-2018 TO 08-01-2018				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799SEP2	BUY TO OPEN REPO W/BNP PARIB 2.23% FROM 09-27-2018 TO 09-28-2018				
		Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 2.28% FROM 11-08-2018 TO 11-09-2018				
		Acquisitions	23,300,000.00	-23,300,000.00	
		Dispositions	-23,300,000.00		23,300,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 2.3% FROM 11-29-2018 TO 11-30-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 2.33% FROM 11-15-2018 TO 11-16-2018				
		Acquisitions	18,600,000.00	-18,600,000.00	
		Dispositions	-18,600,000.00		18,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.12% FROM 12-13-2017 TO 12-14-2017				
		Acquisitions	45,200,000.00	-45,200,000.00	
		Dispositions	-45,200,000.00		45,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC 1.33% FROM 01-10-2018 TO 01-11-2018				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.35% FROM 02-07-2018 TO 02-08-2018				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.36% FROM 02-06-2018 TO 02-07-2018				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.37% FROM 02-14-2018 TO 02-15-2018				
		Acquisitions	29,900,000.00	-29,900,000.00	
		Dispositions	-29,900,000.00		29,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.38% FROM 12-14-2017 TO 12-15-2017				
		Acquisitions	45,300,000.00	-45,300,000.00	
		Dispositions	-45,300,000.00		45,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.39% FROM 02-05-2018 TO 02-06-2018				
		Acquisitions	19,300,000.00	-19,300,000.00	
		Dispositions	-19,300,000.00		19,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.39% FROM 02-12-2018 TO 02-13-2018				
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.41% FROM 02-08-2018 TO 02-09-2018				
		Acquisitions	13,800,000.00	-13,800,000.00	
		Dispositions	-13,800,000.00		13,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC 1.42% FROM 01-08-2018 TO 01-09-2018				
		Acquisitions	29,800,000.00	-29,800,000.00	
		Dispositions	-29,800,000.00		29,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.43% FROM 02-20-2018 TO 02-21-2018				
		Acquisitions	11,700,000.00	-11,700,000.00	
		Dispositions	-11,700,000.00		11,700,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.43% FROM 02-22-2018 TO 02-23-2018				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.45% FROM 02-23-2018 TO 02-26-2018				
		Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.5% FROM 12-26-2017 TO 12-27-2017				
		Acquisitions	45,600,000.00	-45,600,000.00	
		Dispositions	-45,600,000.00		45,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CHASE SEC 1.51% FROM 01-16-2018 TO 01-17-2018				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.51% FROM 12-27-2017 TO 12-28-2017				
		Acquisitions	45,600,000.00	-45,600,000.00	
		Dispositions	-45,600,000.00		45,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.52% FROM 12-28-2017 TO 12-29-2017				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CHASE SEC 1.8% FROM 12-29-2017 TO 01-02-2018				
		Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-01-2017 TO 12-04-2017				
		Acquisitions	44,900,000.00	-44,900,000.00	
		Dispositions	-44,900,000.00		44,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.1% FROM 12-11-2017 TO 12-12-2017				
		Acquisitions	45,000,000.00	-45,000,000.00	
		Dispositions	-45,000,000.00		45,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.11% FROM 12-12-2017 TO 12-13-2017				
		Acquisitions	45,200,000.00	-45,200,000.00	
		Dispositions	-45,200,000.00		45,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.13% FROM 12-05-2017 TO 12-06-2017				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.14% FROM 12-13-2017 TO 12-14-2017				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.16% FROM 12-07-2017 TO 12-08-2017				
		Acquisitions	44,600,000.00	-44,600,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-44,600,000.00		44,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.35% FROM 02-06-2018 TO 02-07-2018				
		Acquisitions	42,100,000.00	-42,100,000.00	
		Dispositions	-42,100,000.00		42,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.35% FROM 02-07-2018 TO 02-08-2018				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.37% FROM 02-14-2018 TO 02-15-2018				
		Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.39% FROM 02-05-2018 TO 02-06-2018				
		Acquisitions	44,400,000.00	-44,400,000.00	
		Dispositions	-44,400,000.00		44,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.39% FROM 02-12-2018 TO 02-13-2018				
		Acquisitions	42,200,000.00	-42,200,000.00	
		Dispositions	-42,200,000.00		42,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.4% FROM 02-21-2018 TO 02-22-2018				
		Acquisitions	41,400,000.00	-41,400,000.00	
		Dispositions	-41,400,000.00		41,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.41% FROM 02-26-2018 TO 02-27-2018				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.42% FROM 02-08-2018 TO 02-09-2018				
		Acquisitions	43,000,000.00	-43,000,000.00	
		Dispositions	-43,000,000.00		43,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.43% FROM 02-22-2018 TO 02-23-2018				
		Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.44% FROM 12-18-2017 TO 12-19-2017				
		Acquisitions	45,500,000.00	-45,500,000.00	
		Dispositions	-45,500,000.00		45,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 02-23-2018 TO 02-26-2018				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.47% FROM 02-16-2018 TO 02-20-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.51% FROM 02-28-2018 TO 03-01-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,000,000.00	-10,000,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.52% FROM 03-05-2018 TO 03-06-2018				
		Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.52% FROM 03-14-2018 TO 03-15-2018				
		Acquisitions	38,200,000.00	-38,200,000.00	
		Dispositions	-38,200,000.00		38,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 1.52% FROM 12-28-2017 TO 12-29-2017				
		Acquisitions	45,600,000.00	-45,600,000.00	
		Dispositions	-45,600,000.00		45,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.53% FROM 03-02-2018 TO 03-05-2018				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.63% FROM 03-15-2018 TO 03-16-2018				
		Acquisitions	30,100,000.00	-30,100,000.00	
		Dispositions	-30,100,000.00		30,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.77% FROM 04-20-2018 TO 04-23-2018				
		Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.77% FROM 06-07-2018 TO 06-08-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.78% FROM 04-13-2018 TO 04-16-2018				
		Acquisitions	29,000,000.00	-29,000,000.00	
		Dispositions	-29,000,000.00		29,000,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.78% FROM 04-27-2018 TO 04-30-2018				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.78% FROM 06-13-2018 TO 06-14-2018				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.8% FROM 04-18-2018 TO 04-19-2018				
		Acquisitions	29,500,000.00	-29,500,000.00	
		Dispositions	-29,500,000.00		29,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.8% FROM 05-30-2018 TO 05-31-2018				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.81% FROM 04-09-2018 TO 04-10-2018				
		Acquisitions	20,600,000.00	-20,600,000.00	
		Dispositions	-20,600,000.00		20,600,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.81% FROM 04-11-2018 TO 04-12-2018				
		Acquisitions	23,300,000.00	-23,300,000.00	
		Dispositions	-23,300,000.00		23,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.81% FROM 06-05-2018 TO 06-06-2018				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.82% FROM 04-17-2018 TO 04-18-2018				
		Acquisitions	25,000,000.00	-25,000,000.00	
		Dispositions	-25,000,000.00		25,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.86% FROM 06-04-2018 TO 06-05-2018				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.88% FROM 04-02-2018 TO 04-03-2018				
		Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.88% FROM 05-31-2018 TO 06-01-2018				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.94% FROM 07-10-2018 TO 07-11-2018				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.94% FROM 07-30-2018 TO 07-31-2018				
		Acquisitions	34,300,000.00	-34,300,000.00	
		Dispositions	-34,300,000.00		34,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.95% FROM 08-10-2018 TO 08-13-2018				
		Acquisitions	44,400,000.00	-44,400,000.00	
		Dispositions	-44,400,000.00		44,400,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.96% FROM 06-14-2018 TO 06-15-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-26-2018 TO 06-27-2018				
		Acquisitions	39,300,000.00	-39,300,000.00	
		Dispositions	-39,300,000.00		39,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 08-20-2018 TO 08-21-2018				
		Acquisitions	6,500,000.00	-6,500,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,500,000.00		6,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 08-22-2018 TO 08-23-2018				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 06-28-2018 TO 06-29-2018				
		Acquisitions	36,200,000.00	-36,200,000.00	
		Dispositions	-36,200,000.00		36,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 08-17-2018 TO 08-20-2018				
		Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 08-02-2018 TO 08-03-2018				
		Acquisitions	34,100,000.00	-34,100,000.00	
		Dispositions	-34,100,000.00		34,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-14-2018 TO 09-17-2018				
		Acquisitions	29,500,000.00	-29,500,000.00	
		Dispositions	-29,500,000.00		29,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-25-2018 TO 09-26-2018				
		Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 2.04% FROM 07-05-2018 TO 07-06-2018				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 2.05% FROM 08-31-2018 TO 09-04-2018				
		Acquisitions	37,700,000.00	-37,700,000.00	
		Dispositions	-37,700,000.00		37,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 2.08% FROM 08-16-2018 TO 08-17-2018				
		Acquisitions	40,700,000.00	-40,700,000.00	
		Dispositions	-40,700,000.00		40,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.21% FROM 10-09-2018 TO 10-10-2018				
		Acquisitions	36,600,000.00	-36,600,000.00	
		Dispositions	-36,600,000.00		36,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 06-29-2018 TO 07-02-2018				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-05-2018 TO 10-09-2018				
		Acquisitions	36,800,000.00	-36,800,000.00	
		Dispositions	-36,800,000.00		36,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-10-2018 TO 10-11-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 10-23-2018 TO 10-24-2018				
		Acquisitions	25,900,000.00	-25,900,000.00	
		Dispositions	-25,900,000.00		25,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 11-07-2018 TO 11-08-2018				
		Acquisitions	21,000,000.00	-21,000,000.00	
		Dispositions	-21,000,000.00		21,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-04-2018 TO 10-05-2018				
		Acquisitions	39,200,000.00	-39,200,000.00	
		Dispositions	-39,200,000.00		39,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-11-2018 TO 10-12-2018				
		Acquisitions	25,800,000.00	-25,800,000.00	
		Dispositions	-25,800,000.00		25,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-12-2018 TO 10-15-2018				
		Acquisitions	24,700,000.00	-24,700,000.00	
		Dispositions	-24,700,000.00		24,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-17-2018 TO 10-18-2018				
		Acquisitions	27,300,000.00	-27,300,000.00	
		Dispositions	-27,300,000.00		27,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-22-2018 TO 10-23-2018				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-24-2018 TO 10-25-2018				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-25-2018 TO 10-26-2018				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-26-2018 TO 10-29-2018				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-29-2018 TO 10-30-2018				
		Acquisitions	18,600,000.00	-18,600,000.00	
		Dispositions	-18,600,000.00		18,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-30-2018 TO 10-31-2018				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-13-2018 TO 11-14-2018				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-14-2018 TO 11-15-2018				
		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 2.25% FROM 11-21-2018 TO 11-23-2018				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-27-2018 TO 11-28-2018				
		Acquisitions	20,500,000.00	-20,500,000.00	
		Dispositions	-20,500,000.00		20,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-16-2018 TO 10-17-2018				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-19-2018 TO 10-22-2018				
		Acquisitions	27,200,000.00	-27,200,000.00	
		Dispositions	-27,200,000.00		27,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-20-2018 TO 11-21-2018				
		Acquisitions	20,200,000.00	-20,200,000.00	
		Dispositions	-20,200,000.00		20,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-26-2018 TO 11-27-2018				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-01-2018 TO 10-02-2018				
		Acquisitions	34,600,000.00	-34,600,000.00	
		Dispositions	-34,600,000.00		34,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-03-2018 TO 10-04-2018				
		Acquisitions	35,000,000.00	-35,000,000.00	
		Dispositions	-35,000,000.00		35,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-18-2018 TO 10-19-2018				
		Acquisitions	27,400,000.00	-27,400,000.00	
		Dispositions	-27,400,000.00		27,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 11-28-2018 TO 11-29-2018				
		Acquisitions	21,800,000.00	-21,800,000.00	
		Dispositions	-21,800,000.00		21,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 10-31-2018 TO 11-01-2018				
		Acquisitions	20,000,000.00	-20,000,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-20,000,000.00		20,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 10-15-2018 TO 10-16-2018				
		Acquisitions	26,300,000.00	-26,300,000.00	
		Dispositions	-26,300,000.00		26,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-01-2018 TO 11-02-2018				
		Acquisitions	19,700,000.00	-19,700,000.00	
		Dispositions	-19,700,000.00		19,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-06-2018 TO 11-07-2018				
		Acquisitions	20,100,000.00	-20,100,000.00	
		Dispositions	-20,100,000.00		20,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 11-19-2018 TO 11-20-2018				
		Acquisitions	22,900,000.00	-22,900,000.00	
		Dispositions	-22,900,000.00		22,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-23-2018 TO 11-26-2018				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.32% FROM 11-05-2018 TO 11-06-2018				
		Acquisitions	20,800,000.00	-20,800,000.00	
		Dispositions	-20,800,000.00		20,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 09-28-2018 TO 10-01-2018				
		Acquisitions	34,400,000.00	-34,400,000.00	
		Dispositions	-34,400,000.00		34,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-02-2018 TO 11-05-2018				
		Acquisitions	19,800,000.00	-19,800,000.00	
		Dispositions	-19,800,000.00		19,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-16-2018 TO 11-19-2018				
		Acquisitions	20,700,000.00	-20,700,000.00	
		Dispositions	-20,700,000.00		20,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 1.07% FROM 12-04-2017 TO 12-05-2017				
		Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 1.14% FROM 12-13-2017 TO 12-14-2017				
		Acquisitions	2,600,000.00	-2,600,000.00	
		Dispositions	-2,600,000.00		2,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 1.4% FROM 01-30-2018 TO 01-31-2018				
		Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.4% FROM 02-21-2018 TO 02-22-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 1.41% FROM 01-18-2018 TO 01-19-2018				
		Acquisitions	19,600,000.00	-19,600,000.00	
		Dispositions	-19,600,000.00		19,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-13-2018 TO 02-14-2018				
		Acquisitions	42,800,000.00	-42,800,000.00	
		Dispositions	-42,800,000.00		42,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-13-2018 TO 02-14-2018				
		Acquisitions	10,200,000.00	-10,200,000.00	
		Dispositions	-10,200,000.00		10,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-26-2018 TO 02-27-2018				
		Acquisitions	44,300,000.00	-44,300,000.00	
		Dispositions	-44,300,000.00		44,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-20-2018 TO 02-21-2018				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-27-2018 TO 02-28-2018				
		Acquisitions	44,900,000.00	-44,900,000.00	
		Dispositions	-44,900,000.00		44,900,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 1.44% FROM 12-20-2017 TO 12-21-2017				
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.48% FROM 02-15-2018 TO 02-16-2018				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 1.48% FROM 12-21-2017 TO 12-22-2017				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 02-28-2018 TO 03-01-2018				
		Acquisitions	44,300,000.00	-44,300,000.00	
		Dispositions	-44,300,000.00		44,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 03-06-2018 TO 03-07-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-01-2018 TO 03-02-2018				
		Acquisitions	15,000,000.00	-15,000,000.00	
		Dispositions	-15,000,000.00		15,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-01-2018 TO 03-02-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-05-2018 TO 03-06-2018				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-07-2018 TO 03-08-2018				
		Acquisitions	37,100,000.00	-37,100,000.00	
		Dispositions	-37,100,000.00		37,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-12-2018 TO 03-13-2018				
		Acquisitions	42,600,000.00	-42,600,000.00	
		Dispositions	-42,600,000.00		42,600,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 12-27-2017 TO 12-28-2017				
		Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-02-2018 TO 03-05-2018				
		Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-09-2018 TO 03-12-2018				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 1.54% FROM 01-03-2018 TO 01-04-2018				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.56% FROM 03-08-2018 TO 03-09-2018				
		Acquisitions	37,200,000.00	-37,200,000.00	
		Dispositions	-37,200,000.00		37,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 1.57% FROM 01-04-2018 TO 01-05-2018				
		Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.69% FROM 05-22-2018 TO 05-23-2018				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.71% FROM 05-23-2018 TO 05-24-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.72% FROM 06-12-2018 TO 06-13-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-44,000,000.00		44,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.74% FROM 05-21-2018 TO 05-22-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 04-25-2018 TO 04-26-2018				
		Acquisitions	38,000,000.00	-38,000,000.00	
		Dispositions	-38,000,000.00		38,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 06-11-2018 TO 06-12-2018				
		Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 04-23-2018 TO 04-24-2018				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 05-07-2018 TO 05-08-2018				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-13-2018 TO 06-14-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-24-2018 TO 04-25-2018				
		Acquisitions	39,400,000.00	-39,400,000.00	
		Dispositions	-39,400,000.00		39,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-26-2018 TO 04-27-2018				
		Acquisitions	33,900,000.00	-33,900,000.00	
		Dispositions	-33,900,000.00		33,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-04-2018 TO 05-07-2018				
		Acquisitions	25,000,000.00	-25,000,000.00	
		Dispositions	-25,000,000.00		25,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-08-2018 TO 05-09-2018				
		Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-18-2018 TO 05-21-2018				
		Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 06-06-2018 TO 06-07-2018				
		Acquisitions	43,500,000.00	-43,500,000.00	
		Dispositions	-43,500,000.00		43,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 04-04-2018 TO 04-05-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,000,000.00	-17,000,000.00	
		Dispositions	-17,000,000.00		17,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-09-2018 TO 05-10-2018				
		Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-16-2018 TO 05-17-2018				
		Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-25-2018 TO 05-29-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-30-2018 TO 05-31-2018				
		Acquisitions	43,600,000.00	-43,600,000.00	
		Dispositions	-43,600,000.00		43,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-02-2018 TO 05-03-2018				
		Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-10-2018 TO 05-11-2018				
		Acquisitions	29,800,000.00	-29,800,000.00	
		Dispositions	-29,800,000.00		29,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-29-2018 TO 05-30-2018				
		Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 06-05-2018 TO 06-06-2018				
		Acquisitions	43,400,000.00	-43,400,000.00	
		Dispositions	-43,400,000.00		43,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 04-05-2018 TO 04-06-2018				
		Acquisitions	19,000,000.00	-19,000,000.00	
		Dispositions	-19,000,000.00		19,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 04-06-2018 TO 04-09-2018				
		Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-01-2018 TO 05-02-2018				
		Acquisitions	28,300,000.00	-28,300,000.00	
		Dispositions	-28,300,000.00		28,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-03-2018 TO 05-04-2018				
		Acquisitions	24,400,000.00	-24,400,000.00	
		Dispositions	-24,400,000.00		24,400,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-11-2018 TO 05-14-2018				
		Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-14-2018 TO 05-15-2018				
		Acquisitions	38,900,000.00	-38,900,000.00	
		Dispositions	-38,900,000.00		38,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.82% FROM 05-24-2018 TO 05-25-2018				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.83% FROM 04-10-2018 TO 04-11-2018				
		Acquisitions	21,000,000.00	-21,000,000.00	
		Dispositions	-21,000,000.00		21,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.83% FROM 04-16-2018 TO 04-17-2018				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.85% FROM 05-15-2018 TO 05-16-2018				
		Acquisitions	40,600,000.00	-40,600,000.00	
		Dispositions	-40,600,000.00		40,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.86% FROM 06-04-2018 TO 06-05-2018				
		Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.87% FROM 06-01-2018 TO 06-04-2018				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.91% FROM 08-03-2018 TO 08-06-2018				
		Acquisitions	34,700,000.00	-34,700,000.00	
		Dispositions	-34,700,000.00		34,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.92% FROM 08-06-2018 TO 08-07-2018				
		Acquisitions	39,900,000.00	-39,900,000.00	
		Dispositions	-39,900,000.00		39,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.93% FROM 04-03-2018 TO 04-04-2018				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.93% FROM 06-21-2018 TO 06-22-2018				
		Acquisitions	43,200,000.00	-43,200,000.00	
		Dispositions	-43,200,000.00		43,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 06-18-2018 TO 06-19-2018				
		Acquisitions	43,900,000.00	-43,900,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-43,900,000.00		43,900,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-10-2018 TO 07-11-2018				
		Acquisitions	44,100,000.00	-44,100,000.00	
		Dispositions	-44,100,000.00		44,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-11-2018 TO 07-12-2018				
		Acquisitions	42,700,000.00	-42,700,000.00	
		Dispositions	-42,700,000.00		42,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 08-07-2018 TO 08-08-2018				
		Acquisitions	38,600,000.00	-38,600,000.00	
		Dispositions	-38,600,000.00		38,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 06-15-2018 TO 06-18-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 07-13-2018 TO 07-16-2018				
		Acquisitions	40,200,000.00	-40,200,000.00	
		Dispositions	-40,200,000.00		40,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 08-21-2018 TO 08-22-2018				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-20-2018 TO 08-21-2018				
		Acquisitions	45,300,000.00	-45,300,000.00	
		Dispositions	-45,300,000.00		45,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-22-2018 TO 08-23-2018				
		Acquisitions	45,400,000.00	-45,400,000.00	
		Dispositions	-45,400,000.00		45,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 07-06-2018 TO 07-09-2018				
		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 1.98% FROM 07-24-2018 TO 07-25-2018				
		Acquisitions	37,500,000.00	-37,500,000.00	
		Dispositions	-37,500,000.00		37,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 08-13-2018 TO 08-14-2018				
		Acquisitions	44,900,000.00	-44,900,000.00	
		Dispositions	-44,900,000.00		44,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 09-19-2018 TO 09-20-2018				
		Acquisitions	28,100,000.00	-28,100,000.00	
		Dispositions	-28,100,000.00		28,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 09-21-2018 TO 09-24-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-09-2018 TO 08-10-2018				
		Acquisitions	42,900,000.00	-42,900,000.00	
		Dispositions	-42,900,000.00		42,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-14-2018 TO 08-15-2018				
		Acquisitions	44,000,000.00	-44,000,000.00	
		Dispositions	-44,000,000.00		44,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-06-2018 TO 09-07-2018				
		Acquisitions	35,300,000.00	-35,300,000.00	
		Dispositions	-35,300,000.00		35,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-18-2018 TO 09-19-2018				
		Acquisitions	28,700,000.00	-28,700,000.00	
		Dispositions	-28,700,000.00		28,700,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-20-2018 TO 09-21-2018				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 07-16-2018 TO 07-17-2018				
		Acquisitions	40,500,000.00	-40,500,000.00	
		Dispositions	-40,500,000.00		40,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 08-23-2018 TO 08-24-2018				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-05-2018 TO 09-06-2018				
		Acquisitions	36,300,000.00	-36,300,000.00	
		Dispositions	-36,300,000.00		36,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-10-2018 TO 09-11-2018				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.01% FROM 09-12-2018 TO 09-13-2018				
		Acquisitions	29,000,000.00	-29,000,000.00	
		Dispositions	-29,000,000.00		29,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.02% FROM 08-30-2018 TO 08-31-2018				
		Acquisitions	41,900,000.00	-41,900,000.00	
		Dispositions	-41,900,000.00		41,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.03% FROM 09-24-2018 TO 09-25-2018				
		Acquisitions	31,400,000.00	-31,400,000.00	
		Dispositions	-31,400,000.00		31,400,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.04% FROM 07-05-2018 TO 07-06-2018				
		Acquisitions	42,900,000.00	-42,900,000.00	
		Dispositions	-42,900,000.00		42,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.04% FROM 08-24-2018 TO 08-27-2018				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-1,300,000.00		1,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.06% FROM 08-15-2018 TO 08-16-2018				
		Acquisitions	45,000,000.00	-45,000,000.00	
		Dispositions	-45,000,000.00		45,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 07-03-2018 TO 07-05-2018				
		Acquisitions	42,900,000.00	-42,900,000.00	
		Dispositions	-42,900,000.00		42,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 09-17-2018 TO 09-18-2018				
		Acquisitions	32,000,000.00	-32,000,000.00	
		Dispositions	-32,000,000.00		32,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.1% FROM 07-02-2018 TO 07-03-2018				
		Acquisitions	36,200,000.00	-36,200,000.00	
		Dispositions	-36,200,000.00		36,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 10-02-2018 TO 10-03-2018				
		Acquisitions	35,500,000.00	-35,500,000.00	
		Dispositions	-35,500,000.00		35,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 11-09-2018 TO 11-13-2018				
		Acquisitions	22,800,000.00	-22,800,000.00	
		Dispositions	-22,800,000.00		22,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2% FROM 09-07-2018 TO 09-10-2018				
		Acquisitions	30,600,000.00	-30,600,000.00	
		Dispositions	-30,600,000.00		30,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2% FROM 09-11-2018 TO 09-12-2018				
		Acquisitions	28,900,000.00	-28,900,000.00	
		Dispositions	-28,900,000.00		28,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 1.16% FROM 12-06-2017 TO 12-07-2017				
		Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.32% FROM 01-10-2018 TO 01-11-2018				
		Acquisitions	46,800,000.00	-46,800,000.00	
		Dispositions	-46,800,000.00		46,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.35% FROM 01-29-2018 TO 01-30-2018				
		Acquisitions	48,900,000.00	-48,900,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-48,900,000.00		48,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 12-14-2017 TO 12-15-2017				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.42% FROM 01-26-2018 TO 01-29-2018				
		Acquisitions	48,300,000.00	-48,300,000.00	
		Dispositions	-48,300,000.00		48,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.43% FROM 02-27-2018 TO 02-28-2018				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.47% FROM 02-16-2018 TO 02-20-2018				
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.48% FROM 02-15-2018 TO 02-16-2018				
		Acquisitions	11,300,000.00	-11,300,000.00	
		Dispositions	-11,300,000.00		11,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.5% FROM 01-16-2018 TO 01-17-2018				
		Acquisitions	47,400,000.00	-47,400,000.00	
		Dispositions	-47,400,000.00		47,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.5% FROM 02-28-2018 TO 03-01-2018				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 1.5% FROM 03-06-2018 TO 03-07-2018				
		Acquisitions	9,800,000.00	-9,800,000.00	
		Dispositions	-9,800,000.00		9,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 1.52% FROM 12-22-2017 TO 12-26-2017				
		Acquisitions	45,600,000.00	-45,600,000.00	
		Dispositions	-45,600,000.00		45,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 1.54% FROM 03-21-2018 TO 03-22-2018				
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 1.57% FROM 03-20-2018 TO 03-21-2018				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.69% FROM 05-22-2018 TO 05-23-2018				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.7% FROM 05-23-2018 TO 05-24-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 1.71% FROM 03-22-2018 TO 03-23-2018				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.72% FROM 06-12-2018 TO 06-13-2018				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.74% FROM 05-21-2018 TO 05-22-2018				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.75% FROM 06-11-2018 TO 06-12-2018				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 1.77% FROM 04-12-2018 TO 04-13-2018				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.77% FROM 06-07-2018 TO 06-08-2018				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.78% FROM 06-06-2018 TO 06-07-2018				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.79% FROM 05-25-2018 TO 05-29-2018				
		Acquisitions	10,500,000.00	-10,500,000.00	
		Dispositions	-10,500,000.00		10,500,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.8% FROM 05-29-2018 TO 05-30-2018				
		Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 1.81% FROM 05-24-2018 TO 05-25-2018				
		Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 1.82% FROM 04-16-2018 TO 04-17-2018				
		Acquisitions	14,000,000.00	-14,000,000.00	
		Dispositions	-14,000,000.00		14,000,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.87% FROM 06-01-2018 TO 06-04-2018				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.9% FROM 07-12-2018 TO 07-13-2018				
		Acquisitions	40,300,000.00	-40,300,000.00	
		Dispositions	-40,300,000.00		40,300,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.9% FROM 08-01-2018 TO 08-02-2018				
		Acquisitions	34,500,000.00	-34,500,000.00	
		Dispositions	-34,500,000.00		34,500,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 07-25-2018 TO 07-26-2018				
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-09-2018 TO 07-10-2018				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-20-2018 TO 07-23-2018				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-23-2018 TO 07-24-2018				
		Acquisitions	36,400,000.00	-36,400,000.00	
		Dispositions	-36,400,000.00		36,400,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 08-21-2018 TO 08-22-2018				
		Acquisitions	45,400,000.00	-45,400,000.00	
		Dispositions	-45,400,000.00		45,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-18-2018 TO 07-19-2018				
		Acquisitions	39,100,000.00	-39,100,000.00	
		Dispositions	-39,100,000.00		39,100,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-27-2018 TO 07-30-2018				
		Acquisitions	36,200,000.00	-36,200,000.00	
		Dispositions	-36,200,000.00		36,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-19-2018 TO 07-20-2018				
		Acquisitions	39,500,000.00	-39,500,000.00	
		Dispositions	-39,500,000.00		39,500,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-06-2018 TO 07-09-2018				
		Acquisitions	7,200,000.00	-7,200,000.00	
		Dispositions	-7,200,000.00		7,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-26-2018 TO 07-27-2018				
		Acquisitions	36,300,000.00	-36,300,000.00	
		Dispositions	-36,300,000.00		36,300,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-29-2018 TO 08-30-2018				
		Acquisitions	40,500,000.00	-40,500,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,500,000.00		40,500,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 09-04-2018 TO 09-05-2018				
		Acquisitions	37,400,000.00	-37,400,000.00	
		Dispositions	-37,400,000.00		37,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-17-2018 TO 07-18-2018				
		Acquisitions	43,100,000.00	-43,100,000.00	
		Dispositions	-43,100,000.00		43,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 08-23-2018 TO 08-24-2018				
		Acquisitions	45,500,000.00	-45,500,000.00	
		Dispositions	-45,500,000.00		45,500,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.03% FROM 08-27-2018 TO 08-28-2018				
		Acquisitions	40,100,000.00	-40,100,000.00	
		Dispositions	-40,100,000.00		40,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-24-2018 TO 08-27-2018				
		Acquisitions	45,400,000.00	-45,400,000.00	
		Dispositions	-45,400,000.00		45,400,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2% FROM 08-28-2018 TO 08-29-2018				
		Acquisitions	40,400,000.00	-40,400,000.00	
		Dispositions	-40,400,000.00		40,400,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN, 1.11% FROM 12-08-2017 TO 12-11-2017				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN, 1.17% FROM 12-06-2017 TO 12-07-2017				
		Acquisitions	44,600,000.00	-44,600,000.00	
		Dispositions	-44,600,000.00		44,600,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN, 1.45% FROM 12-15-2017 TO 12-18-2017				
		Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799DEC4	BUY TO OPEN REPO W/GOLDMAN, 1.75% FROM 12-29-2017 TO 01-02-2018				
		Acquisitions	45,600,000.00	-45,600,000.00	
		Dispositions	-45,600,000.00		45,600,000.00
C77799MAR5	BUY TO OPEN REPO W/J.P. MORG 1.51% FROM 03-13-2018 TO 03-14-2018				
		Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAR5	BUY TO OPEN REPO W/J.P. MORG 1.52% FROM 03-09-2018 TO 03-12-2018				
		Acquisitions	35,800,000.00	-35,800,000.00	
		Dispositions	-35,800,000.00		35,800,000.00
C77799MAR5	BUY TO OPEN REPO W/J.P. MORG 1.54% FROM 03-19-2018 TO 03-20-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,300,000.00	-14,300,000.00	
		Dispositions	-14,300,000.00		14,300,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.75% FROM 06-08-2018 TO 06-11-2018				
		Acquisitions	43,700,000.00	-43,700,000.00	
		Dispositions	-43,700,000.00		43,700,000.00
C77799APR5	BUY TO OPEN REPO W/J.P. MORG 1.76% FROM 04-19-2018 TO 04-20-2018				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799MAY0	BUY TO OPEN REPO W/J.P. MORG 1.82% FROM 05-17-2018 TO 05-18-2018				
		Acquisitions	38,800,000.00	-38,800,000.00	
		Dispositions	-38,800,000.00		38,800,000.00
C77799APR5	BUY TO OPEN REPO W/J.P. MORG 1.83% FROM 04-30-2018 TO 05-01-2018				
		Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.91% FROM 06-20-2018 TO 06-21-2018				
		Acquisitions	42,900,000.00	-42,900,000.00	
		Dispositions	-42,900,000.00		42,900,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.92% FROM 06-19-2018 TO 06-20-2018				
		Acquisitions	43,900,000.00	-43,900,000.00	
		Dispositions	-43,900,000.00		43,900,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.95% FROM 06-18-2018 TO 06-19-2018				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.96% FROM 06-15-2018 TO 06-18-2018				
		Acquisitions	5,900,000.00	-5,900,000.00	
		Dispositions	-5,900,000.00		5,900,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.96% FROM 06-25-2018 TO 06-26-2018				
		Acquisitions	41,700,000.00	-41,700,000.00	
		Dispositions	-41,700,000.00		41,700,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.96% FROM 06-27-2018 TO 06-28-2018				
		Acquisitions	39,700,000.00	-39,700,000.00	
		Dispositions	-39,700,000.00		39,700,000.00
C77799JUL3	BUY TO OPEN REPO W/J.P. MORG 1.96% FROM 07-09-2018 TO 07-10-2018				
		Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 1.99% FROM 06-22-2018 TO 06-25-2018				
		Acquisitions	42,000,000.00	-42,000,000.00	
		Dispositions	-42,000,000.00		42,000,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/MERRILL L 1.86% FROM 05-31-2018 TO 06-01-2018				
		Acquisitions	12,700,000.00	-12,700,000.00	
		Dispositions	-12,700,000.00		12,700,000.00
C77799AUG3	BUY TO OPEN REPO W/REPO CREDIT SU WITH 1.95% FROM 08-08-2018 TO 08-09-2018				
		Acquisitions	42,700,000.00	-42,700,000.00	
		Dispositions	-42,700,000.00		42,700,000.00
C77799JAN1	BUY TO OPEN REPO W/SCOTIA CA 1.45% FROM 01-25-2018 TO 01-26-2018				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799DEC4	BUY TO OPEN REPO W/SCOTIA CA 1.46% FROM 12-19-2017 TO 12-20-2017				
		Acquisitions	45,700,000.00	-45,700,000.00	
		Dispositions	-45,700,000.00		45,700,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.37% FROM 01-22-2018 TO 01-23-2018				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.38% FROM 01-19-2018 TO 01-22-2018				
		Acquisitions	14,000,000.00	-14,000,000.00	
		Dispositions	-14,000,000.00		14,000,000.00
C77799FEB1	BUY TO OPEN REPO W/THE BANK 1.4% FROM 02-02-2018 TO 02-05-2018				
		Acquisitions	25,800,000.00	-25,800,000.00	
		Dispositions	-25,800,000.00		25,800,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.45% FROM 01-05-2018 TO 01-08-2018				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.45% FROM 01-12-2018 TO 01-16-2018				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.45% FROM 01-24-2018 TO 01-25-2018				
		Acquisitions	17,200,000.00	-17,200,000.00	
		Dispositions	-17,200,000.00		17,200,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 1.46% FROM 01-17-2018 TO 01-18-2018				
		Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
C77799DEC4	BUY TO OPEN REPO W/THE BANK 1.5% FROM 12-26-2017 TO 12-27-2017				
		Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799SEP2	BUY TO OPEN REPO W/THE BANK 1.99% FROM 09-13-2018 TO 09-14-2018				
		Acquisitions	28,200,000.00	-28,200,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-28,200,000.00		28,200,000.00
C77799NOV9	BUY TO OPEN REPO W/THE BANK 2.31% FROM 11-29-2018 TO 11-30-2018				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C05605H100	BWX TECHNOLOGIES INC COM				
		Acquisitions	2,792.00	-152,474.29	
		Dispositions	-11,720.00		651,540.81
C136072X42	C.I.B.C. BA 04/10/2018				
		Acquisitions	1,800,000.00	-1,363,312.48	
		Dispositions	-1,800,000.00		1,401,958.98
C131347CK0	CALPINE CORP 5.25% DUE 06-01-2026				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		262,281.25
C132011107	CAMBREX CORP COM				
		Acquisitions	3,001.00	-149,522.10	
		Dispositions	-2,845.00		161,607.09
SBFXS0V6	CAP 1 FINL CORP 3.8% DUE 01-31-2028				
		Acquisitions	780,000.00	-777,993.60	
		Dispositions	-510,000.00		485,688.30
S4163437	CAPGEMINI EUR8				
		Acquisitions	4,259.00	-573,956.59	
		Dispositions	-970.00		109,863.86
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	15,312.00	-912,757.63	
		Dispositions	-500.00		36,931.65
		Free Delivery	-13,447.00		
		Free Receipt	13,447.00		
S5922961	CARL ZEISS MEDITEC NPV				
		Acquisitions	999.00	-72,706.25	
		Dispositions	-1,335.00		116,437.48
C144577103	CARRIZO OIL & GAS INC COM				
		Acquisitions	5,100.00	-115,365.87	
		Dispositions	-4,244.00		95,105.12
C14574XAD6	CARROLS RESTAURANT 8% DUE 05-01-2022				
		Acquisitions	425,000.00	-447,139.65	
		Dispositions	-25,000.00		26,062.50
C148806102	CATALENT INC COM				
		Acquisitions	10,616.00	-462,333.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,753.00		71,929.50
C149123101	CATERPILLAR INC COM				
		Acquisitions	2,469.00	-390,673.25	
		Dispositions	-2,469.00		316,306.06
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	2,997.00	-321,929.25	
		Dispositions	-590.00		67,534.95
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS				
		Acquisitions	188,000.00	-188,000.00	
		Dispositions	-184,000.00		184,000.00
C136072PA7	CDN IMPERIAL BK BA 01/02/2018				
		Acquisitions	1,800,000.00	-1,434,414.49	
		Dispositions	-1,800,000.00		1,465,690.18
C136072P25	CDN IMPERIAL BK BA 02/02/2018				
		Acquisitions	4,600,000.00	-3,674,518.99	
		Dispositions	-4,600,000.00		3,741,235.96
C136072SC0	CDN IMPERIAL BK BA 11/05/2018				
		Acquisitions	3,300,000.00	-2,614,844.93	
		Dispositions	-3,300,000.00		2,572,905.37
C136072RD9	CDN IMPERIAL BK BA 12/04/2018				
		Acquisitions	4,000,000.00	-3,112,558.43	
		Dispositions	-4,000,000.00		3,178,045.58
SBFWG4H5	CDN IMPERIAL BK BA 16/04/2018				
		Acquisitions	600,000.00	-458,999.77	
		Dispositions	-600,000.00		475,421.23
S2180632	CDN NATL RAILWAYS COM NPV				
		Acquisitions	4,630.00	-412,670.27	
		Dispositions	-7,070.00		516,259.45
S9H4Q53L	CDS CHASUS33 06/20/2023 BUY REPUBLIC OF ARGENTINA ARGENT-458205				
		Acquisitions	225,000.00	0.00	
		Dispositions	-225,000.00		13,604.73
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	72.00	-7,173.71	
		Dispositions	-2,338.00		257,546.14
C151020104	CELGENE CORP COM				
		Acquisitions	1,030.00	-111,667.16	
		Dispositions	-2,603.00		214,797.32
SBQR8RL8	CEMEX SAB DE CV 5.7% GTD 11/1/25 USD 'REGS'				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-196,740.00	
		Dispositions	-200,000.00		202,750.00
C153527AM8	CENT GARDEN & PET 5.125% 02-01-2028				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		239,400.00
C15135BAJ0	CENTENE CORP DEL 4.75% DUE 01-15-2025				
		Acquisitions	500,000.00	-499,375.00	
		Dispositions	-500,000.00		487,500.00
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	2,266.00	-237,714.26	
		Dispositions	-4,600.00		550,128.17
C16119P108	CHARTER COMMUNICATIONS INC NEW CL A CL A				
		Acquisitions	990.00	-301,092.73	
		Dispositions	-1,387.00		384,591.14
SBDFF420	CHARTER 4.464% DUE 07-23-2022				
		Acquisitions	100,000.00	-102,062.00	
		Dispositions	-720,000.00		747,813.60
C165167107	CHESAPEAKE ENERGY CORP COM				
		Acquisitions	12,800.00	-40,730.88	
		Dispositions	-21,600.00		67,999.54
C166764100	CHEVRON CORP COM				
		Acquisitions	9,723.00	-1,154,675.10	
		Dispositions	-7,003.00		865,875.10
		Free Delivery	-6,773.00		
		Free Receipt	6,773.00		
S6186799	CHIN-POON INDL TWD10				
		Acquisitions	157,000.00	-289,360.94	
		Dispositions	-157,000.00		194,463.40
SB01B1L9	CHINA MENGNIU DAIR HKD0.1				
		Acquisitions	72,000.00	-217,460.65	
		Dispositions	-34,000.00		94,910.94
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	487.00	-223,725.73	
		Dispositions	-30.00		14,590.94
C12543DAY6	CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023				
		Acquisitions	475,000.00	-420,375.00	
		Dispositions	-800,000.00		754,662.50
C12543DAU4	CHS / CMNTY HLTH 5.125% DUE 08-01-2021				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	-374,031.25	
		Dispositions	-400,000.00		367,000.00
C12543DAL4	CHS / CMNTY HLTH 8% DUE 11-15-2019				
		Acquisitions	675,000.00	-610,625.00	
		Free Delivery	-675,000.00		
C136072SV8	CIBC BA 28/05/2018				
		Acquisitions	1,000,000.00	-775,918.59	
		Dispositions	-1,000,000.00		769,492.70
SBP4VML8	CIMPOR FINL OPERATIONS BV 5.75% 17/07/2024				
		Dispositions	-200,000.00		151,922.00
		Free Receipt	200,000.00		
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	18,925.00	-818,368.10	
		Dispositions	-1,705.00		80,475.12
		Free Delivery	-18,925.00		
		Free Receipt	18,925.00		
C172967KY6	CITIGROUP INC 3.2% DUE 10-21-2026				
		Acquisitions	337,000.00	-317,885.36	
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026				
		Dispositions	-185,000.00		183,150.00
C18451QAL2	CLEAR CHANNEL WW H INC 6.5% 11-15-2022				
		Acquisitions	85,000.00	-86,900.50	
		Dispositions	-235,000.00		239,112.50
C185401AG1	CLEAVER BROOKS INC 7.875% DUE 03-01-2023				
		Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		147,000.00
S9G6VRDL	CME_IRS CME_SBSIUS BRL P 10.17%/R 1D BZDIO 04/01/2021 CDILV507301-OF01				
		Acquisitions	2,483,590.96	-138,228.23	
		Dispositions	-2,483,590.96		37,805.83
S9G6VRDU	CME_IRS CME_SBSIUS BRL P 10.17%/R 1D BZDIO 04/01/2021 CDILV507301-OF01				
		Acquisitions	2,483,590.96	0.00	
		Dispositions	-2,483,590.96		0.00
S9FZ2G5L	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960				
		Acquisitions	1,070,000.00	0.00	
		Dispositions	-625,000.00		6,598.64
S9FZ2G5U	CME_IRS CME_SBSIUS USD P 2.34%/R 3M LIBOR 04/07/2027 IRSLV506960				
		Acquisitions	625,000.00	0.00	
		Dispositions	-1,070,000.00		0.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9G76LXL	CME_IRS CME_SBSIUS USD P 2.48%/R 3M LIBOR 03/07/2027 IRSLV506622-OF01				
		Acquisitions	1,070,000.00	0.00	
		Dispositions	-1,070,000.00		0.00
S9G76LXU	CME_IRS CME_SBSIUS USD P 2.48%/R 3M LIBOR 03/07/2027 IRSLV506622-OF01				
		Acquisitions	1,070,000.00	-12,900.00	
		Dispositions	-1,070,000.00		14,867.09
S9G6NEZL	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 01/19/2028 IRSLV508349				
		Acquisitions	1,110,000.00	0.00	
		Dispositions	-1,110,000.00		0.00
S9G6NEZU	CME_IRS CME_SBSIUS USD P 2.59%/R 3M LIBOR 01/19/2028 IRSLV508349				
		Acquisitions	1,110,000.00	0.00	
		Dispositions	-1,110,000.00		16,915.93
S9G76LML	CME_IRS CME_SBSIUS USD P 2.65%/R 3M LIBOR 11/15/2047 IRSLV507967-OF02				
		Acquisitions	357,000.00	0.00	
		Dispositions	-357,000.00		0.00
S9G76LMU	CME_IRS CME_SBSIUS USD P 2.65%/R 3M LIBOR 11/15/2047 IRSLV507967-OF02				
		Acquisitions	357,000.00	-13,835.89	
		Dispositions	-357,000.00		15,701.33
S9G76LYL	CME_IRS CME_SBSIUS USD P 2.7%/R 3M LIBOR 10/27/2047 IRSLV507866-OF01				
		Acquisitions	710,000.00	0.00	
		Dispositions	-710,000.00		0.00
S9G76LYU	CME_IRS CME_SBSIUS USD P 2.7%/R 3M LIBOR 10/27/2047 IRSLV507866-OF01				
		Acquisitions	710,000.00	-16,100.00	
		Dispositions	-710,000.00		19,798.96
S9G76LRL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.59% 01/19/2028 IRSLV508349-OF01				
		Acquisitions	1,110,000.00	-16,915.93	
		Dispositions	-1,110,000.00		14,824.92
S9G76LRU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.59% 01/19/2028 IRSLV508349-OF01				
		Acquisitions	1,110,000.00	0.00	
		Dispositions	-1,110,000.00		0.00
S9G7TCJL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.65% 11/15/2047 IRSLV507967-OF03				
		Acquisitions	493,000.00	0.00	
		Dispositions	-493,000.00		0.00
S9G7TCJU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.65% 11/15/2047 IRSLV507967-OF03				
		Acquisitions	493,000.00	-28,600.00	
		Dispositions	-493,000.00		34,261.39
S9G76LQL	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.73% 01/16/2048 IRSLV508329-OF01				
		Acquisitions	1,040,000.00	-28,945.91	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,040,000.00		23,488.44
S9G76LQU	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.73% 01/16/2048 IRSLV508329-OF01				
		Acquisitions	1,040,000.00	0.00	
		Dispositions	-1,040,000.00		0.00
S9G7WN3L	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.91% 02/12/2028 IRSLV508521				
		Acquisitions	1,280,000.00	-18,500.00	
		Dispositions	-1,280,000.00		0.00
S9G7WN3U	CME_IRS CME_SBSIUS USD P 3M LIBOR/R 2.91% 02/12/2028 IRSLV508521				
		Acquisitions	1,280,000.00	0.00	
		Dispositions	-1,280,000.00		0.00
S9FYKN5L	CME_IRS SBSIUS33 04/07/2027 USD P 3MLIBOR / R 2.34% IRSLV506960-OF3				
		Acquisitions	-353,000.00	0.00	
		Dispositions	1,070,000.00		0.00
S9FYKN5U	CME_IRS SBSIUS33 04/07/2027 USD P 3MLIBOR / R 2.34% IRSLV506960-OF3				
		Acquisitions	-1,070,000.00	0.00	
		Dispositions	353,000.00		-6,102.29
S9G67MYL	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 9.18% 02/01/2019 CDILV507302-OF02				
		Acquisitions	5,675,887.06	0.00	
		Dispositions	-5,675,887.06		0.00
S9G67MYU	CME_ZCS CME_SBSIUS BRL P 1D BZDIO/R 9.18% 02/01/2019 CDILV507302-OF02				
		Acquisitions	5,675,887.06	-47,762.81	
		Dispositions	-5,675,887.06		153,508.86
S9F6AKVL	CME_ZCS CME_SBSIUS BRL P 10.22%/R 1D CDI 02/01/2023 CDILV507088-OF01				
		Acquisitions	2,595,613.21	-5,474.75	
		Dispositions	2,595,613.21		0.00
S9F6AKVU	CME_ZCS CME_SBSIUS BRL P 10.22%/R 1D CDI 02/01/2023 CDILV507088-OF01				
		Acquisitions	-2,595,613.21	5,474.75	
		Dispositions	-2,595,613.21		0.00
S9G14Q6L	CME_ZCS CME_SBSIUS BRL P 7.34%/R 1D CDI 02/01/2019 CDILV507752				
		Acquisitions	14,800,000.00	-1,249.94	
		Dispositions	-1,246,424.91		105.27
S9G14Q6U	CME_ZCS CME_SBSIUS BRL P 7.34%/R 1D CDI 02/01/2019 CDILV507752				
		Acquisitions	1,246,424.91	0.00	
		Dispositions	-14,800,000.00		0.00
C12595VAD9	CMO COMM 2018-COR3 MTG FLTG RT 4.228% DUE 05-10-2051				
		Acquisitions	827,000.00	-851,760.64	
		Dispositions	-109,000.00		112,223.16
C30306NAE7	CMO FRESB 2018-SB46 MTG TR MULTIFAMILY MTG PASSTHRU CTF CL A-5H 2.89% 12-25-2037				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	815,000.00	-810,339.83	
		Dispositions	-1,257.78		1,257.78
C46648RAE1	CMO J P MORGAN MTG TR SER-2018-1 CLS A5 VAR RATE 06-25-2048				
		Acquisitions	427,000.00	-430,536.09	
		Dispositions	-20,837.35		20,837.35
C76113MAB1	CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG				
		Acquisitions	1,846.21	0.00	
		Dispositions	-42,205.25		36,911.11
C90269GAC5	CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045				
		Acquisitions	451,298.23	-455,352.87	
		Dispositions	-3,811.02		3,811.02
C12621E103	CNO FINL GROUP INC COM				
		Acquisitions	500.00	-10,967.10	
		Dispositions	-39,198.00		907,944.52
C192422103	COGNEX CORP COM				
		Acquisitions	3,379.00	-151,452.29	
		Dispositions	-730.00		44,941.84
		Free Receipt	2,903.00		
C192479103	COHERENT INC COM				
		Acquisitions	617.00	-115,284.44	
		Dispositions	-1,576.00		239,651.40
C194693107	COLLIERS INTL GROUP INC COMMON STOCK				
		Acquisitions	49.00	-3,170.92	
		Dispositions	-536.00		37,315.36
SB8FMRX8	COLOPLAST SER'B'DKK1				
		Acquisitions	2,885.00	-311,526.59	
		Dispositions	-377.00		36,196.45
C197236102	COLUMBIA BKG SYS INC COM				
		Acquisitions	2,187.00	-87,018.57	
		Dispositions	-2,490.00		105,824.15
SBZ6VTF9	COLUMBIA PIPELN 2.45% DUE 06-01-2018				
		Acquisitions	65,000.00	-65,089.70	
		Dispositions	-835,000.00		835,000.00
SBF22PP8	COMCAST CORP NEW 3.15% DUE 02-15-2028				
		Acquisitions	780,000.00	-725,088.00	
		Dispositions	-510,000.00		471,505.60
SBFY1MY1	COMCAST CORP NEW 3.55% DUE 05-01-2028				
		Acquisitions	780,000.00	-777,246.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-780,000.00		749,658.00
C20341UAD1	COMMUNICATIONS SALES & LEASING INC (CSL CAPITAL LLC) JAN 2017 TERM LN				
		Acquisitions	64,836.27	-63,211.27	
		Dispositions	-5,528.55		5,528.55
C205768AM6	COMSTOCK RES INC SECD PIK NT CONV 7.75% DUE 04-01-2019/04-01-2017 BEO				
		Dispositions	-287,707.00		287,707.00
		Free Receipt	10,732.00		
C205887102	CONAGRA BRANDS INC COM USD5				
		Acquisitions	1,900.00	-72,215.27	
		Dispositions	-14,362.08		512,462.88
		Free Receipt	5,977.08		
C20605P101	CONCHO RES INC COM STK				
		Dispositions	-3,621.56		527,292.23
		Free Receipt	2,826.56		
C20605PAK7	CONCHO RESOURCES INC 4.3% 06-18-2028				
		Acquisitions	615,000.00	-612,909.00	
		Dispositions	-615,000.00		615,873.10
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	10,150.00	-660,398.59	
		Free Delivery	-12,650.00		
		Free Receipt	12,650.00		
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	673.00	-152,780.77	
		Dispositions	-673.00		143,934.71
C217204106	COPART INC COM				
		Acquisitions	1,491.00	-74,664.59	
		Dispositions	-7,436.00		394,728.17
SBYNFSC7	CORP NAC DEL COBRE 4.5% SNR 16/09/25 USD200000				
		Dispositions	-462,000.00		470,892.00
		Free Receipt	124,000.00		
C21987BAW8	CORPORACION 3.625% DUE 08-01-2027				
		Acquisitions	30,000.00	-29,739.00	
		Dispositions	-365,000.00		353,327.30
C22160N109	COSTAR GROUP INC COM				
		Acquisitions	40.00	-14,326.52	
		Dispositions	-1,144.00		415,322.14
C22160K105	COSTCO WHOLESALE CORP NEW COM				
		Acquisitions	602.00	-113,912.61	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-455.00		95,728.02
C22282EAF9	COVANTA HLDG CORP 5.875% DUE 03-01-2024				
		Acquisitions	275,000.00	-280,455.00	
		Dispositions	-950,000.00		966,267.50
SBYTBWY9	COVESTRO AG NPV				
		Acquisitions	778.00	-80,306.51	
		Dispositions	-2,570.00		232,316.91
C22304LAA8	COVEY PK ENERGY 7.5% DUE 05-15-2025				
		Acquisitions	455,000.00	-465,237.50	
		Dispositions	-285,000.00		287,493.75
C22404BGH8	COX ENTERPRISES INC-DISC COML PAPER 4/2 YRS 3&4 07-17-2018				
		Acquisitions	1,800,000.00	-1,799,212.50	
		Dispositions	-1,800,000.00		1,800,000.00
C22535WAE7	CR AGRICOLE S A 3.75% DUE 04-24-2023				
		Acquisitions	345,000.00	-343,785.60	
		Dispositions	-345,000.00		339,552.45
C225401AK4	CR SUISSE GROUP AG STEP CPN 7.25% DUE 12-29-2999				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,750.00
C225436AA2	CR SUISSE GROUP AG VAR RT 6.25% DUE 12-29-2049				
		Acquisitions	200,000.00	-217,400.00	
		Dispositions	-665,000.00		723,187.50
C225401AC2	CR SUISSE GROUP AG 4.282% DUE 01-09-2028				
		Acquisitions	30,000.00	-30,794.40	
		Dispositions	-155,000.00		152,078.35
C22549LMY8	CREDIT SUISSE AG N Y INSTL CTF DEP 04-03-2018 VAR RT 09-28-2018				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,110.00
SBYZWX76	CRODA INTL				
		Acquisitions	3,528.00	-220,669.37	
		Dispositions	-597.00		38,620.55
C22822V101	CROWN CASTLE INTL CORP NEW COM				
		Acquisitions	796.00	-88,981.64	
		Dispositions	-4,386.00		477,568.05
S2275312	CSC HLDGS INC 7.625% DUE 07-15-2018				
		Acquisitions	100,000.00	-101,000.00	
		Dispositions	-100,000.00		100,000.00
C64072TAA3	CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,000.00	-77,358.45	
		Dispositions	-125,000.00		144,843.75
S6185495	CSL LTD NPV				
		Acquisitions	3,570.00	-451,384.19	
		Dispositions	-785.00		111,137.02
C126408103	CSX CORP COM STK				
		Acquisitions	1,846.00	-103,143.22	
		Dispositions	-8,830.00		464,012.27
SBDQZP48	CTRY GARDEN SVCS USD0.0001				
		Dispositions	-17,586.00		28,642.95
		Free Receipt	17,586.00		
C126650100	CVS HEALTH CORP COM				
		Acquisitions	12,849.00	-819,876.70	
		Dispositions	-1,000.00		80,149.20
		Free Delivery	-12,849.00		
		Free Receipt	12,849.00		
S5330047	DASSAULT SYSTEMES EUR0.50				
		Acquisitions	3,690.00	-499,125.10	
		Dispositions	-1,410.00		212,806.63
C24023MAA2	DBS GROUP HLDGS 4.52% DUE 12-11-2028				
		Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		426,323.85
SBYYPRV8	DEERE JOHN CAP CORP TRANCHE # TR 00420 1.65% DUE 10-15-2018				
		Acquisitions	20,000.00	-19,970.00	
		Dispositions	-275,000.00		275,000.00
C247916AL3	DENBURY RES INC 7.5% DUE 02-15-2024				
		Acquisitions	470,000.00	-470,600.00	
		Dispositions	-470,000.00		418,300.00
C252131107	DEXCOM INC COM				
		Acquisitions	488.00	-44,207.85	
		Dispositions	-2,917.00		311,804.93
S0237400	DIAGEO ORD PLC				
		Acquisitions	22,508.00	-809,267.42	
		Dispositions	-12,101.00		441,460.77
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	16.00	-2,059.23	
		Dispositions	-2,693.00		329,925.92
C25470DAR0	DISCOVERY 3.95% DUE 03-20-2028				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70,000.00	-68,402.60	
		Dispositions	-945,000.00		900,032.10
SBD64T10	DISH DBS CORP 4.25% DUE 04-01-2018				
		Acquisitions	800,000.00	-802,252.00	
		Dispositions	-900,000.00		900,000.00
C256746108	DOLLAR TREE INC COM STK				
		Acquisitions	9,448.00	-903,724.13	
		Free Delivery	-8,367.00		
		Free Receipt	8,367.00		
SB4TP9G2	DOLLARAMA INC COM STK NPV				
		Acquisitions	2,543.00	-87,103.41	
		Dispositions	-6,570.00		177,716.97
		Free Receipt	3,144.00		
C2574P1HL9	DOMINION ENERGY INC VA DISC COML PAPER 4/2 YRS 3&4 08-20-2018				
		Acquisitions	1,900,000.00	-1,894,763.39	
		Dispositions	-1,900,000.00		1,900,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	48.00	-11,715.11	
		Dispositions	-1,828.00		455,293.92
C257651109	DONALDSON INC COM				
		Acquisitions	4,007.00	-184,555.31	
		Dispositions	-740.00		37,747.07
C26055BHD9	DOW CHEM CO-DISC COML PAPER 3/A3 YRS 3&4 08-13-2018				
		Acquisitions	1,100,000.00	-1,097,670.75	
		Dispositions	-1,100,000.00		1,100,000.00
C26078J100	DOWDUPONT INC COM USD0.01				
		Acquisitions	13,971.00	-904,318.66	
		Free Delivery	-12,251.00		
		Free Receipt	12,251.00		
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	25.00	-525.00	
		Dispositions	-25.00		737.51
SB1WT5G2	DSV DKK1				
		Acquisitions	450.00	-42,291.70	
		Dispositions	-2,450.00		192,179.05
C23355L106	DXC TECHNOLOGY CO COM				
		Acquisitions	3,710.00	-330,197.78	
		Dispositions	-893.00		92,711.97

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C27579R104	EAST WEST BANCORP INC COM				
		Acquisitions	56.00	-3,216.74	
		Dispositions	-586.00		38,559.35
C281020107	EDISON INTL COM				
		Acquisitions	13,200.00	-840,567.77	
		Free Delivery	-10,160.00		
		Free Receipt	10,160.00		
CN14506104	ELASTIC N V COM USD0.01				
		Acquisitions	44.00	-1,584.00	
		Dispositions	-44.00		3,096.41
C532457108	ELI LILLY & CO COM				
		Acquisitions	3,380.00	-355,169.70	
		Dispositions	-11,580.00		932,625.64
C2925A3LE6	ENBRIDGE ENERGY PARTNERS LP COMMERCIAL PAPER NOTE DUE 0.0% 11-14-2018				
		Acquisitions	1,400,000.00	-1,395,874.67	
		Dispositions	-1,400,000.00		1,400,000.00
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Acquisitions	2,135.00	-134,257.77	
		Dispositions	-3,240.00		213,691.51
		Free Receipt	7,613.00		
C292554102	ENCORE CAP GROUP INC COM				
		Acquisitions	750.00	-31,229.16	
		Dispositions	-1,312.00		52,810.89
SBDFY0F2	ENERGY TRANSFER 4.2% DUE 09-15-2023				
		Acquisitions	810,000.00	-809,400.60	
		Dispositions	-170,000.00		170,256.70
C29358QAH2	ENSCO PLC 7.75% DUE 02-01-2026				
		Acquisitions	480,000.00	-481,462.50	
		Dispositions	-480,000.00		392,050.00
C29366GJD4	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&409-13-2018				
		Acquisitions	300,000.00	-299,463.33	
		Dispositions	-300,000.00		300,000.00
C29366GKC4	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&410-12-2018				
		Acquisitions	1,500,000.00	-1,489,808.75	
		Dispositions	-1,500,000.00		1,500,000.00
C29380DGS3	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 07-26-2018				
		Acquisitions	400,000.00	-399,268.89	
		Dispositions	-400,000.00		400,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29380DJR2	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 09-25-2018				
		Acquisitions	1,800,000.00	-1,796,384.00	
		Dispositions	-1,800,000.00		1,800,000.00
C29380DHD5	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 08-13-2018				
		Acquisitions	1,400,000.00	-1,397,166.94	
		Dispositions	-1,400,000.00		1,400,000.00
C29414B104	EPAM SYS INC COM STK				
		Acquisitions	1,953.00	-224,760.52	
		Dispositions	-1,953.00		216,555.56
SBDZV116	EPIROC AB SER'A'NPV				
		Acquisitions	9,727.00	-99,266.50	
		Dispositions	-19,552.00		174,240.40
		Free Receipt	9,825.00		
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	13,148.00	-813,844.11	
		Free Delivery	-13,148.00		
		Free Receipt	13,148.00		
SBDT7DM5	ERP OPER LTD 3.5% DUE 03-01-2028				
		Acquisitions	305,000.00	-303,176.10	
		Dispositions	-305,000.00		303,200.50
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01				
		Acquisitions	1,193.00	-154,445.56	
		Dispositions	-1,538.00		216,896.69
SB852F78	EURO INV BANK FR MTN 15/01/2018 EUR1000				
		Acquisitions	2,000,000.00	-2,373,949.21	
		Dispositions	-2,000,000.00		2,429,300.08
S5972643	EUROFINS SCIENTIFI EUR0.10				
		Acquisitions	118.00	-58,271.40	
		Dispositions	-247.00		103,307.50
C298736109	EURONET WORLDWIDE INC COM				
		Acquisitions	2,932.00	-273,227.32	
		Dispositions	-819.00		76,087.57
C30050B101	EVOLENT HEALTH INC CL A CL A				
		Acquisitions	6,260.00	-129,367.38	
		Dispositions	-1,330.00		18,987.03
C30063P105	EXACT SCIENCES CORP COM				
		Acquisitions	2,156.00	-124,117.87	
		Dispositions	-2,942.00		164,198.79

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB19NLV4	EXPERIAN ORD USD0.10				
		Acquisitions	14,670.00	-361,554.15	
		Dispositions	-1,791.00		40,950.62
C30227MAB1	EXTRACTION OIL & 5.625% DUE 02-01-2026				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		160,600.00
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'				
		Acquisitions	4,763.00	-857,719.22	
		Dispositions	-2,754.00		495,340.05
SBF42ZG7	FEDEX CORP 3.4% DUE 02-15-2028				
		Acquisitions	800,000.00	-798,440.00	
		Dispositions	-800,000.00		800,264.00
SBG0V3P0	FIFTH THIRD BANCORP 3.95% 03-14-2028				
		Acquisitions	70,000.00	-69,850.90	
		Dispositions	-70,000.00		69,238.40
SBFWG497	FIRSTBANK BANKERS 0% NTS 02/04/18 CAD1				
		Acquisitions	3,800,000.00	-2,926,477.53	
		Dispositions	-3,800,000.00		2,944,296.30
C337942XJ0	FIRSTBANK BK OF BA 17/10/2018				
		Acquisitions	700,000.00	-536,538.62	
		Dispositions	-700,000.00		540,458.45
C337942U38	FIRSTBANK MONTREAL BA 03/07/2018				
		Acquisitions	2,000,000.00	-1,542,043.31	
		Dispositions	-2,000,000.00		1,513,822.37
C337942X43	FIRSTBANK MONTREAL BA 04/10/2018				
		Acquisitions	1,000,000.00	-759,274.88	
		Dispositions	-1,000,000.00		779,022.07
C337942U53	FIRSTBANK MONTREAL BA 05/07/2018				
		Acquisitions	2,500,000.00	-1,931,447.25	
		Dispositions	-2,500,000.00		1,898,190.73
C337942SC1	FIRSTBANK MONTREAL BA 11/05/2018				
		Acquisitions	600,000.00	-475,426.35	
		Dispositions	-600,000.00		467,800.98
C337942QD1	FIRSTBANK MONTREAL BA 12/03/2018				
		Acquisitions	2,000,000.00	-1,583,859.20	
		Dispositions	-2,000,000.00		1,556,223.71
C337942RD0	FIRSTBANK MONTREAL BA 12/04/2018				
		Acquisitions	800,000.00	-622,517.92	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-800,000.00		635,615.48
C337942XG6	FIRSTBANK MONTREAL BA 15/10/2018				
		Acquisitions	700,000.00	-536,297.94	
		Dispositions	-700,000.00		536,627.26
C337942NL6	FIRSTBANK MONTREAL BA 19/01/2018				
		Acquisitions	2,400,000.00	-1,858,999.77	
		Dispositions	-2,400,000.00		1,922,964.39
C337942SS6	FIRSTBANK MONTREAL BA 25/05/2018				
		Acquisitions	3,800,000.00	-2,948,844.87	
		Dispositions	-3,800,000.00		2,943,129.17
C337942YX8	FIRSTBANK MONTREAL BA 30/11/2018				
		Acquisitions	2,300,000.00	-1,748,497.35	
		Dispositions	-2,300,000.00		1,728,948.20
C33767D105	FIRSTCASH INC COM				
		Acquisitions	1,109.00	-82,095.41	
		Dispositions	-7,234.00		567,625.74
S6606996	FIRSTRAND LTD ZAR0.01				
		Acquisitions	52,919.00	-319,015.09	
		Dispositions	-52,919.00		266,678.20
C33767E103	FIRSTSERVICE CORP COMMON STOCK				
		Acquisitions	46.00	-3,345.12	
		Dispositions	-674.00		50,601.57
SBG8F4H3	FISERV INC 4.2% 10-01-2028				
		Acquisitions	330,000.00	-329,356.50	
		Dispositions	-330,000.00		329,717.00
C339750101	FLOOR & DECOR HLDGS INC CL A CL A				
		Acquisitions	6,673.00	-328,804.81	
		Dispositions	-6,673.00		248,329.30
C302491303	FMC CORP COM (NEW)				
		Acquisitions	5,806.00	-483,898.11	
		Dispositions	-1,070.00		94,230.25
SBYPL1T1	FORD MTR CO DEL 4.346% DUE 12-08-2026				
		Acquisitions	20,000.00	-20,109.60	
		Dispositions	-245,000.00		241,065.30
SB8L4S57	FORD MTR CR CO LLC 4.25% DUE 09-20-2022				
		Acquisitions	55,000.00	-56,724.25	
		Dispositions	-730,000.00		735,569.90
C34959E109	FORTINET INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,040.00	-264,486.01	
		Dispositions	-284.00		23,409.24
C30283WAB0	FTS INTL INC 6.25% DUE 05-01-2022				
		Acquisitions	380,000.00	-379,702.00	
		Dispositions	-295,000.00		276,562.50
S4354350	FUCHS PETROLUB SE				
		Acquisitions	1,789.00	-98,946.71	
		Dispositions	-1,069.00		46,194.56
C999999OA8	FUT CALL AUG 18 T-NOTE OPTION 1215				
		Acquisitions	12.00	-1.20	
		Dispositions	-12.00		4,110.60
C999999OA8	FUT CALL JUN 18 T-NOTE OPTION 1220				
		Acquisitions	28.00	-2.80	
		Dispositions	-28.00		6,966.40
C999999OA8	FUT CALL SEP 18 T-NOTE OPTION 1210				
		Acquisitions	24.00	-2.40	
		Dispositions	-24.00		6,721.20
C999599GH0	FUT JUN 18 EMINI S&P 500				
		Free Delivery	-55.00		
		Free Receipt	1,190.00		
C999599GH0	FUT JUN 18 EMINI S&P 500				
		Free Delivery	-1,190.00		
		Free Receipt	55.00		
C999999OA8	FUT PUT AUG 18 T-NOTE OPTION 1180				
		Acquisitions	27.00	-2.70	
		Dispositions	-27.00		6,708.15
C999999OA8	FUT PUT AUG 18 T-NOTE OPTION 1195				
		Acquisitions	12.00	-6.72	
		Dispositions	-12.00		5,610.60
C999999OA8	FUT PUT JUL 18 T-NOTE OPTION 117.50				
		Acquisitions	49.00	-4.90	
		Dispositions	-49.00		10,659.95
C999999OA8	FUT PUT JUN 18 T-NOTE OPTION 119.50				
		Acquisitions	28.00	-1,793.40	
		Dispositions	-28.00		4,779.04
C999999OA8	FUT PUT SEP 18 T-NOTE OPTION 119.0				
		Acquisitions	24.00	-2.40	
		Dispositions	-24.00		4,846.32

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	8,379.00	-285,937.60	
		Dispositions	-2,000.00		69,933.45
C366505105	GARRETT MOTION INC COM				
		Dispositions	-680.50		9,836.95
		Free Receipt	680.50		
C36808UAB7	GAVILAN RESOURCES, LLC TERM LOAN (SECONDLIEN) DUE 02-24-2024 BEO				
		Acquisitions	130,000.00	-128,700.00	
		Dispositions	-475,000.00		475,356.25
SBYNKFJ8	GE CAP INTL FDG CO 3.373% DUE 11-15-2025				
		Acquisitions	1,555,000.00	-1,486,444.75	
		Dispositions	-1,710,000.00		1,589,405.95
C37045XBF2	GEN MTRS FINL CO 4.2% DUE 03-01-2021				
		Acquisitions	240,000.00	-247,149.60	
		Dispositions	-1,013,000.00		1,026,632.26
C36960MMU4	GENERAL ELEC CO DISC COML PAPER 3/A3 YRS3&4 12-28-2018				
		Acquisitions	1,800,000.00	-1,789,335.00	
		Dispositions	-1,800,000.00		1,794,637.50
SBFY3D22	GENERAL MLS INC 4.2% DUE 04-17-2028				
		Acquisitions	415,000.00	-414,161.70	
		Dispositions	-415,000.00		415,935.50
C371559105	GENESEE & WYO INC CL A CL A				
		Acquisitions	4,161.00	-300,802.44	
		Dispositions	-1,657.00		129,651.50
SBF4HYV0	GEORGIA CAPITAL ORD GBP0.01				
		Dispositions	-1,180.00		17,037.05
		Free Receipt	1,180.00		
C375558BB8	GILEAD SCIENCES 2.55% DUE 09-01-2020				
		Acquisitions	60,000.00	-60,063.00	
		Dispositions	-715,000.00		715,579.15
SBDRH8H7	GKN ORD GBP.10 (ASSD MELROSE INDS OFFER)				
		Dispositions	-85,900.00		94,620.49
		Free Receipt	85,900.00		
C377322102	GLAUKOS CORP COM				
		Acquisitions	1,983.00	-67,951.94	
		Dispositions	-2,040.00		108,071.20
C380237107	GODADDY INC CL A CL A				
		Acquisitions	5,468.00	-387,684.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,371.00		87,974.29
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	1,504.00	-390,878.25	
		Dispositions	-4,065.00		1,022,214.89
C38526M106	GRAND CANYON ED INC COM STK				
		Acquisitions	197.00	-23,526.54	
		Dispositions	-5,308.00		562,432.83
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	4,093.00	-368,523.75	
		Dispositions	-4,459.00		381,702.62
C40227UAB2	GULF FINANCE LLC GULF FINANCE, LLC TERM LOAN B DUE 08-25-2023 BEO				
		Acquisitions	209,801.92	-183,008.17	
		Dispositions	-841.87		841.87
C40537QAP5	HALCON RES CORP FIXED 6.75% 02-15-2025				
		Acquisitions	285,000.00	-267,690.60	
		Dispositions	-445,000.00		451,650.00
		Free Receipt	980,000.00		
C40537QAQ3	HALCON RES CORP 6.75% DUE 02-15-2025				
		Acquisitions	535,000.00	-547,062.50	
		Free Delivery	-535,000.00		
C406216101	HALLIBURTON CO COM				
		Acquisitions	22,517.00	-1,067,296.10	
		Free Delivery	-15,937.00		
		Free Receipt	15,937.00		
S0405207	HALMA ORD GBP0.10				
		Acquisitions	6,245.00	-117,057.31	
		Dispositions	-1,000.00		16,989.46
C421906108	HEALTHCARE SVCS GROUP INC COM				
		Acquisitions	12,467.00	-605,309.36	
		Dispositions	-2,682.00		131,376.13
C422806208	HEICO CORP NEW CL A CL A				
		Acquisitions	325.00	-21,386.83	
		Dispositions	-2,107.25		147,847.98
		Free Receipt	2,611.25		
C422806109	HEICO CORP NEW COM				
		Dispositions	-1,200.25		99,137.40
		Free Receipt	4,616.25		
CG44CVR994	HERBALIFE LTD HERBALIFE LTD				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,400.00		
		Free Receipt	2,400.00		
C42824GGQ7	HEWLETT PACKARD ENTERPRISE CO DISC COML PAPER 4/2 YRS 3&4 07-24-2018				
		Acquisitions	1,800,000.00	-1,798,479.00	
		Dispositions	-1,800,000.00		1,800,000.00
C42824GKR0	HEWLETT PACKARD ENTERPRISE CO Z/CPN CP10-25-2018				
		Acquisitions	1,000,000.00	-998,553.33	
		Dispositions	-1,000,000.00		1,000,000.00
SB1XFTL2	HEXAGON AB SER'B'NPV				
		Acquisitions	7,227.00	-420,537.54	
		Dispositions	-1,624.00		89,855.36
C428291108	HEXCEL CORP NEW COM				
		Acquisitions	1,638.00	-110,101.18	
		Dispositions	-7,756.00		489,452.20
C432833AB7	HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024				
		Acquisitions	475,000.00	-465,718.75	
		Dispositions	-475,000.00		458,375.00
C43283X105	HILTON GRAND VACATIONS INC COM				
		Acquisitions	3,545.00	-141,761.79	
		Dispositions	-3,362.00		123,918.73
C43357MHN3	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 08-22-2018				
		Acquisitions	1,800,000.00	-1,796,841.00	
		Dispositions	-1,800,000.00		1,800,000.00
SB1YMYT5	HIWIN TECH CORP TWD10				
		Acquisitions	6,000.00	-103,242.95	
		Dispositions	-6,180.00		45,392.98
C437076102	HOME DEPOT INC COM				
		Acquisitions	1,428.00	-262,163.67	
		Dispositions	-3,565.00		652,875.79
S8A8BZQU	HON HAI PRECISION DUMMY CASH LIINE				
		Dispositions	-73,500.00		1,378.57
		Free Receipt	73,500.00		
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	135.00	-20,795.40	
		Dispositions	-395.00		63,344.37
CG4617B105	HORIZON PHARMA INC COMMON STOCK				
		Acquisitions	1,732.00	-30,327.03	
		Dispositions	-8,244.00		152,789.23

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C44109J106	HOSTESS BRANDS INC CL A CL A				
		Acquisitions	40,812.00	-560,928.50	
		Dispositions	-960.00		12,498.91
S6441506	HOYA CORP NPV				
		Acquisitions	4,000.00	-237,432.06	
		Dispositions	-6,500.00		317,518.41
C40434L105	HP INC COM				
		Acquisitions	5,820.00	-138,066.80	
		Dispositions	-7,605.00		167,954.43
C44331CJQ5	HP INC DISC COML PAPER NTS 4/2 YRS 3&4 CPN 09-24-2018				
		Acquisitions	1,500,000.00	-1,493,515.83	
		Dispositions	-1,500,000.00		1,500,000.00
C44331CHT1	HP INC DISC COML PAPER NTS 4/2 YRS 3&4 08-27-2018				
		Acquisitions	1,200,000.00	-1,196,922.00	
		Dispositions	-1,200,000.00		1,200,000.00
C44331CGP0	HP INC DISC COML PAPER NTS 4/2 YRS 3&4 07-23-2018				
		Acquisitions	600,000.00	-599,167.00	
		Dispositions	-600,000.00		600,000.00
C40428PPM0	HSBC BANK CANADA BA 20/02/2018				
		Acquisitions	2,700,000.00	-2,165,767.52	
		Dispositions	-2,700,000.00		2,144,499.05
C40428PYP3	HSBC BANK CANADA BA 22/11/2018				
		Acquisitions	2,500,000.00	-1,905,729.88	
		Dispositions	-2,500,000.00		1,877,491.54
C40428PXJ8	HSBC BANK CANADA 0% BDS 17/10/2018 CAD				
		Acquisitions	200,000.00	-153,292.14	
		Dispositions	-200,000.00		154,412.06
C40428PU36	HSBC BK CDA BA 03/07/2018				
		Acquisitions	2,500,000.00	-1,931,524.60	
		Dispositions	-2,500,000.00		1,892,296.91
C40428PR48	HSBC BK CDA BA 04/04/2018				
		Acquisitions	5,200,000.00	-4,004,292.65	
		Dispositions	-5,200,000.00		4,057,629.00
C40428PX41	HSBC BK CDA BA 04/10/2018				
		Acquisitions	1,800,000.00	-1,363,271.53	
		Dispositions	-1,800,000.00		1,401,916.87
C40428PU69	HSBC BK CDA BA 06/07/2018				
		Acquisitions	2,300,000.00	-1,779,684.69	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,300,000.00		1,749,061.22
C40428PX90	HSBC BK CDA BA 09/10/2018				
		Acquisitions	1,000,000.00	-759,062.06	
		Dispositions	-1,000,000.00		769,798.81
C40428PSC9	HSBC BK CDA BA 11/05/2018				
		Acquisitions	1,900,000.00	-1,505,501.71	
		Dispositions	-1,900,000.00		1,481,354.93
C40428PPF5	HSBC BK CDA BA 14/02/2018				
		Acquisitions	2,000,000.00	-1,610,041.91	
		Dispositions	-2,000,000.00		1,585,507.94
C40428PNG5	HSBC BK CDA BA 15/01/2018				
		Acquisitions	4,800,000.00	-3,718,483.37	
		Dispositions	-4,800,000.00		3,833,822.05
C40428PXG4	HSBC BK CDA BA 15/10/2018				
		Acquisitions	700,000.00	-536,281.83	
		Dispositions	-700,000.00		536,611.15
C40428PNJ9	HSBC BK CDA BA 17/01/2018				
		Acquisitions	2,400,000.00	-1,865,237.28	
		Dispositions	-2,400,000.00		1,932,204.54
C40428PYV0	HSBC BK CDA BA 28/11/2018				
		Acquisitions	1,200,000.00	-912,332.58	
		Dispositions	-1,200,000.00		902,098.25
C40428PSY1	HSBC BK CDA BA 31/05/2018				
		Acquisitions	2,500,000.00	-1,947,735.87	
		Dispositions	-2,500,000.00		1,938,737.48
SBDCL5Z1	HSBC HLDGS PLC FLTG RATE 05-18-2024				
		Acquisitions	560,000.00	-560,000.00	
		Dispositions	-560,000.00		560,756.00
SBD36V02	HSBC HLDGS PLC 4.583% 06-19-2029				
		Acquisitions	385,000.00	-385,000.00	
		Dispositions	-385,000.00		386,228.15
C404280BN8	HSBC HOLDINGS PLC CONV 6.25% 12-31-2049				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		445,500.00
SBRB3857	HUA HONG SEMICONDUCTOR LIMITED NPV				
		Acquisitions	151,000.00	-314,674.30	
		Dispositions	-151,000.00		406,558.86
C44332PAD3	HUB INTL LTD 7% DUE 05-01-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		151,500.00
C445587AC2	HUNT COS INC 6.25% DUE 02-15-2026				
		Acquisitions	395,000.00	-395,000.00	
		Dispositions	-395,000.00		373,871.25
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	510.00	-108,932.02	
		Dispositions	-400.00		97,911.74
C44890NJU5	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 09-28-2018				
		Acquisitions	1,800,000.00	-1,796,062.50	
		Dispositions	-1,800,000.00		1,800,000.00
SBFY1ZX1	IBM CREDIT CORP 3.0% 02-06-2023				
		Acquisitions	955,000.00	-954,512.95	
		Dispositions	-955,000.00		954,866.30
C451102BN6	ICAHN ENTERPRISES 6.375% DUE 12-15-2025				
		Acquisitions	450,000.00	-451,187.50	
		Free Delivery	-450,000.00		
C45168D104	IDEXX LABS INC COM				
		Acquisitions	410.00	-81,223.68	
		Dispositions	-1,714.00		330,954.93
C452327109	ILLUMINA INC COM				
		Acquisitions	406.00	-127,262.94	
		Dispositions	-130.00		31,270.33
S2398822	INFOSYS LIMITED ADR				
		Acquisitions	26,005.00	-470,432.49	
		Dispositions	-17,105.00		297,368.13
		Free Receipt	8,900.00		
C45784P101	INSULET CORP COM STK				
		Acquisitions	4,853.00	-452,035.05	
		Dispositions	-335.00		33,377.25
C458140100	INTEL CORP COM				
		Acquisitions	17,938.00	-922,734.51	
		Free Delivery	-15,638.00		
		Free Receipt	15,638.00		
C458140AJ9	INTEL CORP 3.3 DUE 10-01-2021				
		Acquisitions	60,000.00	-61,477.20	
		Dispositions	0.00		0.00
C458204AP9	INTELSAT 7.75% DUE 06-01-2021				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-23,000.00	
		Dispositions	-350,000.00		280,875.00
C45867G101	INTERDIGITAL INC COM				
		Acquisitions	6,076.00	-468,123.91	
		Dispositions	-6,076.00		492,849.39
C46115HBC0	INTESA SANPAOLO S 3.375% DUE 01-12-2023				
		Acquisitions	845,000.00	-842,346.05	
		Dispositions	-845,000.00		811,039.45
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Acquisitions	1,422.00	-186,390.78	
		Dispositions	-270.00		40,576.45
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	613.00	-324,342.52	
		Dispositions	-21.00		11,589.76
SB0R7JF1	IPSEN EUR1				
		Acquisitions	438.00	-67,417.22	
		Dispositions	-149.00		23,140.20
SB037HR3	ITAU UNIBANCO HOLD PRF NPV				
		Acquisitions	34,700.00	-463,620.80	
		Dispositions	-47,270.00		585,001.59
		Free Receipt	14,250.00		
SBDGS8R1	ITAUSA PRF NPV (S/R 29/MAR/2018)				
		Dispositions	-1,900.00		3,190.59
		Free Receipt	1,985.00		
CG4474Y214	JANUS HENDERSON GROUP PLC ORD USD1.50				
		Acquisitions	2,100.00	-67,778.27	
		Dispositions	-2,500.00		98,591.71
S6093491	JAPAN LIFELINE CO NPV				
		Acquisitions	2,000.00	-66,200.25	
		Dispositions	-2,000.00		38,771.16
C46611DAA3	JBS INVTS GMBH 7.75% DUE 10-28-2020				
		Acquisitions	200,000.00	-205,240.00	
		Dispositions	-700,000.00		716,310.00
C466112AR0	JBS USA LLC / JBS 5.75% DUE 06-15-2025				
		Acquisitions	675,000.00	-626,062.50	
		Dispositions	-675,000.00		638,906.25
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	6,348.00	-839,104.21	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-425.00		56,979.04
		Free Delivery	-6,176.00		
		Free Receipt	6,176.00		
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	240.00	-32,838.63	
		Dispositions	-6,112.00		1,000,820.65
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	1,336.00	-149,442.94	
		Dispositions	-19,574.00		2,190,524.92
SBFZP554	JPMORGAN CHASE & 4.005% DUE 04-23-2029				
		Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		375,784.05
C48123V102	J2 GLOBAL INC COM				
		Acquisitions	1,173.00	-90,190.81	
		Dispositions	-2,270.00		178,267.72
C4851E1GH1	KANSAS CITY PWR & LT CO DISC COML PAPER 4/2 YRS 3&4 07-17-2018				
		Acquisitions	900,000.00	-899,655.00	
		Dispositions	-900,000.00		900,000.00
C48238T109	KAR AUCTION SVCS INC COM STK				
		Acquisitions	3,681.00	-201,186.47	
		Dispositions	-2,250.00		120,679.24
S4497749	KBC GROEP NV NPV				
		Acquisitions	703.00	-55,656.31	
		Dispositions	-997.00		84,495.55
C489170100	KENNAMETAL INC CAP				
		Acquisitions	600.00	-23,413.66	
		Dispositions	-4,000.00		174,341.17
S5505072	KERING				
		Acquisitions	329.00	-167,766.94	
		Dispositions	-542.00		255,019.91
S4519579	KERRY GROUP 'A'ORD EUR0.125				
		Acquisitions	2,004.00	-223,120.99	
		Dispositions	-3,303.00		326,428.67
C49271KK29	KEURIG DR PEPPER INC DISC COML PAPER 4/2 10-02-2018				
		Acquisitions	1,600,000.00	-1,595,754.22	
		Dispositions	-1,600,000.00		1,600,000.00
C49271KJB1	KEURIG DR PEPPER INC DISC COML PAPER 4/2 09-11-2018				
		Acquisitions	250,000.00	-249,440.97	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		250,000.00
C49271KL69	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 3&4 11-06-2018				
		Acquisitions	300,000.00	-299,152.67	
		Dispositions	-300,000.00		300,000.00
SBYV3CH6	KEYBANK NATL ASSN 1.7% DUE 06-01-2018				
		Acquisitions	45,000.00	-44,997.75	
		Dispositions	-585,000.00		585,000.00
SBDGSFT2	KEYBANK NATL ASSN 2.35% DUE 03-08-2019				
		Acquisitions	60,000.00	-60,029.40	
		Dispositions	-815,000.00		814,013.85
S6490995	KEYENCE CORP NPV				
		Acquisitions	300.00	-177,302.63	
		Dispositions	-300.00		163,491.94
S4491235	KINGSPAN GROUP ORD EUR0.13				
		Acquisitions	2,019.00	-97,383.63	
		Dispositions	-619.00		28,940.79
S6149457	KOBAYASHI PHARMACEUTICALS NPV				
		Acquisitions	1,000.00	-81,834.03	
		Dispositions	-1,000.00		70,411.53
S6496324	KOITO MFG CO LTD NPV				
		Acquisitions	900.00	-63,322.19	
		Dispositions	-3,500.00		214,218.31
S6496584	KOMATSU NPV				
		Acquisitions	14,200.00	-510,765.87	
		Dispositions	-14,200.00		407,096.64
S5986622	KONINKLIJKE PHILIP EUR0.20				
		Acquisitions	15,065.00	-654,117.39	
		Dispositions	-1,571.00		58,171.26
C50077LAD8	KRAFT HEINZ FOODS 3% DUE 06-01-2026				
		Acquisitions	55,000.00	-51,591.10	
		Dispositions	-585,000.00		528,580.65
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	100.00	-17,759.00	
		Dispositions	-1,450.00		264,625.76
C512807108	LAM RESH CORP COM				
		Acquisitions	300.00	-53,463.06	
		Dispositions	-200.00		38,214.12
C513272104	LAMB WESTON HLDGS INC COM USD5				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,479.00	-185,467.08	
		Dispositions	-4,968.00		303,808.44
S9G6FQSL	LCH_IRS LCH_SBSIUS USD P 2.73%/R 3M LIBOR 01/16/2048 IRSLV508329				
		Acquisitions	1,040,000.00	0.00	
		Dispositions	-1,040,000.00		0.00
S9G6FQSU	LCH_IRS LCH_SBSIUS USD P 2.73%/R 3M LIBOR 01/16/2048 IRSLV508329				
		Acquisitions	1,040,000.00	0.00	
		Dispositions	-1,040,000.00		28,945.91
C52603B107	LENDINGTREE INC NEW COM USD0.01				
		Acquisitions	1,149.00	-380,521.52	
		Dispositions	-237.00		55,415.39
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	863.00	-129,533.68	
		Dispositions	-6,023.00		1,122,051.94
C536797103	LITHIA MTRS INC CL A CL A				
		Acquisitions	897.00	-90,716.89	
		Dispositions	-560.00		66,761.04
C538034109	LIVE NATION ENTERTAINMENT INC				
		Acquisitions	2,103.00	-82,458.55	
		Dispositions	-1,757.00		82,751.56
C538034AN9	LIVE NATION ENTMT 5.625% DUE 03-15-2026				
		Acquisitions	190,000.00	-190,000.00	
		Dispositions	-190,000.00		191,187.50
SB18ZRK2	LOGITECH INTL CHF0.25 (REGD)				
		Acquisitions	629.00	-28,852.63	
		Dispositions	-325.00		13,397.98
SB0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604				
		Acquisitions	5,775.00	-349,464.08	
		Dispositions	-1,084.00		64,034.10
C548661107	LOWES COS INC COM				
		Acquisitions	9,546.00	-824,696.14	
		Dispositions	-1,101.00		114,213.29
		Free Delivery	-9,363.00		
		Free Receipt	9,363.00		
SB23FN39	LULULEMON ATHLETICA INC COM				
		Acquisitions	2,058.00	-242,359.07	
		Dispositions	-424.00		64,075.18
C559665AA2	MAGNOLIA OIL & GAS 6% DUE 08-01-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		211,262.50
SB552PC2	MAKEMYTRIP LTD USD0.0005				
		Acquisitions	1,287.00	-45,431.64	
		Dispositions	-3,012.00		71,823.37
C56418H100	MANPOWERGROUP INC				
		Acquisitions	1,100.00	-96,996.79	
		Dispositions	-300.00		39,474.59
C565849106	MARATHON OIL CORP COM				
		Acquisitions	47,422.00	-864,498.20	
		Dispositions	-2,875.00		61,865.45
		Free Delivery	-44,922.00		
		Free Receipt	44,922.00		
C57163UJA5	MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 3&4 CPN 09-10-2018				
		Acquisitions	250,000.00	-249,048.96	
		Dispositions	-250,000.00		250,000.00
C57163UKB1	MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 3&4 10-11-2018				
		Acquisitions	600,000.00	-598,775.50	
		Dispositions	-600,000.00		600,000.00
C57163UKK1	MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 3&4 10-19-2018				
		Acquisitions	400,000.00	-398,839.00	
		Dispositions	-400,000.00		400,000.00
C57164PAC0	MARRIOTT OWN 6.5% DUE 09-15-2026				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		255,625.00
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Acquisitions	11,771.00	-981,773.41	
		Dispositions	-395.00		33,286.25
		Free Delivery	-9,861.00		
		Free Receipt	9,861.00		
C573284106	MARTIN MARIETTA MATLS INC COM				
		Acquisitions	955.00	-206,329.16	
		Dispositions	-472.00		103,389.92
C57636Q104	MASTERCARD INC CL A				
		Acquisitions	1,295.00	-211,522.76	
		Dispositions	-6,020.00		1,112,884.89
SBFXHLG5	MASTERCARD INC FIXED 3.5% DUE 02-26-2028				
		Acquisitions	110,000.00	-109,742.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-110,000.00		109,778.90
C577081102	MATTEL INC COM STOCK 1.00 PAR				
		Acquisitions	13,200.00	-179,108.07	
		Dispositions	-7,800.00		125,488.53
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	160.00	-3,430.84	
		Dispositions	-4,936.00		101,230.73
C580135101	MC DONALDS CORP COM				
		Acquisitions	6,513.00	-1,052,616.39	
		Dispositions	-2,393.00		389,194.79
C580037703	MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT)				
		Dispositions	-1.32		26.64
		Free Receipt	10,933.32		
C58155LHG2	MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 CPN 08-16-2018				
		Acquisitions	600,000.00	-599,149.33	
		Dispositions	-600,000.00		600,000.00
C58155LKK9	MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 10-19-2018				
		Acquisitions	1,900,000.00	-1,897,774.89	
		Dispositions	-1,900,000.00		1,900,000.00
C58155LJK1	MCKESSON CORP NEW DISC COML PAPER 4/2 YR 09-19-2018				
		Acquisitions	600,000.00	-598,912.67	
		Dispositions	-600,000.00		600,000.00
C58155LJA3	MCKESSON CORP NEW DISC COML PAPER 4/2 YR 09-10-2018				
		Acquisitions	1,000,000.00	-998,388.89	
		Dispositions	-1,000,000.00		1,000,000.00
C58155LHQ0	MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 3&4 08-24-2018				
		Acquisitions	250,000.00	-249,545.00	
		Dispositions	-250,000.00		250,000.00
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	1,020.00	-90,792.33	
		Dispositions	-8,475.00		792,858.87
SBZ1G432	MELROSE INDUST PLC				
		Acquisitions	72,144.00	-226,541.56	
		Dispositions	-145,171.00		443,416.80
		Free Receipt	145,171.00		
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	8,921.00	-577,620.89	
		Dispositions	-6,932.00		413,633.53

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-14,244.00		
		Free Receipt	14,244.00		
C589433101	MEREDITH CORP COM				
		Acquisitions	900.00	-47,924.82	
		Dispositions	-2,600.00		154,622.98
C594918104	MICROSOFT CORP COM				
		Acquisitions	1,820.00	-175,973.54	
		Dispositions	-22,657.00		2,187,333.48
C596278101	MIDDLEBY CORP COM				
		Acquisitions	64.00	-7,701.82	
		Dispositions	-1,046.00		135,672.79
C600814AP2	MILLICOM INTL 6.625% DUE 10-15-2026				
		Acquisitions	742,000.00	-744,500.00	
		Dispositions	-242,000.00		245,025.00
S6335171	MITSUBISHI UFJ FIN NPV				
		Acquisitions	21,900.00	-152,892.72	
		Dispositions	-107,500.00		713,673.77
CY2745C102	MLP GOLAR LNG PARTNERS LP REPSTG LTD PARTNER				
		Acquisitions	5,900.00	-109,416.39	
		Dispositions	-27,299.00		494,018.58
C608190104	MOHAWK INDS INC COM				
		Acquisitions	2,125.00	-329,314.68	
		Dispositions	-500.00		106,569.81
SBGLP232	MONCLER SPA NPV				
		Acquisitions	2,541.00	-88,634.45	
		Dispositions	-543.00		21,846.34
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	23,495.00	-997,702.49	
		Free Delivery	-19,323.00		
		Free Receipt	19,323.00		
C60920WLE8	MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 3&4 11-14-2018				
		Acquisitions	1,100,000.00	-1,095,320.72	
		Dispositions	-1,100,000.00		1,100,000.00
SB1GHR88	MONOTARO CO.LTD NPV				
		Acquisitions	2,300.00	-127,366.65	
		Dispositions	-1,100.00		29,691.82
		Free Receipt	2,300.00		
C61174X109	MONSTER BEVERAGE CORP NEW COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,812.00	-114,153.10	
		Dispositions	-6,248.00		364,491.33
C617446448	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	1,654.00	-85,296.20	
		Dispositions	-4,559.00		210,659.03
SBDCRXT9	MORGAN STANLEY SR NT 2.45% DUE 02-01-2019				
		Acquisitions	25,000.00	-25,052.25	
		Dispositions	-330,000.00		329,772.30
SBLSP7L3	MORGAN STANLEY 2.5% DUE 01-24-2019				
		Acquisitions	70,000.00	-70,196.35	
		Dispositions	-515,000.00		514,835.20
SBYM4WS9	MORGAN STANLEY 3.625% DUE 01-20-2027				
		Acquisitions	65,000.00	-65,018.85	
		Dispositions	-25,000.00		24,003.75
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026				
		Acquisitions	5,000.00	-5,160.90	
		Dispositions	-45,000.00		45,217.35
SBD1KDW2	MORGAN STANLEY 4.457% DUE 04-22-2039				
		Acquisitions	80,000.00	-78,968.00	
		Dispositions	-80,000.00		79,087.20
SBF2PXS6	MPLX LP 4% 03-15-2028				
		Acquisitions	1,380,000.00	-1,373,803.80	
		Dispositions	-350,000.00		346,514.00
C55342UAH7	MPT OPER FIXED 5% DUE 10-15-2027				
		Acquisitions	275,000.00	-263,207.50	
		Dispositions	-225,000.00		210,093.75
C553573106	MSG NETWORK INC CL A CL A				
		Acquisitions	3,200.00	-65,893.01	
		Dispositions	-13,000.00		312,957.12
C553777103	MTS SYS CORP COM				
		Acquisitions	500.00	-27,410.00	
		Dispositions	-1,500.00		76,356.08
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046				
		Acquisitions	20,000.00	-19,602.00	
		Dispositions	-20,000.00		19,011.80
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	1,037.00	-47,076.39	
		Dispositions	-4,843.00		224,132.30

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C63861VAC1	NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024				
		Acquisitions	720,000.00	-720,000.00	
		Dispositions	-415,000.00		415,254.75
C63530QAH2	NATL CINEMEDIA LLC 5.75% DUE 08-15-2026				
		Acquisitions	305,000.00	-286,193.35	
		Dispositions	-230,000.00		216,200.00
C63937YAE1	NAVISTAR INC TERM LOAN SENIOR SECURED 11-06-2024 BEO				
		Acquisitions	30,000.00	-30,187.50	
		Dispositions	-4,306.42		4,306.42
S6628008	NEDBANK GROUP LTD ZAR1				
		Dispositions	-0.88		13.13
		Free Receipt	3,789.88		
C64021SAC3	NEIMAN MARCUS GROUP INC NEIMAN MARCUS GROUP INC OTHER TERM LN DUE 10-25-2020				
		Acquisitions	410,000.00	-377,456.25	
		Dispositions	-1,073.30		1,073.30
C640491106	NEOGEN CORP COM				
		Dispositions	-645.67		38,774.42
		Free Receipt	1,112.67		
SB06YV46	NESTE OYJ NPV				
		Acquisitions	3,484.00	-286,321.74	
		Dispositions	-6,600.00		455,685.85
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	758.00	-64,336.90	
		Dispositions	-758.00		57,761.08
C64110L106	NETFLIX INC COM STK				
		Acquisitions	406.00	-115,712.60	
		Dispositions	-2,666.00		899,464.00
C65158N102	NEWMARK GROUP INC CL A CL A				
		Acquisitions	16,600.00	-235,317.76	
		Dispositions	-16,600.00		251,180.48
C65341XAA6	NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024				
		Acquisitions	25,000.00	-25,869.19	
		Dispositions	-175,000.00		171,500.00
C65336K103	NEXSTAR MEDIA GROUP INC CL A CL A				
		Acquisitions	587.00	-41,864.85	
		Dispositions	-10,157.00		709,787.19
CG6518L108	NIELSEN HOLDINGS PLC COMSTK				
		Acquisitions	11,100.00	-356,606.96	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,000.00		133,740.53
SB1DN466	NIHON M&A CENTER I NPV				
		Dispositions	-700.00		18,850.28
		Free Receipt	2,400.00		
C654106103	NIKE INC CL B				
		Acquisitions	6,315.00	-434,354.95	
		Dispositions	-331.00		27,330.64
S6639550	NINTENDO CO LTD NPV				
		Acquisitions	300.00	-102,658.63	
		Dispositions	-500.00		153,115.56
S6641049	NISSHIN OILLIO GP NPV				
		Acquisitions	7,300.00	-214,287.77	
		Dispositions	-1,700.00		52,872.77
C65557CAL7	NORDEA BK AG 2.375% DUE 04-04-2019				
		Acquisitions	65,000.00	-65,087.75	
		Dispositions	-845,000.00		843,081.85
SB11HK39	NORSK HYDRO ASA NOK1.098				
		Acquisitions	28,940.00	-222,190.76	
		Dispositions	-28,940.00		162,246.62
C665531AF6	NORTHERN OIL & GAS INC MN SR SECD SECONDLIEN NT 144A 9.5% PIK 05-15-2023				
		Acquisitions	450,000.00	-471,375.00	
		Dispositions	-450,000.00		460,125.00
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	547.00	-153,097.59	
		Dispositions	-1,609.00		563,349.44
		Free Delivery	-2,291.00		
		Free Receipt	2,291.00		
C67000B104	NOVANTA INC NOVANTA INC				
		Acquisitions	2,397.00	-135,981.95	
		Dispositions	-192.00		14,538.98
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	2,418.00	-125,942.51	
		Dispositions	-14,584.00		663,995.92
C67018T105	NU SKIN ENTERPRISES INC CL A CL A				
		Acquisitions	814.00	-58,863.58	
		Dispositions	-473.00		36,020.86
C67066G104	NVIDIA CORP COM				
		Acquisitions	543.00	-138,466.69	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-754.00		176,329.69
C674599105	OCCIDENTAL PETROLEUM CORP				
		Acquisitions	11,156.00	-831,699.88	
		Dispositions	-388.00		32,665.22
		Free Delivery	-11,156.00		
		Free Receipt	11,156.00		
C675232AB8	OCEANEERING INTL 6% DUE 02-01-2028				
		Acquisitions	335,000.00	-335,000.00	
		Dispositions	-335,000.00		334,162.50
C680665AK2	OLIN CORP FIXED 5% DUE 02-01-2030				
		Acquisitions	385,000.00	-388,000.00	
		Dispositions	-385,000.00		362,406.25
C68389X105	ORACLE CORP COM				
		Acquisitions	3,329.00	-155,673.88	
		Dispositions	-5,385.00		255,465.36
		Free Delivery	-17,829.00		
		Free Receipt	17,829.00		
C688239201	OSHKOSH CORPORATION				
		Acquisitions	1,600.00	-117,312.74	
		Dispositions	-400.00		36,857.15
S9D85KJU	OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US				
		Acquisitions	170,000.00	-170,000.00	
		Dispositions	-170,000.00		170,000.00
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC				
		Acquisitions	820,000.00	-820,000.00	
		Dispositions	-820,000.00		820,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC				
		Acquisitions	520,000.00	-520,000.00	
		Dispositions	-520,000.00		520,000.00
S9AZUZ5U	OTC DERICASH COLL RECEI FROM CITIBANK				
		Acquisitions	68,000.00	-68,000.00	
		Dispositions	-192,000.00		192,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-590,000.00		590,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	780,000.00	-780,000.00	
		Dispositions	-670,000.00		670,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		310,000.00
S9A32HLL	OTC DERIVATIVE CASH COLL PAY TO RBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9C8GNHL	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				
		Acquisitions	840,000.00	-840,000.00	
		Dispositions	-840,000.00		840,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	891,000.00	-891,000.00	
		Dispositions	-840,000.00		840,000.00
S9A32GTU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	560,000.00	-560,000.00	
		Dispositions	-560,000.00		560,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		220,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	1,270,000.00	-1,270,000.00	
		Dispositions	-1,270,000.00		1,270,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
S9B8RP6L	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S6267058	OTSUKA CORP NPV				
		Acquisitions	500.00	-45,590.94	
		Dispositions	-3,600.00		119,663.21
		Free Receipt	1,800.00		
SBDG2903	PAC GAS & ELEC CO 4.65% DUE 08-01-2028				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	155,000.00	-154,559.80	
		Dispositions	-155,000.00		155,610.70
C694308HH3	PAC GAS & ELEC CO 4.75 DUE 02-15-2044				
		Acquisitions	12,000.00	-11,308.80	
		Dispositions	-12,000.00		11,562.00
C695263103	PACWEST BANCORP DEL COM				
		Acquisitions	4,681.00	-215,777.39	
		Dispositions	-2,900.00		153,010.22
SB3C8S86	PANHANDLE EASTN 7% DUE 06-15-2018				
		Acquisitions	105,000.00	-106,866.90	
		Dispositions	-1,390,000.00		1,390,000.00
C701094104	PARKER-HANNIFIN CORP COM				
		Acquisitions	312.00	-58,441.24	
		Dispositions	-3,136.00		505,866.07
C701877102	PARSLEY ENERGY INC CL A CL A				
		Acquisitions	10,615.00	-304,942.31	
		Dispositions	-3,382.00		90,961.40
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	227.00	-18,164.32	
		Dispositions	-2,446.00		215,045.24
C715347100	PERSPECTA INC COM				
		Dispositions	-2,490.00		58,677.08
		Free Receipt	2,490.00		
SBZ3ZZ12	PETROLEOS DEL PERU 4.75% SNR 19/06/2032 USD				
		Acquisitions	287,000.00	-295,897.00	
		Dispositions	-287,000.00		283,412.50
SBFY1ZR5	PETROLEOS MEXICANO 5.35% GTD SNR 12/02/28 USD				
		Acquisitions	208,000.00	-190,207.30	
		Dispositions	-208,000.00		191,880.00
SBD3NBD6	PETROLEOS 4.625% DUE 09-21-2023				
		Acquisitions	45,000.00	-46,275.30	
		Dispositions	-230,000.00		236,325.00
C717081103	PFIZER INC COM				
		Dispositions	-8,424.00		324,196.38
		Free Delivery	-22,312.00		
		Free Receipt	22,312.00		
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	8,555.00	-878,369.82	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-17,320.00		1,639,272.97
C718546104	PHILLIPS 66 COM				
		Acquisitions	3,450.00	-372,781.71	
		Dispositions	-180.00		21,580.11
SB08V9H4	PLASTIC OMNIUM EUR0.06				
		Acquisitions	1,382.00	-66,547.56	
		Dispositions	-1,382.00		43,917.21
SBYNHY36	PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018				
		Acquisitions	85,000.00	-84,927.75	
		Dispositions	-1,110,000.00		1,110,000.00
SBZB25D7	PNC BK N A PITT PA 1.95% DUE 03-04-2019				
		Acquisitions	40,000.00	-39,912.80	
		Dispositions	-545,000.00		543,457.65
C693475105	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	1,695.00	-265,228.58	
		Dispositions	-1,695.00		226,635.99
C737010108	PORTOLA PHARMACEUTICALS INC COM				
		Acquisitions	5,474.00	-186,521.26	
		Dispositions	-301.00		8,609.99
S5064722	PUMA SE NPV				
		Acquisitions	106.00	-60,238.19	
		Dispositions	-0.25		150.38
		Free Receipt	93.25		
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	20,896.00	-426,986.33	
		Dispositions	-1,151.00		25,359.76
C92933BAP9	PVPTL WMG ACQSTN CORP 5.5% 04-15-2026				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		252,500.00
SBFD5LV4	PVPTL BAKER HUGHES A GE 3.337% 12-15-2027				
		Acquisitions	1,115,000.00	-1,115,000.00	
		Dispositions	-790,000.00		777,041.80
SBZ6F0N6	PVPTL CONTINENTAL RES INC 4.375% DUE 01-15-2028/01-15-2026				
		Acquisitions	425,000.00	-415,968.75	
		Dispositions	-60,000.00		59,403.00
C46115HBD8	PVPTL INTESA SANPAOLO S P A 3.875% 01-12-2028				
		Acquisitions	525,000.00	-520,231.90	
		Dispositions	-525,000.00		472,363.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C472141AA8	PVPTL JBS USA LUX S A/JBS USA FIN INC 6.75% DUE 02-15-2028/02-15-2018 BEO				
		Acquisitions	1,125,000.00	-1,096,525.00	
		Dispositions	-525,000.00		501,375.00
C61965RAA3	PVPTL MOSS CREEK RES HLDGS INC 7.5% DUE 01-15-2026/01-18-2018 BEO				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		163,800.00
C85529VAA2	PVPTL STARFRUIT US/STAR FI BV 8.0% 10-01-2026				
		Acquisitions	165,000.00	-165,000.00	
		Dispositions	-165,000.00		167,268.75
C948626AA4	PVPTL WEIGHT WATCHERS 8.625% 12-01-2025				
		Acquisitions	255,000.00	-269,437.50	
		Dispositions	-250,000.00		275,000.00
C589433AA9	PVPTLMEREDITH CORP 6.875% 02-01-2026				
		Acquisitions	650,000.00	-657,500.00	
		Dispositions	-200,000.00		201,500.00
C00150LAA9	PVTPL AHP HEALTH PARTNERS 9.75% DUE 07-15-2026 BEO				
		Acquisitions	225,000.00	-221,913.00	
		Dispositions	-225,000.00		226,968.75
C02073MAA7	PVTPL ALPHA 2 B V SR PIK TOGGLE NT 06-01-2023				
		Acquisitions	590,000.00	-584,159.00	
		Dispositions	-590,000.00		591,475.00
C67054KAA7	PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO				
		Acquisitions	475,000.00	-473,157.50	
		Dispositions	-350,000.00		344,312.50
C02154VAB7	PVTPL ALTICE S A SR 7.625% DUE 02-15-2025/02-04-2015 BEO				
		Acquisitions	900,000.00	-811,380.75	
		Dispositions	-450,000.00		409,500.00
SBZ3ZWH7	PVTPL AT&T INC 4.1% DUE 02-15-2028/11-15-2027 BEO				
		Acquisitions	765,000.00	-767,701.95	
		Dispositions	-765,000.00		744,727.50
SBDD8153	PVTPL BANK AMER CORP SR NT 144A 3.004% DUE 12-20-2023/12-20-2022 BEO				
		Acquisitions	550,000.00	-548,248.80	
		Dispositions	-441,105.30		441,686.10
C09659W2F0	PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028				
		Acquisitions	180,000.00	-179,035.20	
		Dispositions	-70,000.00		69,703.20
C09659W2D5	PVTPL BNP PARIBAS 3.375% 01-09-2025				
		Acquisitions	485,000.00	-484,131.85	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-485,000.00		485,000.00
C1248EPBX0	PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028				
		Acquisitions	95,000.00	-89,893.75	
		Dispositions	-570,000.00		530,100.00
C15137NAA1	PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-07-2016 BEO				
		Acquisitions	240,000.00	-204,780.40	
		Dispositions	-425,000.00		371,875.00
C15137TAA8	PVTPL CENTENE ESCROW I CORP SR NT 5.375% 06-01-2026				
		Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		381,718.75
C16411QAC5	PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026				
		Acquisitions	765,000.00	-765,000.00	
		Dispositions	-310,000.00		310,387.50
C165167CV7	PVTPL CHESAPEAKE ENERGY CORP 144A 8.0% DUE 06-15-2027/06-06-2017 BEO				
		Acquisitions	320,000.00	-314,400.00	
		Free Delivery	-320,000.00		
C171484AE8	PVTPL CHURCHILL DOWNS 4.75% 01-15-2028				
		Acquisitions	235,000.00	-235,000.00	
		Dispositions	-235,000.00		234,706.25
C46646BAE8	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO				
		Acquisitions	104,766.70	-104,406.57	
		Dispositions	-45,069.79		45,069.79
C2027A0JZ3	PVTPL COMMONWEALTH BK AUSTRALIA TRANCHE # 00216 3.9% DUE 03-16-2028				
		Acquisitions	550,000.00	-549,593.00	
		Dispositions	-550,000.00		542,923.50
C205677AA5	PVTPL COMSTOCK ESCROW CORP SR NT 144A 9.75% DUE 08-15-2026/08-03-2018 BEO				
		Acquisitions	745,000.00	-726,242.75	
		Dispositions	-245,000.00		222,837.50
C221644AA5	PVTPL COTT HLDGS INC SR 5.5% DUE 04-01-2025 BEO				
		Acquisitions	575,000.00	-558,970.00	
		Dispositions	-425,000.00		415,562.50
C225401AJ7	PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,275.00
C126307AS6	PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,750.00
C126307AQ0	PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	-153,187.50	
		Dispositions	-75,000.00		73,125.00
C242370AD6	PVTPL DEAN FOODS CO 6.5% DUE 03-15-2023 BEO				
		Acquisitions	850,000.00	-792,311.25	
		Dispositions	-725,000.00		716,250.00
SBD96MH0	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02				
		Acquisitions	15,000.00	-16,363.65	
		Dispositions	-200,000.00		213,922.00
C26963PAA2	PVTPL EAGLE INTER GLOBAL HLDG B V/RUYI US FI 7.5% 05-01-2025				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		228,937.50
C29390WAA4	PVTPL ENTERPRISE DEV AUTH 12.0% DUE 07-15-2024				
		Acquisitions	1,175,000.00	-1,139,585.00	
		Dispositions	-350,000.00		344,750.00
C268787AJ7	PVTPL EP ENERGY LLC/EVEREST ACQUISITION FIN 7.75% 05-15-2026				
		Acquisitions	370,000.00	-370,000.00	
		Dispositions	-370,000.00		375,550.00
C268787AH1	PVTPL EP ENERGY LLC/EVEREST ACQUISITION FIN 9.375% DUE 05-01-2024 BEO				
		Acquisitions	435,000.00	-319,125.00	
		Dispositions	-435,000.00		360,187.50
C268787AF5	PVTPL EP ENERGY LLC/EVEREST ACQUISITION 144A 8.0% 15/02/2025				
		Acquisitions	530,000.00	-404,031.25	
		Dispositions	-555,000.00		381,181.25
C315786AC7	PVTPL FIDELITY & GUARANTY LIFE HOLD. INC5.5% DUE 05-01-2025 BEO				
		Acquisitions	475,000.00	-473,000.00	
		Dispositions	-475,000.00		463,409.55
C31740LAC7	PVTPL FINANCIAL & RISK US HLDGS INC 8.25% 11-15-2026				
		Acquisitions	750,000.00	-750,000.00	
		Dispositions	-250,000.00		241,875.00
C335934AR6	PVTPL FIRST QUANTUM MINERALS LTD 6.875% 03-01-2026				
		Acquisitions	285,000.00	-285,000.00	
		Dispositions	-285,000.00		267,757.50
C335934AL9	PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/03-22-2017 BEO				
		Acquisitions	475,000.00	-448,900.00	
		Dispositions	-250,000.00		253,825.00
C35905AAA7	PVTPL FRONTDOOR INC 6.75% 08-15-2026				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		177,625.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C35905BAA5	PVTPL FRONTERA ENERGY CORP 9.7% 06-25-2023				
		Acquisitions	235,000.00	-232,278.70	
		Dispositions	-75,000.00		76,200.00
C36168QAD6	PVTPL GFL ENVIRONMENTAL INC 5.375% 03-01-2023				
		Acquisitions	465,000.00	-464,250.00	
		Dispositions	-465,000.00		434,362.50
C432833AC5	PVTPL HILTON DOMESTIC OPER CO INC SR NT 144A 5.125 DUE 05-01-2026/04-13-2018 BEO				
		Acquisitions	740,000.00	-740,000.00	
		Dispositions	-740,000.00		745,918.75
C44963LAA4	PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO				
		Acquisitions	490,000.00	-497,702.50	
		Dispositions	-200,000.00		215,000.00
C45763PAF3	PVTPL INMARSAT FIN PLC GTD SR NT 144A 6.5% DUE 10-01-2024/09-22-2016 BEO				
		Acquisitions	475,000.00	-486,207.50	
		Dispositions	-475,000.00		483,562.50
C45763PAE6	PVTPL INMARSAT FIN PLC GTD 4.875% 05-15-2022				
		Acquisitions	475,000.00	-469,625.00	
		Dispositions	-475,000.00		473,218.75
C45827AAA1	PVTPL INTELSAT CONNECT FIN S A SR NT 144A 12.5% DUE 04-01-2022/06-01-2018 BEO				
		Acquisitions	490,000.00	-432,250.00	
		Dispositions	-875,000.00		880,468.75
C460599AC7	PVTPL INTERNATIONAL GAME TECHNOLOGY PLC SR SECD 6.5% DUE 02-15-2025				
		Acquisitions	50,000.00	-53,875.00	
		Dispositions	-550,000.00		571,437.50
C46115HAZ0	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO				
		Acquisitions	65,000.00	-63,995.75	
		Dispositions	-850,000.00		790,867.60
C46115HBB2	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO				
		Acquisitions	60,000.00	-58,707.00	
		Dispositions	-795,000.00		694,895.25
C44988MAA3	PVTPL IRB HLDG CORP SR NT 144A 6.75% 02-15-2026				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		163,200.00
C46556UAB0	PVTPL ITAU UNIBANCO HLDG S A GRAND CAYMAN BRH 6.125% 12-31-2040				
		Dispositions	-255,000.00		236,385.00
		Free Receipt	255,000.00		
C46649HAE2	PVTPL J P MORGAN MTG TR SER 2017-6 CL A-5 VAR 01-25-2048				
		Acquisitions	1,140,000.00	-1,155,140.63	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-60,436.25		60,436.25
C475795AD2	PVTPL JELD-WEN INC SR NT 4.875% 12-15-2027				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		211,050.00
C48019TAF1	PVTPL JONES ENERGY HLDGS 9.25% 03-15-2023				
		Acquisitions	330,000.00	-324,267.90	
		Dispositions	-330,000.00		330,525.00
SBG1YFB8	PVTPL LENNAR CORP 8.375% DUE 05-15-2018 BEO				
		Dispositions	-100,000.00		100,000.00
		Free Receipt	100,000.00		
C535919AL8	PVTPL LG FINANCE 144A 5.875% DUE 11-01-2024/11-01-2019 BEO				
		Acquisitions	250,000.00	-265,625.00	
		Free Delivery	-900,000.00		
C577081BB7	PVTPL MATTEL INC 144A 6.75% 12-31-2025				
		Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		158,487.50
C62957HAD7	PVTPL NABORS INDUSTRIES INC BNDS 5.75% DUE 02-01-2025				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		156,000.00
C63883KAA3	PVTPL NATURA COSMETICOS SA 5.375% DUE 02-01-2023				
		Acquisitions	221,000.00	-221,000.00	
		Dispositions	-221,000.00		216,690.50
C65441VAA9	PVTPL NINE ENERGY SVC INC 8.75% 11-01-2023				
		Acquisitions	305,000.00	-305,000.00	
		Dispositions	-305,000.00		311,100.00
C65504LAQ0	PVTPL NOBLE HLDG INTL LTD 7.875% DUE 02-01-2026 BEO				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		262,275.00
C62953QAA7	PVTPL NVA HLDGS INC SR NT 144A 6.875% DUE 04-01-2026/04-01-2021 BEO				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,600.00
C67091GAA1	PVTPL OCI NV 6.625% DUE 04-15-2023 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,412.50
SBYX5BT5	PVTPL ODEBRECHT DRILL VIII/IX BNDS 6.35% DUE 12-01-2021				
		Dispositions	-38,000.00		38,000.00
		Free Receipt	100,000.00		
C67106AAL3	PVTPL OFSI FD VI LTD SER 14-6A A1R FLTG 03-20-2025				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-328,262.76		328,262.76
C694183AA2	PVTPL PACIFIC DRILLING ESC ISS8.375% DUE 10-01-2023				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		81,900.00
C702150AD5	PVTPL PARTY CITY HLDGS INC 6.625% 08-01-2026				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		212,100.00
C708160CD6	PVTPL PENNEY J C CORP INC 8.625% 03-15-2025 BEO				
		Acquisitions	415,000.00	-411,850.00	
		Dispositions	-415,000.00		397,943.75
C72147KAE8	PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875% 09-30-2027				
		Acquisitions	550,000.00	-546,545.00	
		Dispositions	-875,000.00		821,987.50
C693522AH7	PVTPL PQ CORP 5.75% 12-15-2025				
		Acquisitions	450,000.00	-459,106.25	
		Dispositions	-140,000.00		137,550.00
C76119LAA9	PVTPL RESIDEO FDG INC 6.125% DUE 11-01-2026				
		Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		125,781.25
C76716XAC6	PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		256,562.50
C79970YAE5	PVTPL SANCHEZ ENERGY CORP 7.25% 02-15-2023				
		Acquisitions	280,000.00	-277,167.60	
		Dispositions	-280,000.00		282,100.00
C80874YAW0	PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025				
		Acquisitions	725,000.00	-720,640.00	
		Dispositions	-200,000.00		195,500.00
C81733LAA5	PVTPL SEPLAT PETE DEV CO PLC SR NT 144A 9.25% DUE 04-01-2023/03-21-2018 BEO				
		Acquisitions	200,000.00	-198,026.00	
		Dispositions	-200,000.00		203,300.00
C822538AE4	PVTPL SHELF DRILLING HLDGS LTD SR NT 8.25% 02-15-2025				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		161,600.00
C78428JAA6	PVTPL SITV INC 10.375 DUE 07-01-2019 BEO				
		Acquisitions	120,000.00	-81,621.00	
		Dispositions	-70,000.00		41,650.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C83405RAA5	PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A1 2.55% 02-25-2027				
		Acquisitions	1,000,000.00	-999,935.10	
		Dispositions	-524,474.75		524,474.75
SBFZ4PK6	PVTPL SOFI CONSUMER LOAN PROGRAM TRUST 18-3 A1 3.2% 08-25-2027				
		Acquisitions	1,200,000.00	-1,199,989.08	
		Dispositions	-242,465.83		242,465.83
C85511XAC4	PVTPL STAR ENERGY GEOTHERMAL WAYANG WINDU LTD CORP 6.75 % DUE 04-24-2033				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		184,500.00
C85572NAA6	PVTPL STARS GROUP HLDGS B V/STARS GROUP US C SR NT 7.0% 07-15-2026				
		Acquisitions	425,000.00	-423,031.25	
		Dispositions	-250,000.00		258,125.00
C86024TAA5	PVTPL STEVENS HLDG CO INC 6.125% 10-01-2026				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		90,225.00
C86765LAM9	PVTPL SUNOCO LP/SUNOCO FIN CORP SR NT 5.875% 03-15-2028				
		Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		158,100.00
C87612BBH4	PVTPL TARGA RES PARTNERS LP/TARGA RES 5.875% DUE 04-15-2026				
		Acquisitions	460,000.00	-460,000.00	
		Dispositions	-460,000.00		469,200.00
C88167AAH4	PVTPL TEVA PHARMACEUTICAL FIN NETH III B V 6.0% 04-15-2024				
		Acquisitions	1,000,000.00	-1,000,250.00	
		Dispositions	-1,000,000.00		998,562.50
C89365DAA1	PVTPL TRANSDIGM UK HLDGS PLC 6.875% DUE 05-15-2026 BEO				
		Acquisitions	665,000.00	-668,901.00	
		Dispositions	-665,000.00		668,325.00
C89705PAA3	PVTPL TRONOX FINANCE PLC BNDS 5.75% 10-01-2025				
		Acquisitions	425,000.00	-436,989.25	
		Dispositions	-425,000.00		411,350.00
C90352JAC7	PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028				
		Acquisitions	30,000.00	-31,029.30	
		Dispositions	-60,000.00		60,258.80
C91911KAP7	PVTPL VALEANT PHARMACEUTICALS INTL BNDS 9.0% DUE 12-15-2025				
		Acquisitions	600,000.00	-594,749.75	
		Dispositions	-600,000.00		599,250.00
C91911KAK8	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA 7.0% DUE 03-15-2024				
		Acquisitions	200,000.00	-213,795.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		422,000.00
C91911XAV6	PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026				
		Acquisitions	940,000.00	-941,562.50	
		Dispositions	-240,000.00		241,500.00
C91823KAA7	PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022				
		Acquisitions	40,000.00	-42,550.00	
		Dispositions	-105,000.00		109,905.00
C92912QAG1	PVTPL VOYA CLO LTD SER 14-3A CL A1R FLTG RT 07-25-2026 DUE 07-25-2026 BEO				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-62,516.22		62,516.22
SB97SJ57	PVTPL WANT WANT CHINA FIN LTD GTD SR NT 144A 1.875% DUE 05-14-2018 BEO				
		Acquisitions	200,000.00	-199,600.00	
		Dispositions	-200,000.00		200,000.00
C94946TAD8	PVTPL WELLCARE HEALTH PLANS INC 5.375% 08-15-2026				
		Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		233,162.50
C966387BE1	PVTPL WHITING PETE CORP 6.625% 01-15-2026				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		304,875.00
C68245XAE9	PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025				
		Acquisitions	100,000.00	-102,030.00	
		Dispositions	-450,000.00		453,687.50
C747301AC3	QUAD / GRAPHICS 7% DUE 05-01-2022				
		Acquisitions	355,000.00	-356,275.00	
		Dispositions	-75,000.00		77,812.50
SBF3KVJ7	QUALCOMM INC 2.1% 05-20-2020				
		Acquisitions	50,000.00	-49,568.50	
		Dispositions	-630,000.00		620,197.20
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	8,662.00	-869,866.20	
		Dispositions	-740.00		82,217.27
		Free Delivery	-8,168.00		
		Free Receipt	8,168.00		
C75026JAB6	RADIATE HOLDCO LLC 6.875% DUE 02-15-2023				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		201,750.00
C755111507	RAYTHEON CO USD0.01				
		Acquisitions	4,321.00	-944,992.33	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-3,685.00		
		Free Receipt	3,685.00		
C756109104	REALTY INCOME CORP COM				
		Acquisitions	290.00	-14,500.00	
		Dispositions	-335.00		19,583.87
C7562E1H98	RECKITT BENCKISER TREAS SVCS PLC DISC COML PAPER 4/2 YRS 3&4 08-09-2018				
		Acquisitions	500,000.00	-499,033.33	
		Dispositions	-500,000.00		500,000.00
C75625QAD1	RECKITT BENCKISER 2.75% DUE 06-26-2024				
		Acquisitions	65,000.00	-62,416.25	
		Dispositions	-865,000.00		828,078.30
C756577102	RED HAT INC COM				
		Acquisitions	461.00	-56,643.58	
		Dispositions	-1,996.00		322,900.62
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	7,000.00	-136,491.71	
		Dispositions	-7,000.00		129,065.81
C75955HHL6	RELX INC 4/A2 YRS 3&4 08-20-2018				
		Acquisitions	300,000.00	-299,271.67	
		Dispositions	-300,000.00		300,000.00
C759916109	REPLIGEN CORP COM STK USD0.01				
		Acquisitions	48.00	-1,669.68	
		Dispositions	-3,672.00		203,243.72
C76118Y104	RESIDEO TECHNOLOGIES INC COM USD0.001				
		Acquisitions	14,524.00	-359,948.97	
		Dispositions	-1,134.17		24,329.48
		Free Receipt	1,134.17		
C76706AAA2	RIO ENERGY S A / 6.875% DUE 02-01-2025				
		Acquisitions	184,000.00	-182,743.28	
		Dispositions	-184,000.00		136,160.00
C767744105	RITCHIE BROS AUCTIONEERS INC COM				
		Acquisitions	15,332.00	-459,125.57	
		Dispositions	-3,329.00		111,640.49
C77434MHA6	ROCKWELL COLLINS INC DISC COML PAPER 4/2YRS 3&4 08-10-2018				
		Acquisitions	1,200,000.00	-1,197,747.67	
		Dispositions	-1,200,000.00		1,200,000.00
C77434MJH9	ROCKWELL COLLINS INC DISC COML PAPER 4/2YRS 3&4 09-17-2018				
		Acquisitions	1,800,000.00	-1,796,466.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,800,000.00		1,800,000.00
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478				
		Acquisitions	10,787.00	-560,888.61	
		Dispositions	-6,200.00		293,559.66
C775133101	ROGERS CORP COM				
		Acquisitions	783.00	-112,684.05	
		Dispositions	-617.00		93,550.32
SBVFNZH2	ROTORK ORD GBP0.005				
		Acquisitions	28,170.00	-130,881.31	
		Dispositions	-2,596.00		10,271.13
C780088U40	ROYAL BANK OF CDA BA 04/07/2018				
		Acquisitions	2,500,000.00	-1,927,476.94	
		Dispositions	-2,500,000.00		1,896,369.71
C780088XB1	ROYAL BANK OF CDA BA 10/10/2018				
		Acquisitions	1,000,000.00	-759,046.86	
		Dispositions	-1,000,000.00		770,080.20
C780088PD6	ROYAL BANK OF CDA BA 12/02/2018				
		Acquisitions	1,800,000.00	-1,434,228.28	
		Dispositions	-1,800,000.00		1,425,473.28
C780088SF8	ROYAL BANK OF CDA BA 14/05/2018				
		Acquisitions	2,400,000.00	-1,901,476.96	
		Dispositions	-2,400,000.00		1,874,930.19
C780088U32	ROYAL BK CDA BA 03/07/2018				
		Acquisitions	2,500,000.00	-1,927,554.13	
		Dispositions	-2,500,000.00		1,892,277.96
C780088X47	ROYAL BK CDA BA 04/10/2018				
		Acquisitions	1,800,000.00	-1,363,312.48	
		Dispositions	-1,800,000.00		1,401,958.98
C780088Q52	ROYAL BK CDA BA 05/03/2018				
		Acquisitions	2,500,000.00	-2,015,414.41	
		Dispositions	-2,500,000.00		1,937,919.53
C780088NC0	ROYAL BK CDA BA 11/01/2018				
		Acquisitions	2,300,000.00	-1,788,230.76	
		Dispositions	-2,300,000.00		1,841,381.99
C780088NK2	ROYAL BK CDA BA 18/01/2018				
		Acquisitions	2,400,000.00	-1,865,199.94	
		Dispositions	-2,400,000.00		1,924,334.22
C780088XK1	ROYAL BK CDA BA 18/10/2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-229,933.61	
		Dispositions	-300,000.00		230,393.36
C780088SS0	ROYAL BK CDA BA 25/05/2018				
		Acquisitions	2,500,000.00	-1,938,572.32	
		Dispositions	-2,500,000.00		1,936,017.21
C780088PV6	ROYAL BK CDA BA 28/02/2018				
		Acquisitions	1,500,000.00	-1,214,973.24	
		Dispositions	-1,500,000.00		1,176,009.41
C780088QW3	ROYAL BK CDA BA 29/03/2018				
		Acquisitions	1,500,000.00	-1,179,036.00	
		Dispositions	-1,500,000.00		1,162,568.38
C780088NX4	ROYAL BK CDA BA 30/01/2018				
		Acquisitions	800,000.00	-639,123.55	
		Dispositions	-800,000.00		648,089.52
C780088NY2	ROYAL BK CDA BA 31/01/2018				
		Acquisitions	1,000,000.00	-797,278.42	
		Dispositions	-1,000,000.00		810,408.47
C780088R36	ROYAL BK OF CANADA 0% SNR 03/04/2018 CAD				
		Acquisitions	4,400,000.00	-3,388,417.24	
		Dispositions	-4,400,000.00		3,405,878.57
SBFYFF88	ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024				
		Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-210,000.00		210,354.90
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK				
		Acquisitions	400.00	-42,603.52	
		Dispositions	-1,200.00		158,635.27
C78015GLS0	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 4/A2 YRS 3&4 CPN 11-26-2018				
		Acquisitions	400,000.00	-398,930.89	
		Dispositions	-400,000.00		400,000.00
C78015GK51	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 4/A2 YRS 3&4 10-05-2018				
		Acquisitions	900,000.00	-897,946.25	
		Dispositions	-900,000.00		900,000.00
C78015GKX0	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 4/A2 YRS 3&4 10-31-2018				
		Acquisitions	500,000.00	-498,739.58	
		Dispositions	-500,000.00		500,000.00
C78015GL84	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 4/A2 YRS 3&4 11-08-2018				
		Acquisitions	450,000.00	-448,818.50	
		Dispositions	-450,000.00		450,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB09CBL4	ROYAL DUTCH SHELL 'A'SHS EUR0.07				
		Acquisitions	23,961.00	-851,198.71	
		Dispositions	-6,856.00		209,460.01
C781467AB1	RUMO LUXEMBOURG S 5.875% DUE 01-18-2025				
		Acquisitions	260,000.00	-258,164.40	
		Dispositions	-260,000.00		247,650.00
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	317.00	-58,202.21	
		Dispositions	-307.00		58,624.33
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	538.00	-73,739.40	
		Dispositions	-1,139.00		138,006.45
S6771720	SAMSUNG ELECTRONIC KRW100				
		Dispositions	-7,829.00		610,603.99
		Free Receipt	32,046.00		
C79970YAD7	SANCHEZ ENERGY FIXED 6.125% DUE 01-15-2023				
		Acquisitions	400,000.00	-264,550.00	
		Dispositions	-940,000.00		425,125.00
C79970YAB1	SANCHEZ ENERGY 7.75 DUE 06-15-2021				
		Acquisitions	985,000.00	-572,812.50	
		Dispositions	-115,000.00		108,675.00
S4846288	SAP SE				
		Acquisitions	5,213.00	-612,895.45	
		Dispositions	-4,611.00		484,479.75
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	4,605.00	-348,565.16	
		Dispositions	-4,605.00		286,771.86
C80875AAP6	SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO				
		Dispositions	-453,862.50		456,131.81
		Free Receipt	453,862.50		
C80875AAN1	SCIENTIFIC GAMES INTERNATIONAL, INC. TERM LOAN B-4 SEN SEC 08-14-2024				
		Acquisitions	119,700.00	-120,900.00	
		Dispositions	-837.50		837.50
		Free Delivery	-453,862.50		
C81172UAB1	SEADRILL PARTNERS LLC TERM LOAN B DUE 02-21-2021 BEO				
		Acquisitions	514,661.46	-446,298.96	
		Dispositions	-210,051.47		199,645.22
C816851109	SEMPRA ENERGY INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545.00	-63,133.94	
		Dispositions	-320.00		36,941.01
C817565CD4	SERVICE CORP INTL 4.625% DUE 12-15-2027				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		302,250.00
SB0MP1B0	SHENZHOU INTERNATI HKD0.10				
		Acquisitions	12,000.00	-132,149.19	
		Dispositions	-3,000.00		34,953.43
SBD1XH52	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019				
		Acquisitions	65,000.00	-64,264.20	
		Dispositions	-310,000.00		306,121.90
SBD1XH63	SHIRE ACQUISITIONS 2.4% DUE 09-23-2021				
		Acquisitions	80,000.00	-78,117.60	
		Dispositions	-560,000.00		536,317.75
SBD1XH85	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026				
		Acquisitions	35,000.00	-33,475.40	
		Dispositions	-435,000.00		401,669.05
S6805265	SHISEIDO CO LTD NPV				
		Acquisitions	8,500.00	-532,909.37	
		Dispositions	-2,600.00		175,017.72
SBXDZ9Z0	SHOPIFY INC CL A SHOPIFY INC				
		Acquisitions	1,061.00	-163,136.81	
		Dispositions	-2,142.00		291,669.16
SBYY5978	SILTRONIC AG NPV				
		Acquisitions	503.00	-91,241.93	
		Dispositions	-503.00		64,610.61
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	2,500.00	-404,241.34	
		Dispositions	-135.00		24,422.54
C829073105	SIMPSON MFG INC COM				
		Acquisitions	300.00	-16,969.56	
		Dispositions	-2,700.00		163,396.25
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM				
		Acquisitions	64.00	-4,377.63	
		Dispositions	-1,574.00		119,110.86
C83001A102	SIX FLAGS ENTMT CORP NEW COM				
		Acquisitions	1,911.00	-120,875.58	
		Dispositions	-5,107.00		320,175.26

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C78454LAP5	SM ENERGY CO 6.625% DUE 01-15-2027				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		92,475.00
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	2,700.00	-318,925.12	
		Dispositions	-1,300.00		156,898.65
SB1RR828	SMURFIT KAPPA GROUP PLC ORD EUR0.001				
		Acquisitions	1,716.00	-63,846.79	
		Dispositions	-3,426.00		107,374.09
C833034101	SNAP-ON INC COM				
		Acquisitions	900.00	-139,976.78	
		Dispositions	-765.00		132,504.70
C84262MH84	SOUTHERN CO DISC COML PAPER 4/2 YRS 3&4 CPN 08-08-2018				
		Acquisitions	1,800,000.00	-1,796,563.50	
		Dispositions	-1,800,000.00		1,800,000.00
C84262MGA0	SOUTHERN CO DISC COML PAPER 4/2 YRS 3&4 07-10-2018				
		Acquisitions	1,700,000.00	-1,698,651.33	
		Dispositions	-1,700,000.00		1,700,000.00
C84790A105	SPECTRUM BRANDS HLDGS INC COM USD0.01				
		Acquisitions	2,032.00	-175,224.10	
		Dispositions	-0.06		5.16
		Free Receipt	5,262.06		
SBWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769				
		Acquisitions	1,116.00	-94,943.83	
		Dispositions	-1,101.00		96,249.18
C848637104	SPLUNK INC COMSTK COM USD0.001				
		Acquisitions	125.00	-13,334.24	
		Dispositions	-531.00		55,847.87
C85172FAM1	SPRINGLEAF FIN 6.875% DUE 03-15-2025				
		Acquisitions	650,000.00	-650,300.00	
		Dispositions	-150,000.00		151,125.00
C852234103	SQUARE INC CL A CL A				
		Acquisitions	3,035.00	-188,530.82	
		Dispositions	-146.00		12,519.48
C855244109	STARBUCKS CORP COM				
		Acquisitions	11,424.00	-587,664.23	
		Dispositions	-620.00		32,927.83
C85571B105	STARWOOD PROPERTY TRUST INC COM REIT				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,234.00	-26,391.31	
		Dispositions	-3,550.00		72,676.05
SB6783R6	STD PAC CORP NEW 8.375% DUE 05-15-2018				
		Acquisitions	100,000.00	-101,750.00	
		Dispositions	-100,000.00		100.00
S7156832	STRAUMANN HLDG CHF0.10 (REGD)				
		Acquisitions	204.00	-156,462.98	
		Dispositions	-389.00		246,477.02
C865033AC8	SUGARHOUSE HSP 5.875% DUE 05-15-2025				
		Acquisitions	80,000.00	-76,063.75	
		Dispositions	-80,000.00		75,200.00
SBYZGK99	SUMITOMO MITSUI FIXED 3.544% 01-17-2028				
		Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		229,984.80
C86737RAF6	SUNGARD AVAILABILITY SERVICES CAPITAL INC TERM LOAN B DUE 10-28-2022				
		Acquisitions	475,000.00	-468,750.00	
		Dispositions	-17,626.78		17,626.78
S6864329	SURUGA BANK NPV				
		Acquisitions	2,700.00	-49,769.49	
		Dispositions	-5,900.00		85,858.61
SBD2BV19	SYNCHRONY FINL 3.95% DUE 12-01-2027				
		Acquisitions	130,000.00	-126,035.20	
		Dispositions	-610,000.00		566,221.75
SBYTRVS4	SYNCHRONY FINL 4.5% DUE 07-23-2025				
		Acquisitions	40,000.00	-41,291.20	
		Dispositions	-545,000.00		533,887.45
C87166B102	SYNEOS HEALTH INC COM				
		Acquisitions	12,689.00	-536,931.14	
		Dispositions	-130.00		4,651.29
C87162W100	SYNNEX CORP COM STK				
		Dispositions	-0.81		62.14
		Free Receipt	1,098.81		
C87264AAU9	T-MOBILE USA INC 4.5% BNDS DUE 02-01-2026				
		Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		246,531.25
C87264AAV7	T-MOBILE USA INC 4.75% 02-01-2028				
		Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		246,225.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6870100	TAISEI CORP NPV				
		Acquisitions	1,100.00	-61,312.44	
		Dispositions	-1,700.00		82,202.36
S2113382	TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD				
		Acquisitions	2,279.00	-96,576.48	
		Dispositions	-6,892.00		261,246.92
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
C87901J105	TEGNA INC COM				
		Acquisitions	18,000.00	-218,236.61	
		Dispositions	-7,500.00		111,884.38
C879360105	TELEDYNE TECHNOLOGIES INC COM				
		Acquisitions	1,192.00	-222,092.72	
		Dispositions	-1,721.00		337,574.00
C879369106	TELEFLEX INC COM				
		Acquisitions	1,787.00	-453,850.15	
		Dispositions	-145.00		36,149.16
S2381093	TELUS CORPORATION COM NPV				
		Dispositions	-9,800.00		353,718.18
		Free Receipt	9,800.00		
C88023UAG6	TEMPUR SEALY INTL 5.5% DUE 06-15-2026				
		Acquisitions	180,000.00	-171,036.00	
		Dispositions	-625,000.00		570,312.50
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	6,100.00	-293,621.61	
		Dispositions	-5,900.00		245,830.80
SBYVW165	TENCENT HLDGS LTD 3.595% DUE 01-19-2028				
		Acquisitions	1,090,000.00	-1,089,472.35	
		Dispositions	-1,090,000.00		1,078,065.30
SBF2FTK0	TERRAFORM GLOBAL 6.125% DUE 03-01-2026				
		Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		49,375.00
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	872.00	-281,469.11	
		Dispositions	-314.00		103,467.47
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	145.00	-15,104.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,734.00		196,045.08
C06414PSF9	THE BK OF NOVA BA 14/05/2018				
		Acquisitions	600,000.00	-475,364.48	
		Dispositions	-600,000.00		468,727.86
C06414PSQ5	THE BK OF NOVA BA 23/05/2018				
		Acquisitions	2,500,000.00	-1,946,830.90	
		Dispositions	-2,500,000.00		1,954,831.89
C88513BH86	THOMSON REUTERS CORP DISC COML PAPER YRS 3&4 08-08-2018				
		Acquisitions	1,800,000.00	-1,796,491.00	
		Dispositions	-1,800,000.00		1,800,000.00
C88513BH11	THOMSON REUTERS CORP DISC COML PAPER YRS3&4 CPN 08-01-2018				
		Acquisitions	600,000.00	-598,800.00	
		Dispositions	-600,000.00		600,000.00
C88513BJ43	THOMSON REUTERS CORP DISC COML PAPER YRS3&4 09-04-2018				
		Acquisitions	400,000.00	-399,146.67	
		Dispositions	-400,000.00		400,000.00
C88513BK17	THOMSON REUTERS CORP DISC COML PAPER YRS3&4 10-01-2018				
		Acquisitions	1,400,000.00	-1,397,000.89	
		Dispositions	-1,400,000.00		1,400,000.00
C88513BK90	THOMSON REUTERS CORP DISC COML PAPER YRS3&4 10-09-2018				
		Acquisitions	400,000.00	-399,444.44	
		Dispositions	-400,000.00		400,000.00
S6903556	TINGYI(CAYMAN ISL) USD 0.005				
		Acquisitions	62,000.00	-129,951.51	
		Dispositions	-62,000.00		118,916.14
S6897143	TORAY INDS INC NPV				
		Acquisitions	18,000.00	-170,610.38	
		Dispositions	-18,000.00		132,276.84
C891092108	TORO CO COM				
		Acquisitions	48.00	-2,928.29	
		Dispositions	-535.00		33,927.76
SBFWG4G4	TORONTO DOMINATION BA 16/04/2018				
		Acquisitions	2,800,000.00	-2,135,787.10	
		Dispositions	-2,800,000.00		2,218,721.24
C891161QA2	TORONTO DOMINION BA 01/03/2018				
		Acquisitions	2,000,000.00	-1,628,414.23	
		Dispositions	-2,000,000.00		1,559,152.46
C891161U33	TORONTO DOMINION BA 03/07/2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-771,021.65	
		Dispositions	-1,000,000.00		756,911.19
C891161R45	TORONTO DOMINION BA 04/04/2018				
		Acquisitions	2,800,000.00	-2,156,179.17	
		Dispositions	-2,800,000.00		2,184,899.03
C891161U41	TORONTO DOMINION BA 04/07/2018				
		Acquisitions	1,000,000.00	-770,990.78	
		Dispositions	-1,000,000.00		758,547.88
C891161U58	TORONTO DOMINION BA 05/07/2018				
		Acquisitions	1,000,000.00	-770,959.90	
		Dispositions	-1,000,000.00		759,238.28
C891161QD6	TORONTO DOMINION BA 12/03/2018				
		Acquisitions	1,600,000.00	-1,267,087.36	
		Dispositions	-1,600,000.00		1,244,978.97
C891161XD8	TORONTO DOMINION BA 12/10/2018				
		Acquisitions	700,000.00	-536,378.49	
		Dispositions	-700,000.00		535,679.92
C891161QF1	TORONTO DOMINION BA 14/03/2018				
		Acquisitions	1,400,000.00	-1,108,623.75	
		Dispositions	-1,400,000.00		1,081,613.43
SB15C557	TOTAL EUR2.5				
		Acquisitions	9,329.00	-560,773.07	
		Dispositions	-6,646.00		377,407.20
C89376VAA8	TRANSMONTAIGNE 6.125% DUE 02-15-2026				
		Acquisitions	305,000.00	-305,000.00	
		Dispositions	-305,000.00		306,143.75
C893800AA0	TRANSOCEAN 5.875% DUE 01-15-2024				
		Acquisitions	305,000.00	-301,950.00	
		Dispositions	-305,000.00		305,381.25
C89400J107	TRANSUNION COM				
		Acquisitions	1,792.00	-102,703.20	
		Dispositions	-2,640.00		180,720.78
C89421UAA5	TRAVELPORT CORP 6% DUE 03-15-2026				
		Acquisitions	750,000.00	-750,000.00	
		Dispositions	-750,000.00		756,562.50
C896522109	TRINITY IND INC COM				
		Acquisitions	17,702.00	-587,134.03	
		Dispositions	-2,800.00		103,092.94

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C899896104	TUPPERWARE BRANDS CORPORATION				
		Acquisitions	2,400.00	-130,861.56	
		Dispositions	-11,700.00		493,913.44
C90015WAG8	TURKIYE VAKIFLAR 5.75% DUE 01-30-2023				
		Acquisitions	221,000.00	-220,054.12	
		Dispositions	-221,000.00		206,911.25
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	1,984.00	-430,576.51	
		Dispositions	-1,388.00		270,743.10
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	2,800.00	-198,135.84	
		Dispositions	-5,900.00		422,978.62
C90346E103	U S SILICA HLDGS INC				
		Acquisitions	13,300.00	-332,511.36	
		Dispositions	-2,400.00		79,948.83
SB1L3CS6	UBISOFT ENTERTAIN NPV				
		Acquisitions	2,288.00	-273,483.55	
		Dispositions	-2,288.00		172,229.30
C90352QLF2	UDR INC DISC COML PAPER 11-15-2018				
		Acquisitions	1,700,000.00	-1,696,549.00	
		Dispositions	-1,700,000.00		1,700,000.00
C90352QJS7	UDR INC DISC COML PAPER 4/2 YRS 3&4 CPN 09-26-2018				
		Acquisitions	700,000.00	-698,703.06	
		Dispositions	-700,000.00		700,000.00
S6599483	ULVAC INC NPV				
		Acquisitions	1,000.00	-60,310.11	
		Dispositions	-2,300.00		87,324.87
C912909AN8	UNITED STS STL CORP NEW 6.25% DUE 03-15-2026 REG				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
C91302DLV5	UNITED TECHNOLOGIES CORP DISC COML PAPER 11-29-2018				
		Acquisitions	1,400,000.00	-1,394,331.94	
		Dispositions	-1,400,000.00		1,400,000.00
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	217.00	-52,710.95	
		Dispositions	-272.00		68,289.95
C914906AS1	UNIVISION 5.125% DUE 02-15-2025				
		Acquisitions	50,000.00	-47,500.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-525,000.00		484,891.75
C913483103	UNVL ELECTRS INC COM				
		Acquisitions	61.00	-2,514.48	
		Dispositions	-1,452.00		58,508.53
C902973304	US BANCORP				
		Acquisitions	10,130.00	-532,642.96	
		Dispositions	-415.00		22,459.54
C90932PAA6	UTD AIRLS 2014-1 4% DUE 10-11-2027				
		Acquisitions	363,907.59	-372,341.13	
		Dispositions	-31,175.52		31,175.52
C91879Q109	VAIL RESORTS INC COM				
		Acquisitions	817.00	-201,806.74	
		Dispositions	-1,122.00		278,941.80
C92047W101	VALVOLINE INC COM				
		Acquisitions	2,449.00	-50,586.95	
		Dispositions	-2,990.00		72,518.97
SBD31HK9	VEDANTA RESOURCES 6.375% SNR 30/07/2022 USD				
		Acquisitions	200,000.00	-197,000.00	
		Dispositions	-200,000.00		191,250.00
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	104.00	-8,479.04	
		Dispositions	-2,174.00		149,638.09
S6927374	VENTURE CORP LTD NPV				
		Acquisitions	4,100.00	-86,858.22	
		Dispositions	-4,100.00		50,022.56
S4031879	VEOLIA ENVIRONNEME EUR5				
		Acquisitions	8,980.00	-191,665.79	
		Dispositions	-11,208.00		278,309.50
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	14,565.00	-701,058.60	
		Dispositions	-1,052.00		60,748.20
		Free Delivery	-17,033.00		
		Free Receipt	17,033.00		
SBF22PM5	VERIZON 4.5% DUE 08-10-2033				
		Acquisitions	140,000.00	-143,736.60	
		Dispositions	-895,000.00		893,168.45
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	586.00	-107,982.76	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-322.00		56,210.24
SBGSHPP4	VIA VAREJO SA UNITS (REPR 1 COM & 2 PRF)				
		Acquisitions	1,000.00	-6,561.85	
		Free Delivery	-9,300.00		
C92553P201	VIACOM INC NEW CL B				
		Acquisitions	5,500.00	-161,425.40	
		Dispositions	-5,900.00		190,298.23
C928254101	VIRTU FINL INC CL A CL A				
		Acquisitions	185.00	-5,556.61	
		Dispositions	-1,814.00		40,886.54
SBYPHFD1	VISA INC BNDS 2.2% DUE 12-14-2020				
		Acquisitions	60,000.00	-59,619.00	
		Dispositions	-705,000.00		700,114.35
C92826C839	VISA INC COM CL A STK				
		Acquisitions	212.00	-27,518.95	
		Dispositions	-2,403.00		321,953.37
C992QPJ997	VISION SPV,LLC				
		Dispositions	-1,067,057.60		1,067,057.60
		Free Receipt	1,067,058.60		
SBDT5LB4	VMWARE INC 2.95% DUE 08-21-2022				
		Acquisitions	470,000.00	-454,339.70	
		Dispositions	-160,000.00		158,313.60
SBH4HKS3	VODAFONE GROUP ORD USD0.2095238				
		Acquisitions	136,791.00	-420,684.71	
		Dispositions	-136,791.00		380,226.97
SBFMLNZ1	VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG				
		Acquisitions	540,000.00	-534,756.60	
		Dispositions	-270,000.00		268,782.30
C9288N3HA1	VOLVO GROUP TREAS NORTH AMER INC DISC COML PAPER 4/2 YRS 3&4 08-10-2018				
		Acquisitions	400,000.00	-399,727.44	
		Dispositions	-400,000.00		400,000.00
SBBJPFY1	VONOVIA SE NPV				
		Acquisitions	1,626.00	-84,973.44	
		Dispositions	-2,587.00		120,642.29
C91842KJQ0	VW CR INC DISC COML PAPER 4/2 YRS 2&4 09-24-2018				
		Acquisitions	1,800,000.00	-1,796,384.00	
		Dispositions	-1,800,000.00		1,800,000.00
C931142103	WALMART INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,188.00	-234,927.99	
		Dispositions	-10,588.00		935,374.30
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	9,761.00	-811,790.16	
		Free Delivery	-9,761.00		
		Free Receipt	9,761.00		
C94946TAC0	WELLCARE GROUP INC 5.25% DUE 04-01-2025				
		Acquisitions	275,000.00	-283,517.25	
		Dispositions	-600,000.00		611,281.25
C949746SK8	WELLS FARGO & CO 3.069% DUE 01-24-2023				
		Dispositions	-693,000.00		673,955.37
SBYM4WQ7	WELLS FARGO & CO 3.069% DUE 01-24-2023				
		Acquisitions	35,000.00	-34,955.90	
C95058W100	WENDYS CO COM				
		Acquisitions	3,176.00	-54,661.57	
		Dispositions	-3,789.00		63,355.13
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	2,297.00	-257,494.14	
		Dispositions	-1,621.00		172,617.63
C959802109	WESTERN UNION CO				
		Acquisitions	7,900.00	-148,692.22	
		Dispositions	-5,600.00		119,395.66
C96208T104	WEX INC COM				
		Acquisitions	453.00	-59,717.31	
		Dispositions	-1,928.00		333,109.60
S7508927	WIRECARD AG NPV				
		Acquisitions	1,430.00	-214,628.94	
		Dispositions	-1,275.00		255,128.75
SBFZCHN7	WIX.COM LTD COM ILS0.01				
		Acquisitions	357.00	-35,284.44	
		Dispositions	-176.00		18,246.79
S5671519	WOLTERS KLUWER EUR0.12				
		Acquisitions	2,214.00	-141,119.71	
		Dispositions	-3,637.00		225,205.54
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	353.00	-44,607.71	
		Dispositions	-490.00		65,865.68
C981558109	WORLDPAY INC COM USD0.00001 CL A				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,628.00		525,554.78
		Free Receipt	6,628.00		
C98212BAH6	WPX ENERGY INC FIXED 5.75% 06-01-2026				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,000.00
SBZ3C3R5	WUXI BIOLOGICS (CA USD0.000025				
		Acquisitions	10,000.00	-91,136.21	
		Dispositions	-10,000.00		88,085.47
C98311A105	WYNDHAM HOTELS & RESORTS INC COM				
		Dispositions	-700.00		32,798.96
		Free Receipt	700.00		
SB5BSZB3	YANDEX N.V. COM USD0.01 CL 'A				
		Acquisitions	7,470.00	-289,328.23	
		Dispositions	-2,629.00		91,802.05
S6988337	YUHAN CORP KRW5000				
		Dispositions	-294.00		61,843.60
		Free Receipt	14.00		
SB292RC1	ZOZO INC				
		Acquisitions	1,900.00	-73,265.22	
		Dispositions	-900.00		24,563.59
C90214J101	2U INC COM				
		Acquisitions	4,560.00	-260,142.52	
		Dispositions	-8,135.00		594,430.81

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

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

Covered Employees	All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below. Membership continues in this Plan if an employee was a member of the United System Employee Retirement Plan or US Sprint Communications Company Pension Plan on December 31, 1989. Former Centel employees became participants on December 31, 1993. Otherwise, effective January 1, 1990, an employee becomes a member on the first day of the calendar month coincident with or next following the date he completes one year of continuous service. Part-time employees must work 1,000 hours and 12 consecutive months to become members. "Former Centel Union Employees" become participants in the plan on the date on which they become employees. Membership is closed to employees hired on or after August 12, 2005 (including legacy Nextel employees).

Definitions

Definitions	"Continuous service" means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Continuous service is measured in nearest full years for non-union employees, and measured in hours of service for union employees. "Credited service" means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Credited service is measured in years and months for non-union employees and measured in hours of service for union employees. "Compensation" means regular remuneration plus commissions and, effective December 31, 1993, incentive pay payable under defined incentive pay programs including any pre-tax elective deferrals under the savings plans. No compensation is recognized after December 31, 2005. "Average pre-1990 compensation" means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1990, with compensation defined as of that date. "Average pre-1994 compensation" means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994.

Plan Name:	Sprint Retirement Pension Plan
EIN / PN:	48-0457967 / 001
Plan Sponsor:	Sprint Communications, Inc.
Valuation Date	December 1, 2017

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.

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	Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided: a. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or b. he is unfit mentally or physically to perform his duties in a satisfactory manner, or c. his job no longer exists due to any cause and he is not offered other employment by the Company.
Deferred Vested Retirement	Any member whose service is terminated other than by death or retirement and who has completed five years of continuous service is eligible for a deferred vested retirement allowance.
Disability Retirement	A member who has completed ten years of continuous service, who qualifies for a Social Security disability benefit and who is found to be totally and permanently disabled may be retired on a disability retirement allowance.
Preretirement Death	The surviving spouse or Domestic Partner of a member who dies after January 1, 1985 will be entitled to a benefit under the following conditions: a. The member and his spouse had been married for at least a year at the date of death or the Domestic Partner meets the Plan's eligibility conditions; and b. The member was an active employee and had at least five years of continuous service at his date of death, or the member was a terminated vested member.

SCHEDULE SB ATTACHMENTS

Benefits Paid Upon the Following Events

Normal Retirement

A member's annual normal retirement allowance is equal to the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of:

(1) 1.5% of the member's average pre-1990 compensation, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of:

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

SCHEDULE SB ATTACHMENTS

Early Retirement

A member's annual early retirement allowance is equal to the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of

(1) 1.5% of the member's average pre-1990 compensation, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

Such benefit is reduced by 5/12 of 1% for each month by which his retirement date precedes his normal retirement date. For calendar years from 1986 to 2000, a table of enhanced early retirement reduction factors applies to employees retiring at or after age 60.

Special Early Retirement

The annual special early retirement allowance is equal to the early retirement non-union allowance prior to reduction for early payment reduced by 5/24 of 1% for each month by which the retirement date precedes the normal retirement date. The minimum special early retirement allowance is equal to the minimum early retirement allowance.

SCHEDULE SB ATTACHMENTS

Vested Termination

A member's deferred vested retirement allowance equals the greater of (a) or (b) as follows:

(a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus

(ii) the product of

(1) 1.5% of the member's average pre-1990 compensation as of December 31, 1989, and

(2) credited service through December 31, 1989.

(b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus

(ii) the product of

(1) 1.5% of the member's average pre-1994 compensation, and

(2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

A member who terminates before his 55th birthday with ten years of continuous service may elect to receive a deferred vested retirement allowance upon attaining age 55 of equivalent actuarial value to the benefit described above.

Disability Retirement

The annual disability retirement allowance payable upon retirement at the disability retirement date is equal to the annual early retirement non-union allowance prior to reduction for early payment.

Preretirement Death

Amount of Benefit: In the event of an active member's death before retirement, the survivor’s allowance is equal to the benefit which the spouse or Domestic Partner would have been paid had the member retired on an early retirement non-union allowance with the 50% joint and survivor form of benefit on the first day of the month preceding his date of death. If the active member had not yet attained age 55, the reductions for early commencement and joint and survivor form of payment shall be those which would have applied at age 55.

In the event of a terminated vested employee's death before commencement of benefits, the survivor's allowance, payable at the date the employee would have been age 55 or the date of death if later, is equal to 50% of the 50% joint and survivor deferred vested benefit with actuarial reduction for early commencement and the joint and survivor form of payment based on the date payments commence.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Minimum Benefits From Predecessor Plans
(United, US Sprint, GTE, and Centel) for Certain Active Members

United Plan Member or United Transferred Employee on December 31, 1989

The minimum benefit for a non-union member equals:

(i) 1.2% of his average final compensation multiplied by his credited service prior to January 1, 2000, plus

(ii) 35% of his average final compensation in excess of new covered compensation, multiplied by credited service prior to January 1, 2000, or if a member prior to January 1, 1987, and if greater, .25% of his average final compensation in excess of covered compensation multiplied by the lesser of the number of years of credited service he would have had at normal retirement (if he terminated prior to normal retirement) or 15, further multiplied by the ratio of his credited service prior to January 1, 2000 to the number of years of credited service he would have had at normal retirement.

Reductions for early commencement and forms of benefits other than life only are the same as indicated above. An additional minimum applies if a member is age 60 or over, and eligible for early or special early retirement. This minimum benefit is equal to 1% of the member's average final compensation multiplied by his credited service prior to January 1, 2000.

This benefit calculation is frozen as of December 31, 1999.

US Sprint Communications Company Pension Plan Member on December 31, 1989

The minimum benefit equals the accrued benefit under the US Sprint Plan as of December 31, 1989. Reductions for early commencement and forms of benefit other than life are based on the factors in the US Sprint Plan and the age at benefit commencement.

GTE Transferred Employee on December 31, 1989

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

(i) 1.35% times average final compensation prior to July 1, 1996 times credited service prior to July 1, 1996, or

(ii) credited service prior to July 1, 1996 multiplied by the sum of (1) and (2):

(1) 1.15% times average final compensation prior to July 1, 1996 and below the Social Security Integration Level plus,

(2) 1.45% times such average final compensation above the

SCHEDULE SB ATTACHMENTS

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.

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.

SCHEDULE SB ATTACHMENTS

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.
Optional Forms	A member may elect to convert his allowance, at least 90 days prior to the due date of the first payment of his retirement allowance, into any one of several benefits of equivalent actuarial value to the benefit payable to an unmarried member.
Appendix Amendments	The benefits of several predecessor plans are provided under appendix amendments. These benefits are restricted to members who were covered under the predecessor plans. Assets and liabilities associated with the former Wintel Group, Quincy Telephone Company, United Business Communications, Inc., Unitel, Calma Company, Information Systems of America, Uniwatch, Inc., United Computing International, Inc., United Communications Systems, Inc. and United Transmission, Inc. are included with those for United Telecommunications, Inc. In each case, liabilities are limited to the frozen Plan benefits accrued at the time each company ceased to participate in the Plan. Such frozen benefits have been estimated in certain cases. The valuation reflects minimum benefits for employees of Carolina Telegraph and Telephone Company as of July 1, 1975 as guaranteed under Appendix P and for employees of Florida Telephone Corporation as of March 1, 1974 as guaranteed under Appendix W and minimum benefits for employees who have Winter Park or On-Line account balances under Appendix Z or BB. Effective December 31, 2005, the amount of the Appendix amendment benefit is frozen for each participant in the plan.
Cost-of-Living Adjustment on April 1, 1994	Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b): (a) The product of (i) 2.1% of monthly benefit, and

SCHEDULE SB ATTACHMENTS

(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.

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.

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.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
ARS - Argentine peso	3,776.020	3,776.02	3,776.02
AUD - Australian dollar	2,362.080	2,362.08	2,362.08
BRL - Brazilian real	61,996.930	61,996.93	61,996.93
CAD - Canadian dollar	87,752.640	87,752.64	87,752.64
CHF - Swiss franc	60,174.580	60,174.58	60,174.58
COP - Colombian peso	1.930	1.93	1.93
DKK - Danish krone	286.920	286.92	286.92
EUR - Euro	221,567.490	221,567.49	221,567.49
GBP - British pound sterling	118,590.690	118,590.69	118,590.69
HKD - Hong Kong dollar	74,289.700	74,289.70	74,289.70
HUF - Hungarian forint	0.090	0.09	0.09
IDR - Indonesian rupiah	13,688.680	13,688.68	13,688.68
JPY - Japanese yen	202,194.040	202,194.04	202,194.04
KRW - South Korean won	6,158.170	6,158.17	6,158.17
MXN - Mexican peso	13,608.970	13,608.97	13,608.97
NOK - Norwegian krone	782.540	782.54	782.54
RUB - Russian ruble	3,809.220	3,809.22	3,809.22
SEK - Swedish krona	3,964.030	3,964.03	3,964.03
SGD - Singapore dollar	0.020	0.02	0.02
TRY - Turkish lira	4.050	4.05	4.05
TWD - New Taiwan dollar	13,618.240	13,618.24	13,618.24
USD - United States dollar	1,188,527.670	1,188,527.67	1,188,527.67
ZAR - South African rand	4,623.190	4,623.19	4,623.19
Total - all currencies		**2,081,777.89**	**2,081,777.89**
Total Non-Interest Bearing Cash - USD		**2,081,777.89**	**2,081,777.89**

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: United Arab Emirates dirham	0.000	39,714.16	39,710.38
Pending foreign exchange purchases: Australian dollar	0.000	17,225.11	17,258.91
Pending foreign exchange purchases: Brazilian real	0.000	1,955,352.72	1,910,892.98
Pending foreign exchange purchases: Canadian dollar	0.000	22,379,964.00	22,366,398.83
Pending foreign exchange purchases: Euro	0.000	1,140,351.96	1,129,250.43
Pending foreign exchange purchases: Hong Kong dollar	0.000	175,257.61	175,187.29
Pending foreign exchange purchases: Indian rupee	0.000	396,897.64	396,906.82
Pending foreign exchange purchases: Japanese yen	0.000	26,722,040.51	26,623,867.33
Pending foreign exchange purchases: Swedish krona	0.000	67,972.31	67,968.68
Pending foreign exchange purchases: Turkish lira	0.000	478,196.72	502,733.87
Pending foreign exchange purchases: United States dollar	0.000	86,102,390.85	86,102,390.85
Total - all currencies		**139,475,363.59**	**139,332,566.37**
Pending trade sales: United States dollar	0.000	705,875.29	705,875.29
Total - all currencies		**705,875.29**	**705,875.29**
Pending trade sales: Australian dollar	0.000	116,799.00	118,084.55
Pending trade sales: Canadian dollar	0.000	74,944.47	75,319.44
Pending trade sales: Swiss franc	0.000	83,122.69	83,214.18
Pending trade sales: Euro	0.000	138,344.46	138,866.28
Pending trade sales: Hong Kong dollar	0.000	135,163.50	135,130.18
Pending trade sales: Japanese yen	0.000	180,986.70	181,011.37
Pending trade sales: Swedish krona	0.000	48,091.90	47,927.88
Pending trade sales: Singapore dollar	0.000	203,888.38	204,511.64
Pending trade sales: United States dollar	0.000	39,122,002.52	39,122,002.52
Total - all currencies		**40,103,343.62**	**40,106,068.04**
Total Receivables - Other - USD		**180,284,582.50**	**180,144,509.70**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Interest-Bearing Cash - USD			
Canada - CAD			
FIRSTBANK MONTREAL BA 03/01/2019 CUSIP: 337942A30	1,500,000.000	1,127,103.33	1,126,495.37
HSBC BK CDA BA 27/12/2018 CUSIP: 40428PZU1	1,500,000.000	1,127,509.88	1,126,935.52
ROYAL BK CDA BA 03/12/2018 CUSIP: 780088Z37	2,500,000.000	1,900,475.92	1,880,671.13
TORONTO DOMINION BA 03/12/2018 CUSIP: 891161Z38	2,500,000.000	1,904,520.31	1,880,671.13
1ST BK BK OF BA 05/12/2018 CUSIP: 337942Z58	400,000.000	305,147.27	300,878.79
Total Canada - CAD		**6,364,756.71**	**6,315,651.94**
USD - United States dollar	27,313,382.450	27,313,382.45	27,313,382.45
Total - all currencies		**27,313,382.45**	**27,313,382.45**
Total Interest-Bearing Cash - USD		**33,678,139.16**	**33,629,034.39**
Certificates of Deposit			
United Kingdom - USD			
BARCLAYS BANK PLC NY FLTG RT CD DTD 10-25-2018 FLTG RT 10-25-2019 CUSIP: 06742TJS6	700,000.000	700,000.00	700,363.30
LLOYDS BK CORP MKTS PLC NY BRH INST DTD 10-09-2018 INSTL CTF DEP 00005 CUSIP: 53947BAE0	600,000.000	600,000.00	599,997.60
Total United Kingdom - USD		**1,300,000.00**	**1,300,360.90**
Total Certificates of Deposit		**1,300,000.00**	**1,300,360.90**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G30892 5.5% 04-01-2030 BEO CUSIP: 3132J4GA1	262,105.490	295,237.25	278,429.42
FEDERAL HOME LN MTG CORP POOL #G6-0722 3% 10-01-2046 BEO CUSIP: 31335AYT9	4,013,536.090	3,915,332.17	3,832,332.96
FEDERAL HOME LN MTG CORP POOL #G6-0934 3.5% 06-01-2045 BEO CUSIP: 31335BBB1	355,195.050	367,460.38	351,447.74
FEDERAL HOME LN MTG CORP POOL #G60199 4.5% 05-01-2042 BEO CUSIP: 31335AGG7	176,029.480	192,752.27	181,819.09
FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO CUSIP: 31335ATV0	239,965.190	267,261.22	253,906.21
FEDERAL HOME LN MTG CORP POOL #G60587 4%02-01-2046 BEO CUSIP: 31335AUL0	437,977.110	468,635.51	441,188.36
FEDERAL HOME LN MTG CORP POOL #G60658 3.5% 07-01-2046 BEO CUSIP: 31335AWT1	665,715.700	685,949.52	656,894.97
FEDERAL HOME LN MTG CORP POOL #G60804 4.5% 05-01-2042 BEO CUSIP: 31335A3M8	1,109,318.440	1,192,950.66	1,145,715.18
FEDERAL HOME LN MTG CORP POOL #G61242 4.5% 12-01-2045 BEO CUSIP: 31335BLX2	564,650.200	602,587.64	582,764.18
FEDERAL HOME LN MTG CORP POOL #Q27914 3.5% 08-01-2044 BEO CUSIP: 3132M8N77	133,524.580	137,227.79	132,107.35
FEDERAL HOME LN MTG CORP POOL #Q50235 4%08-01-2047 BEO CUSIP: 3132XSHM5	2,305,516.700	2,450,331.98	2,327,488.27
FEDERAL HOME LN MTG CORP POOL #U99126 3%11-01-2043 BEO CUSIP: 3132H7D84	811,171.720	785,188.87	778,409.31
FEDERAL HOME LN MTG CORP POOL #Z40126 6%04-01-2036 BEO CUSIP: 3132FCD77	696,275.630	773,083.54	762,352.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AH9687 4% 04-01-2026 BEO CUSIP: 3138ABXR5	115,145.200	121,541.14	117,443.50
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1971 5% 05-01-2041 BEO CUSIP: 3138AFFM7	144,457.380	160,257.41	153,189.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3000 3.5% 12-01-2042 BEO CUSIP: 3138EKKN4	297,032.280	310,899.74	293,868.89
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3433 4% 10-01-2041 BEO CUSIP: 3138EKY74	377,559.800	402,396.18	382,751.25
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5788 5% 05-01-2042 BEO CUSIP: 3138ENNE5	100,694.180	111,660.41	106,841.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5955 5% 01-01-2042 BEO CUSIP: 3138ENTM1	131,880.370	146,490.24	139,822.60
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6663 4% 03-01-2039 BEO CUSIP: 3138EPMM3	324,500.490	346,302.86	328,166.05
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7077 FIXED 4% 07-01-2035 BEO CUSIP: 3138EP2K9	780,721.920	831,346.86	797,710.43
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO CUSIP: 3138EQLB6	860,535.500	947,075.65	912,611.67
FEDERAL NATL MTG ASSN GTD MTG POOL #AL8088 4% 02-01-2046 BEO CUSIP: 3138EQ7A4	921,101.510	930,312.53	934,030.09
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9153 3.5% 09-01-2046 BEO CUSIP: 3138ERE30	760,494.820	788,241.01	752,079.18
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9621 4% 01-01-2037 BEO CUSIP: 3138ERVP2	241,489.560	257,110.91	246,076.41
FEDERAL NATL MTG ASSN GTD MTG POOL #AL9737 4.5% 08-01-2038 CUSIP: 3138ERZB9	254,950.640	273,832.92	263,557.77
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP: 99V0006T9	2,412.210	2,410.08	2,412.93
FHLMC GOLD GOLD POOL #Q42618 Q42618 3 08-01-2046 CUSIP: 3132WF4C0	307,226.440	304,586.20	293,215.07
FHLMC GOLD G08372 4.5 11-01-2039 CUSIP: 3128MJMW7	120,527.170	128,832.25	125,356.57
FHLMC GOLD G6-0806 5 12-01-2044 CUSIP: 31335A3P1	2,616,455.240	2,869,643.52	2,775,554.03
FHLMC GOLD G67703 3.5% 04-01-2047 CUSIP: 3132XCRY3	3,113,540.020	3,212,450.76	3,062,773.75
FHLMC GOLD Q36815 4 10-01-2045 CUSIP: 3132QTSD9	606,827.790	648,736.83	611,342.59
FHLMC G30943 3.0% 09-01-2036 CUSIP: 3132J4HV4	422,902.130	430,633.32	410,647.27
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032 CUSIP: 3133TCE95	15,911.760	15,824.69	16,124.33
FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040 SEDOL: B8GC4J2	30,719.630	30,758.04	31,236.21
FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG CUSIP: 3137A7VH0	2,985.410	3,067.51	3,130.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC MULTICLASS SER 3984 CL DF FLTG 01-15-2042 CUSIP: 3137AKEE7	177,812.090	177,784.33	178,948.31
FNMA FLTG SER 2010-141 CL FB 12-25-2040 CUSIP: 31398SXN8	347,756.420	347,647.74	350,629.58
FNMA FR CMO 25/05/2037 USD1000 'FB' 05-25-2037 SER 2007-38 CL FB FLTG CUSIP: 31396VX29	12,256.060	12,236.91	12,302.94
FNMA GTD REMIC PASS THRU TR FLTG RT DUE 09-25-2041 CUSIP: 3136A0ZP5	-240,285.400	-241,646.40	-242,250.45
FNMA POOL #AB6802 3.5% 11-01-2042 BEO CUSIP: 31417DRY1	254,937.100	270,791.00	252,239.87
FNMA POOL #AD6431 4.5% 06-01-2040 BEO CUSIP: 31418UED2	236,544.290	258,794.22	246,056.21
FNMA POOL #AE0113 4% 07-01-2040 BEO CUSIP: 31419ADT1	205,883.510	221,936.00	208,567.61
FNMA POOL #AE7685 4% DUE 10-01-2040 BEO CUSIP: 31419JRF7	85,192.890	90,810.30	86,303.72
FNMA POOL #AL8191 4% 12-01-2045 BEO CUSIP: 3138ETC53	345,216.840	376,380.74	348,907.90
FNMA POOL #AL8593 4% DUE 04-01-2036 BEO CUSIP: 3138ETRP3	705,468.400	753,087.53	720,820.80
FNMA POOL #AP0548 3.5% 07-01-2042 BEO CUSIP: 3138M3TE4	230,390.990	240,398.58	227,937.33
FNMA POOL #AP2422 3.5% 08-01-2042 BEO CUSIP: 3138M5VQ9	190,290.690	199,611.98	188,265.43
FNMA POOL #AQ1260 3% 01-01-2043 BEO CUSIP: 3138MGMJ1	335,409.180	339,601.79	322,526.78
FNMA POOL #AS4583 4% 03-01-2045 BEO CUSIP: 3138WECV9	255,525.690	268,741.17	257,835.90
FNMA POOL #AY3377 3.5% DUE 04-01-2045 REG CUSIP: 3138YGXF4	287,820.800	302,256.80	283,463.19
FNMA POOL #BD8997 3.5% 11-01-2046 BEO CUSIP: 3140FG7K9	178,376.030	183,699.44	175,680.41
FNMA POOL #BM1097 5% 07-01-2045 BEO CUSIP: 3140J5GF0	352,433.960	386,961.49	373,641.02
FNMA POOL #BM1568 3.5% 07-01-2047 BEO CUSIP: 3140J5W62	663,450.090	687,629.73	655,619.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #BM1587 4.5% DUE 09-01-2039 CUSIP: 3140J5XR5	1,988,156.160	2,143,170.21	2,052,512.77
FNMA POOL #BM1655 5% 11-01-2044 BEO CUSIP: 3140J5ZV4	352,019.610	388,816.66	373,314.33
FNMA POOL #BM3286 4.5% 11-01-2047 BEO CUSIP: 3140J7UL7	321,188.300	338,394.59	330,524.60
FNMA POOL #BM3491 4.5% 01-01-2038 BEO CUSIP: 3140J72Z7	643,050.420	667,868.15	667,164.81
FNMA POOL #BM3612 4% 02-01-2047 BEO CUSIP: 3140J8AN3	1,334,100.490	1,370,371.36	1,343,319.12
FNMA POOL #MA1689 4% 12-01-2033 BEO CUSIP: 31418A2X5	270,963.060	289,797.76	277,420.11
FNMA POOL #254903 5% 10-01-2033 BEO CUSIP: 31371LDG1	302,872.140	337,600.27	321,235.58
FNMA POOL #256752 6% DUE 06-01-2027 BEO CUSIP: 31371NEZ4	250,356.880	281,886.21	269,459.11
FNMA POOL #555647 4.5% DUE 07-01-2033 BEO CUSIP: 31385XHY6	219,439.060	237,508.50	227,285.32
FNMA POOL #725027 5% DUE 11-01-2033 BEO CUSIP: 31402CPL0	189,015.550	205,505.75	201,095.53
FNMA POOL #890143 5% 02-01-2039 BEO CUSIP: 31410K5C4	312,525.870	349,285.40	330,259.53
FNMA POOL #890738 3.5% 09-01-2043 BEO CUSIP: 31410LS37	258,899.820	276,416.02	256,146.94
FNMA POOL #995240 4.5% 08-01-2037 BEO CUSIP: 31416BS58	274,843.910	300,911.11	284,077.84
FNMA POOL# CA0668 3.5% DUE 11-01-2037 CUSIP: 3140Q7W60	671,825.500	701,532.77	668,628.95
FNMA REMIC PASS THRU GTD TR FLTG RT DUE 09-25-2041 SEDOL: BDHDHC3	69,153.590	69,261.64	69,906.05
FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041 SEDOL: BYT4MM6	132,997.000	132,955.44	135,436.43
FNMA REMIC SER 2013-39 CL FA FLT RT 05-25-2043 CUSIP: 3136AEDS3	224,936.330	225,217.50	223,879.80
FNMA REMIC TR 2010-117 CL-FE VAR RATE 2.91 10-25-2040 CUSIP: 31398NQ80	25,178.690	25,277.03	25,224.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA REMIC TR 2010-135 CL-LF VAR RATE 2.96 12-25-2040 CUSIP: 31398SD83	61,069.010	61,498.37	61,536.62
FNMA REMIC TR 2012-141 CL-FA FLTG RT DUE 12-25-2042 CUSIP: 3136AAAN5	213,670.080	213,870.38	213,553.20
FNMA SER 2011-40 CL SX VAR RT DUE 11-25-2040 BEO CUSIP: 31397SWJ9	1,008.470	1,022.34	815.19
FNMA SER 2011-86 CL NF FLTG RT DUE 09-25-2041 SEDOL: BDHDHB2	114,015.000	114,811.34	115,082.86
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	18,800,000.000	18,303,562.50	18,383,617.60
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	4,300,000.000	4,056,109.38	4,098,183.80
FNMA 2005-79 CL-NF FLTG DUE 09-25-2035 SEDOL: BYT4K11	51,585.070	51,260.53	51,756.64
GNMA POOL #AA6091 SER 2024 3% DUE 02-15-2043 REG CUSIP: 36178DXU0	518,639.290	530,632.83	502,342.61
GNMA POOL #AX3516 3.5% 12-20-2046 BEO CUSIP: 36196E3Z8	294,897.640	310,287.61	290,329.68
GNMA POOL #BC4862 3.5% 10-20-2047 BEO CUSIP: 3617B8MK1	436,259.480	455,771.85	432,605.37
GNMA POOL #5055 4.5% 05-20-2041 BEO CUSIP: 36202FTL0	391,610.800	427,712.42	409,669.54
GNMA POOL #5334 5% 03-20-2042 BEO CUSIP: 36202F4T0	56,975.970	62,816.00	61,218.69
GNMA POOL #698370 4.5% 07-15-2039 BEO CUSIP: 36296Q2B4	160,933.020	178,497.33	167,529.18
GNMA POOL #784397 4.5% 06-15-2047 BEO CUSIP: 3622A23E0	335,768.080	347,677.35	349,230.03
GNMA POOL #784605 4.5% 01-15-2042 BEO CUSIP: 3622AAAE4	192,876.130	200,380.21	200,982.71
GNMAII POOL #80344 SER 2029 ADJ RT 11-20-2029 SEDOL: 2384241	9,386.430	9,576.66	9,701.91
GNMAII POOL #8966 SER 2026 3.75% DUE 09-20-2026 REG CUSIP: 36202K6B6	1,433.240	1,465.21	1,430.14
I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037 SEDOL: B2NXL95	46,535.120	5,322.44	6,735.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
I/O FNMA 2007-15 CL AI VAR 03-25-2037 SEDOL: BDHDLD2	121,629.410	18,244.39	14,833.19
SMALL BUSINESS ADM GTD DEV PARTN CTF DEB SER 04-20D 4.77 DUE 04-01-24 CUSIP: 83162CNR0	77,248.690	81,400.80	78,848.82
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 DUE 08-01-2030 CUSIP: 83162CTL7	210,937.580	227,713.71	213,172.25
SMALL BUSINESS ADMIN GTD DEV PARTN CTF DEB SER 2004-20A 4.93 DUE 01-01-2024 REG CUSIP: 83162CNM1	37,023.500	38,643.28	37,900.22
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20 CL K 5.36 DUE 11-01-2025 BEO CUSIP: 83162CPX5	50,183.120	50,183.12	51,573.84
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20E CL-1 4.84 05-01-2025 REG CUSIP: 83162CPN7	57,501.640	57,501.64	58,668.92
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL-1 2.37 08-01-2032 REG CUSIP: 83162CUY7	473,166.510	473,166.51	455,273.72
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20J CL 1 2.18 10-01-2032 BEO CUSIP: 83162CVB6	239,418.890	239,418.89	228,355.58
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2013-20E CL 1 2.07 5-01-2033 BEO CUSIP: 83162CVN0	190,483.540	190,483.54	181,371.19
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SERIES 2005-20D CL-1 4.9 04-25-2025 REG CUSIP: 83162CPL1	51,401.180	51,428.80	52,620.93
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2004-20 I PARTN CTF .0001 09-01-2024 REG CUSIP: 83162CPA5	54,893.680	56,428.99	56,299.45
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2005-20G 4.75 DUE 7-1-25 REG CUSIP: 83162CPR8	67,176.010	67,176.01	68,464.45
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2013-20G CL 1 3.15 DUE 07-01-2033 REG CUSIP: 83162CVR1	249,479.840	249,479.84	249,718.34
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG CUSIP: 83162CRL9	116,203.320	119,507.84	118,812.20
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2014-20C CL 1 3.21 03-01-2034 CUSIP: 83162CWD1	799,441.580	799,405.12	797,257.51
SMALL BUSINESS ADMIN SER 2011-20A CL 1 3.89% 01-01-2031 CUSIP: 83162CTU7	367,000.510	382,139.29	374,461.63
SMALL BUSINESS ADMIN SER 2017-20D CL 1 2.84% 04-01-2037 CUSIP: 83162CYN7	630,175.370	613,436.34	600,270.40
SMALL BUSINESS ADMIN SER 2017-20K CL 1 2.79% 11-01-2037 CUSIP: 83162CYZ0	1,259,142.310	1,259,142.31	1,209,547.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
TSY INFL IX N/B 0.375% 07-15-2027 SEDOL: BYZ6DQ7	2,000,000.000	1,995,836.65	1,952,907.80
UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 SEDOL: BVFD6V3	1,150,000.000	1,185,913.33	1,170,331.84
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	1,510,000.000	1,499,166.11	1,524,391.81
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP: 912810RS9	4,536,000.000	4,215,992.10	3,866,586.19
** UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP: 912810PX0	4,673,000.000	5,884,432.76	5,571,276.77
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP: 912810FT0	1,908,000.000	2,449,491.01	2,258,222.94
** UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	2,243,000.000	2,117,886.82	2,006,170.60
UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG SEDOL: B2PB3T1	1,700,000.000	2,219,175.71	2,167,544.83
** UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	1,421,000.000	1,329,218.02	1,336,572.71
** UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	405,000.000	402,033.43	380,937.33
** UNITED STATES TREAS NTS 2.875% 08-15-2028 CUSIP: 9128284V9	1,679,000.000	1,645,212.45	1,658,930.91
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026 SEDOL: BDHLRC7	2,550,000.000	2,692,291.47	2,631,635.83
UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG CUSIP: 9128284P2	7,502,000.000	7,457,978.87	7,465,952.89
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-2022 REG SEDOL: BZ56VH1	3,600,000.000	3,648,234.37	3,493,267.20
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG SEDOL: BZ56VN7	9,300,000.000	9,430,781.25	9,038,437.50
UNITED STATES TREAS NTS DTD 2.875% DUE 10-31-2020 REG SEDOL: BGN70B0	1,030,000.000	1,029,721.81	1,030,844.60
UNITED STATES TREAS NTS DTD 833 2.75% DUE 05-31-2023 REG CUSIP: 9128284S6	4,367,000.000	4,366,759.83	4,349,431.56
** UNITED STATES TREAS NTS 2.375% DUE 01-31-2023 CUSIP: 9128283U2	395,000.000	390,312.04	387,624.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 SEDOL: BD59D36	0.000	0.00	0.00
UNITED STATES TREAS NTS 2.875% DUE 10-31-2023 BEO SEDOL: BGN70C1	705,000.000	702,110.76	705,661.29
US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG SEDOL: BYQLTT6	200,000.000	292,873.71	275,763.45
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO SEDOL: B021PJ4	1,500,000.000	2,235,850.22	2,170,954.01
US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG CUSIP: 9128285D8	1,324,000.000	1,322,697.97	1,324,982.41
7.43 05-01-2023 CUSIP: 99V000N86	2,031.560	2,064.35	2,032.17
Total United States - USD		**127,450,119.79**	**124,163,418.26**
Total U.S. Government Securities		**127,450,119.79**	**124,163,418.26**
Corporate Debt Instruments - Preferred			
Denmark - DKK			
NORDEA REALKREDIT 2% SNR SEC 01/10/19 DKK0.01 SEDOL: BXNTDF0	2,900,000.000	466,818.51	449,621.43
NYKREDIT REALKREDI 1% CVD BDS 01/10/19 DKK0.01 SEDOL: BYWGR35	10,500,000.000	1,675,402.08	1,612,557.80
NYKREDIT REALKREDI 1% CVD BDS 01/10/19 DKK0.01 SEDOL: BYMKKK5	7,600,000.000	1,207,052.53	1,169,343.14
REALKREDIT DANMARK 1% CVD BDS 01/04/19 DKK0.01 SEDOL: BDT8B02	3,200,000.000	506,985.99	487,873.05
REALKREDIT DANMARK 2% SNR SEC 01/04/19 DKK0.01 SEDOL: BJSP4Z2	4,700,000.000	748,967.46	718,898.42
Total Denmark - DKK		**4,605,226.57**	**4,438,293.84**
United States - USD			
ACE INA HLDGS INC 2.875% DUE 11-03-2022 SEDOL: BYSRN89	420,000.000	420,650.58	410,909.10
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9	725,000.000	709,241.15	679,651.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023 SEDOL: BDGM1G3	550,000.000	549,043.00	513,999.20
CN LT & PWR CO 3.2% DUE 03-15-2027 SEDOL: BF0BD31	235,000.000	234,201.00	222,433.61
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK 2.8 DUE 03-04-2021 SEDOL: BK3NZJ9	780,000.000	789,752.40	771,126.72
EVERSOURCE ENERGY 2.5% DUE 03-15-2021 CUSIP: 30040WAA6	650,000.000	641,259.10	635,673.35
EVERSOURCE ENERGY 2.75% DUE 03-15-2022 SEDOL: BF082L3	575,000.000	573,290.20	558,460.13
HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO SEDOL: B5BG4V0	4,250,000.000	4,536,952.85	4,326,160.00
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL: BYZ5LW6	800,000.000	799,216.00	789,581.60
INTERCONTINENTAL 2.75% DUE 12-01-2020 SEDOL: BZ1MWW5	1,037,000.000	1,036,253.76	1,024,551.85
MEDTRONIC INC 2.5% DUE 03-15-2020 SEDOL: BYZ6583	485,000.000	484,292.62	480,883.81
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL: BYZ6594	1,180,000.000	1,178,307.67	1,162,692.94
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL: BVG7BT7	380,000.000	378,765.20	362,003.96
ORACLE CORP 2.5% DUE 05-15-2022 SEDOL: BWTM323	395,000.000	393,396.00	382,630.97
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027 SEDOL: BFM76C7	500,000.000	500,000.00	497,273.95
SCHWAB CHARLES 3.85% DUE 05-21-2025 SEDOL: BGLQSS2	465,000.000	464,688.45	466,204.82
** SIMON PPTY GROUP L 2.625% DUE 06-15-2022 CUSIP: 828807DB0	925,000.000	930,253.00	894,435.23
U S BK NATL ASSN FIXED 2.125% DUE 10-28-2019 SEDOL: BRK0053	995,000.000	1,016,325.20	986,472.85
UNITEDHEALTH GROUP 3.85% DUE 06-15-2028 SEDOL: BYZGKH7	860,000.000	858,520.80	858,151.00
UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 SEDOL: B433C30	810,000.000	906,940.80	832,003.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
VISA INC BNDS 2.2% DUE 12-14-2020 SEDOL: BYPHFD1	60,000.000	59,923.12	58,910.22
Total United States - USD		**17,461,272.90**	**16,914,210.94**
Total Corporate Debt Instruments - Preferred		**22,066,499.47**	**21,352,504.78**
Corporate Debt Instruments - Other			
Argentina - USD			
GENNEIA S A 8.75% DUE 01-20-2022 CUSIP: 372319AA1	102,000.000	111,180.00	95,370.00
PETROBRAS 7.375% 21/07/2023 SEDOL: 7A6PSHU	172,000.000	174,109.05	159,101.72
PVPTL BANCO HIPOTECARIO SA FLT 11-07-2022 CUSIP: 05961AAG8	3,230,000.000	182,807.08	80,888.02
YPF SOCIEDAD 16.5% DUE 05-09-2022 SEDOL: BDVJZC3	915,000.000	59,646.42	15,391.48
Total Argentina - USD		**527,742.55**	**350,751.22**
Australia - USD			
BORAL FIN PTY LTD 3% 11-01-2022 SEDOL: BYZKX70	100,000.000	100,250.00	96,181.80
PVTPL MACQUARIE GROUP LTD SR 4.15% 03-27-2024 CUSIP: 55608JAL2	800,000.000	800,000.00	791,639.20
PVTPL NUFARM AUSTRALIA LTD 5.75% 04-30-2026 CUSIP: 67052NAA3	500,000.000	501,925.00	467,500.00
PVTPL TELSTRA CORP LTD SR NT 144A 4.8% DUE 10-12-2021 BEO CUSIP: 87969NAC9	400,000.000	439,560.00	411,130.00
Total Australia - USD		**1,841,735.00**	**1,766,451.00**
Azerbaijan - USD			
SOUTHERN GAS CORRI 6.875% GTD SNR 24/03/26 USD SEDOL: BD05CV0	200,000.000	214,938.00	209,830.00
STATE OIL CO OF AZERBAIJAN 6.95% 18/03/2030 SEDOL: BWC9V05	272,000.000	266,016.00	279,924.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Azerbaijan - USD			
Total Azerbaijan - USD		**480,954.00**	**489,754.45**
Bahrain - USD			
PVTPL OIL & GAS HLDG CO B S C GLOBAL MEDIUM TE 7.625% DUE 11-07-2024 BEO SEDOL: BFM8415	240,000.000	240,000.00	241,500.00
Total Bahrain - USD		**240,000.00**	**241,500.00**
Belgium - USD			
ANHEUSER-BUSCH 2.65% DUE 02-01-2021 SEDOL: BYW89Z7	730,000.000	734,982.30	715,216.04
ANHEUSER-BUSCH 3.3% DUE 02-01-2023 SEDOL: BYMLHV8	1,510,000.000	1,522,068.00	1,461,512.39
ANHEUSER-BUSCH 3.5% DUE 01-12-2024 SEDOL: BDZ7FG7	790,000.000	786,105.30	761,563.95
ANHEUSER-BUSCH 4% DUE 04-13-2028 SEDOL: BFYCQN1	1,500,000.000	1,455,960.00	1,433,103.00
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046 CUSIP: 03522AAF7	1,188,000.000	1,130,094.50	1,104,326.78
Total Belgium - USD		**5,629,210.10**	**5,475,722.16**
Brazil - USD			
BRF SA 3.95% SNR 22/05/23 USD1000 SEDOL: B8W3SF3	233,000.000	213,428.00	211,156.25
DEFAULTED PVTPL TONON LUXEMBOURG S A PIK 0% 01-24-2020 BEO CUSIP: 89031RAF3	207,250.000	206,277.80	5,181.25
MARFRIG HLDGS EURP 8% GTD SNR 08/06/2023USD SEDOL: BDDRJH8	205,000.000	214,225.00	207,562.50
ODEBRECHT FINANCE 5.25% SNR 27/06/29 USD1000 SEDOL: BNH6ZN9	200,000.000	60,500.00	33,002.00
PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028 SEDOL: BGSDJH2	1,050,000.000	890,382.01	986,107.50
PETROBRAS GLOBAL 4.375% DUE 05-20-2023 SEDOL: B99J925	200,000.000	167,526.00	191,100.00
PETROBRAS GLOBAL 6.125% DUE 01-17-2022 SEDOL: BYNCHF4	4,000.000	4,000.00	4,102.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
PETROBRAS GLOBAL 6.25% DUE 03-17-2024 SEDOL: BLMP0R6	353,000.000	375,878.23	356,883.00
PVPTL ODEBRECHT OIL & GAS FIN LTD VAR 12-31-2099 BEO SEDOL: BYX5BW8	69,000.000	76,433.81	812.82
** PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG CUSIP: 12644VAA6	945,000.000	918,718.75	897,750.00
PVTPL MINERVA LUXEMBOURG SA 5.875% DUE 01-19-2028 BEO CUSIP: 603374AE9	450,000.000	391,100.00	383,400.00
PVTPL ODEBRECHT DRILL VIII/IX BNDS 6.35% DUE 12-01-2021 SEDOL: BYX5BT5	62,000.000	20,686.91	60,140.62
PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD 7.35% 12-01-2026 CUSIP: 675757AC2	129,677.000	110,191.93	74,241.38
PVTPL U S J-ACUCAR E ALCOOL S A 144A 9.875% DUE 11-09-2021/05-17-2016 BEO CUSIP: 90346JAB8	206,524.000	268,786.41	154,893.00
REDE D OR FIN S A 4.95% GTD SNR 17/01/28USD SEDOL: BD0G224	200,000.000	180,000.00	175,252.00
Total Brazil - USD		**4,098,134.85**	**3,741,585.20**
British Virgin Islands - USD			
SINOPEC GROUP 3.25% DUE 04-28-2025 CUSIP: 82938BAC4	200,000.000	198,044.00	188,338.00
SINOPEC GROUP 4.375% DUE 04-10-2024 CUSIP: 82937WAE5	578,000.000	621,211.28	583,774.22
Total British Virgin Islands - USD		**819,255.28**	**772,112.22**
Canada - USD			
AVISON YOUNG CDA 9.5% DUE 12-15-2021 CUSIP: 05381NAA5	450,000.000	448,467.50	484,875.00
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 CUSIP: 13645RAX2	211,000.000	211,000.00	238,330.83
ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG CUSIP: 29250NAP0	250,000.000	250,000.00	249,999.00
ENBRIDGE INC SR NT FLTG RATE 01-10-2020 CUSIP: 29250NAU9	500,000.000	499,440.00	498,094.50
PVTPL AIR CANADA 2015-1A PTT 3.6% DUE 03-15-2027 CUSIP: 009090AA9	332,542.030	332,542.03	318,907.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
** PVTPL COTT HLDGS INC SR 5.5% DUE 04-01-2025 BEO CUSIP: 221644AA5	925,000.000	919,440.67	892,625.00
** PVTPL HULK FIN CORP 7% DUE 06-01-2026 BEO CUSIP: 44485HAA2	500,000.000	500,000.00	447,500.00
** PVTPL NEW GOLD INC 6.375% 05-15-2025 CUSIP: 644532AA1	675,000.000	633,993.75	528,187.50
PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027 CUSIP: 66977WAR0	1,330,000.000	1,313,334.80	1,218,612.50
** PVTPL STARS GROUP HLDGS B V/STARS GROUP US C SR NT 7.0% 07-15-2026 CUSIP: 85572NAA6	175,000.000	173,031.25	174,343.75
PVTPL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025 CUSIP: 68245XAE9	100,000.000	100,000.00	94,020.00
TRANSCANADA PIPELINES 4.25% DUE 05-15-2028 SEDOL: BD366X0	760,000.000	757,043.60	738,463.88
Total Canada - USD		**6,138,293.60**	**5,883,959.77**
Cayman Islands - USD			
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP: 92824BAA4	205,000.000	218,038.00	12,300.00
Total Cayman Islands - USD		**218,038.00**	**12,300.00**
Chile - USD			
CORPORACION 3.625% DUE 08-01-2027 CUSIP: 21987BAW8	420,000.000	412,863.30	391,204.80
EMPRESA NACIONAL 4.5% DUE 09-14-2047 CUSIP: 29245JAK8	200,000.000	194,260.00	166,470.00
PVTPL EMPRESA DE TRANSPORTE DE PASAJEROSMETRO NT 4.75 02-04-2024 CUSIP: 29246QAA3	200,000.000	198,492.00	202,624.00
Total Chile - USD		**805,615.30**	**760,298.80**
China - USD			
CNAC HK FINBRIDGE 4.125% GTD SNR 19/07/27 USD SEDOL: BYZ6D45	253,000.000	253,253.00	235,150.85
ST GRID OVERSEAS 2.875% 18/05/2026 SEDOL: BZ6VNP7	551,000.000	511,361.06	504,873.59

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
ST GRID OVERSEAS 3.75% 02/05/2023 SEDOL: BG86SV8	226,000.000	226,949.20	225,708.46
STATE GRID OVER.13 3.125% GTD SNR 22/05/23 USD SEDOL: B8W57V8	413,000.000	409,646.10	401,327.38
THREE GORGES FIN I CAYMA 3.15% 02/06/2026 CUSIP: G8850LAC4	200,000.000	199,940.00	185,496.00
Total China - USD		**1,601,149.36**	**1,552,556.28**
Colombia - USD			
ECOPETROL S A 5.875 DUE 09-18-2023 SEDOL: BDV82X0	412,000.000	438,267.14	428,480.00
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	29,000.000	27,837.37	26,513.25
** MILLICOM INTL 6.625% DUE 10-15-2026 CUSIP: 600814AP2	500,000.000	502,500.00	505,000.00
PVTPL FRONTERA ENERGY CORP 9.7% 06-25-2023 CUSIP: 35905BAA5	160,000.000	158,147.20	161,600.00
PVTPL TRANSPORTADORA DE GAS INTERNACIONAL S A E S P 5.55% 11-01-2028 CUSIP: 89387YAC5	245,000.000	245,000.00	245,931.00
Total Colombia - USD		**1,371,751.71**	**1,367,524.25**
Finland - USD			
** NOKIA CORP 6.625% DUE 05-15-2039 CUSIP: 654902AC9	875,000.000	897,284.32	902,387.50
NORDEA BK AB 3.75% DUE 08-30-2023 CUSIP: 65557CAY9	610,000.000	609,176.50	596,866.70
Total Finland - USD		**1,506,460.82**	**1,499,254.20**
France - USD			
BPCE SR NON PFD 3% DUE 05-22-2022 SEDOL: BDS6RL0	600,000.000	596,178.30	576,297.60
PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO CUSIP: 67054KAA7	1,000,000.000	1,011,179.03	960,000.00
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	110,000.000	109,410.40	105,712.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL BPCE SA 3.5% DUE 10-23-2027 REG CUSIP: 05583JAC6	440,000.000	437,214.60	393,324.80
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 2.5 DUE 03-25-2019 SEDOL: BKWC1M2	150,000.000	149,571.00	149,566.80
Total France - USD		**2,303,553.33**	**2,184,901.84**
Germany - USD			
BMW US CAP LLC 1.5% DUE 04-11-2019 SEDOL: BD073H9	525,000.000	524,458.60	521,826.38
DAIMLER FIN N AMER 2.2% DUE 05-05-2020 SEDOL: BDGKT41	1,368,000.000	1,362,868.41	1,343,858.91
DAIMLER FIN N AMER 3.35% DUE 02-22-2023 SEDOL: BG1VNC6	865,000.000	863,339.20	846,037.47
DEUTSCHE BK A G SR NT SER D FLTG DUE 07-13-2020 REG SEDOL: BF41TV7	350,000.000	350,000.00	344,330.00
DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL: BFWFZJ1	850,000.000	855,601.90	829,173.30
PVTPL DAIMLER FIN NORTH AMER LLC 3.75% 02-22-2028 SEDOL: BG1VND7	425,000.000	425,000.00	396,196.48
PVTPL FRESENIUS MED CARE US FIN II INC GTD 144A 4.125 10-15-2020/10-29-2014 SEDOL: BS0SFB5	200,000.000	201,772.00	200,426.00
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V BNDS 1.7% DUE 09-15-2021 CUSIP: 82620KAJ2	1,230,000.000	1,225,626.00	1,168,594.71
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 2.9% DUE 05-27-2022 BEO CUSIP: 82620KAD5	415,000.000	415,064.50	404,723.77
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025 SEDOL: BFMVZD3	750,000.000	748,185.00	731,805.00
VOLKSWAGEN GROUP 4% DUE 11-12-2021 CUSIP: 928668AP7	1,040,000.000	1,036,027.20	1,036,959.04
Total Germany - USD		**8,007,942.81**	**7,823,931.06**
Greece - USD			
** PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO CUSIP: 30257WAA4	850,000.000	804,922.79	737,375.00
Total Greece - USD		**804,922.79**	**737,375.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Guatemala - USD			
ENERGUATE TRUST 5.875% 03/05/2027 SEDOL: BYXGN70	205,000.000	195,518.75	193,470.80
PVTPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO CUSIP: 15238XAB5	150,000.000	148,597.50	147,375.00
Total Guatemala - USD		**344,116.25**	**340,845.80**
Hong Kong - USD			
PVTPL AIA GROUP LTD FLTG 09-20-2021 CUSIP: 00131LAG0	900,000.000	900,000.00	900,154.80
PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO CUSIP: 00131LAB1	268,000.000	267,659.64	253,180.94
Total Hong Kong - USD		**1,167,659.64**	**1,153,335.74**
India - INR			
HOUSING DEVEL FIN 7.875% 21/08/2019 INR SEDOL: BD0R8H4	10,000,000.000	156,941.03	142,378.36
INDIABULLS HOUSING 8.567% 15/10/2019 DUAL CURR SEDOL: BD8DPQ2	10,000,000.000	144,911.30	142,089.96
Total India - INR		**301,852.33**	**284,468.32**
India - USD			
ADANI PORTS & SPL 3.95% DUE 01-19-2022 CUSIP: 00652MAC6	200,000.000	199,568.00	195,664.00
OIL INDIA LTD 5.375% SNR 17/04/2024 USD SEDOL: BLM7V68	200,000.000	208,030.00	204,360.00
ONGC VIDESH LTD 4.625% 15/07/2024 SEDOL: 7A5DJHU	200,000.000	201,620.00	197,716.60
PVTPL EXPORT-IMPORT BK INDIA MEDIUM TERMSR BK 3.375% DUE 08-05-2026 BEO CUSIP: 30216JAA3	220,000.000	219,852.60	200,373.80
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	178,740.00
Total India - USD		**1,029,070.60**	**976,854.40**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Indonesia - IDR			
WIJAYA KARYA PERSE 7.7% SNR 31/01/21 DUAL CURR SEDOL: BF5DKS6	4,920,000,000.000	371,513.69	329,995.18
Total Indonesia - IDR		**371,513.69**	**329,995.18**
Indonesia - USD			
MINEJESA CAP BV 4.625% 10/08/2030 SEDOL: BDFB3Y3	200,000.000	182,250.00	176,513.40
PERTAMINA PT 5.625% SNR MTN 20/05/43 USD SEDOL: B99BSP7	270,000.000	257,377.50	249,385.50
PERUSAHAAN 5.45% DUE 05-21-2028 CUSIP: 71568PAE9	518,000.000	522,049.94	513,883.45
PERUSAHAAN 6.15% DUE 05-21-2048 CUSIP: 71568PAF6	219,000.000	220,095.00	213,555.88
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.5 DUE 11-22-2021 BEO CUSIP: 71568PAA7	405,000.000	444,397.50	417,150.00
PVTPL PT INDONESIA ASAHAN ALUMINIUM PERSERO 6.53% DUE 11-15-2028 BEO CUSIP: 74445PAC6	345,000.000	336,492.30	355,212.35
Total Indonesia - USD		**1,962,662.24**	**1,925,700.58**
Ireland - USD			
** ARD SECS FIN SARL 8.75% DUE 01-31-2023 CUSIP: 03968AAA9	1,005,843.000	986,737.50	852,451.94
** C&W SR FING 6.875% DUE 09-15-2027 CUSIP: 12674TAA4	435,000.000	443,299.50	403,462.50
PVTPL C&W SR FING DESIGNATED ACTIVITY CO SR NT 7.5% 10-15-2026 CUSIP: 12674TAB2	505,000.000	505,000.00	488,274.40
PVTPL DIGICEL GROUP LTD SR NT 8.25 DUE 09-30-2020 CUSIP: 25380WAE6	620,000.000	480,412.50	412,300.00
SMURFIT CAP FDG 7.5% DUE 11-20-2025 CUSIP: 832724AB4	714,000.000	824,819.81	817,530.00
Total Ireland - USD		**3,240,269.31**	**2,974,018.84**
Israel - USD			
TEVA 3.15% DUE 10-01-2026 CUSIP: 88167AAE1	394,000.000	391,479.55	319,651.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Israel - USD			
Total Israel - USD		**391,479.55**	**319,651.81**
Italy - USD			
PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO CUSIP: 29278GAF5	620,000.000	611,113.45	518,593.42
PVTPL ENEL FIN INTL N V NT 144A 2.875% DUE 05-25-2022 BEO CUSIP: 29278GAB4	1,000,000.000	987,750.00	933,891.00
PVTPL ENEL FIN INTL N V 3.625% 05-25-2027 CUSIP: 29278GAA6	995,000.000	983,867.50	856,938.78
PVTPL ENEL FIN INTL N V 4.875% 06-14-2029 CUSIP: 29278GAK4	420,000.000	416,602.20	387,148.02
UNICREDIT SPA 7.83% DUE 12-04-2023 CUSIP: 904678AG4	700,000.000	700,000.00	715,895.60
Total Italy - USD		**3,699,333.15**	**3,412,466.82**
Jamaica - USD			
DIGICEL GROUP LTD 8.25 DUE 09-30-2020 SEDOL: B8K3F98	200,000.000	176,400.00	133,000.00
PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO CUSIP: 25380QAH2	625,000.000	584,551.89	503,125.00
Total Jamaica - USD		**760,951.89**	**636,125.00**
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021 SEDOL: BYW4290	450,000.000	450,000.00	432,788.85
MITSUBISHI UFJ FINL GROUP INC 3.535% 07-26-2021 CUSIP: 606822AW4	400,000.000	400,000.00	399,741.20
MIZUHO FINL GROUP FLTG RT 3.919% DUE 09-13-2021 CUSIP: 60687YAF6	400,000.000	400,000.00	404,920.00
MIZUHO FINL GROUP 3.922% DUE 09-11-2024 CUSIP: 60687YAS8	400,000.000	400,000.00	399,880.00
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 2.3% DUE 03-05-2020 BEO SEDOL: BW39CW3	200,000.000	197,358.00	197,151.40
PVTPL MIZUHO BK LTD 2.4% DUE 03-26-2020 BEO SEDOL: BWGC4P6	200,000.000	197,518.00	197,506.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
Total Japan - USD		**2,044,876.00**	**2,031,987.65**
Kazakhstan - USD			
JSC NATIONAL COMPANY KAZMUNAYGAS 4.4 04-30-2023 CUSIP: Y44709AA4	200,000.000	180,000.00	194,768.00
KAZMUNAYGAS NATIONAL CO 4.4% DUE 30/04/2023 SEDOL: B906YG4	534,000.000	549,352.50	521,880.34
PVTP LKAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM CORP 5.375% 04-24-2030 CUSIP: 48667QAQ8	460,000.000	460,000.00	438,475.68
PVTPL DEVELOPMENT BK KAZAKHSTAN JSC NT 144A 4.125% DUE 12-10-2022 BEO CUSIP: 25159XAB9	255,000.000	253,594.95	247,074.60
PVTPL KAZAKHSTAN TEMIR ZHOLY NATL CO JSCGTD NT 4.85% DUE 11-17-2027 BEO SEDOL: BF3L877	290,000.000	291,139.70	275,647.90
PVTPL KAZMUNAIGAZ NATIONAL CO 3.875% DUE 04-19-2022 CUSIP: 48667QAM7	200,000.000	199,326.00	194,996.00
TENGIZCHEVROIL FIN 4% DUE 08-15-2026 CUSIP: 88034QAA5	200,000.000	198,570.00	182,219.20
Total Kazakhstan - USD		**2,131,983.15**	**2,055,061.72**
Luxembourg - USD			
** INTELSAT JACKSON 8.5% DUE 10-15-2024 CUSIP: 45824TBA2	600,000.000	600,000.00	594,060.00
Total Luxembourg - USD		**600,000.00**	**594,060.00**
Mexico - EUR			
CEMEX SAB DE CV 2.75% GTD 05/12/2024 EUR SEDOL: 8A7NK5U	125,000.000	149,233.82	134,096.62
Total Mexico - EUR		**149,233.82**	**134,096.62**
Mexico - USD			
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG SEDOL: B8GJW66	395,000.000	392,977.55	382,872.32
PETROLEOS 4.625% DUE 09-21-2023 SEDOL: BD3NBD6	580,000.000	581,275.30	538,535.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
PVTPL AXTEL S A B DE C V 6.375% 11-14-2024 CUSIP: 05462GAJ3	200,000.000	200,000.00	185,002.00
PVTPL INFRAESTRUCTURA ENERGETICA NOVA SAB 4.875% DUE 01-14-2048/07-14-2047 BEO CUSIP: 456829AB6	200,000.000	192,360.00	148,250.00
PVTPL PETROLEOS MEXICANOS 6.5% DUE 01-23-2029 BEO CUSIP: 71654QCM2	545,000.000	544,822.23	500,746.00
SERVICIOS 9.875% DUE 04-06-2021 SEDOL: B5NV220	74,000.000	68,074.80	73,908.24
TELEFONOS DE MEX S 5.5 DUE 11-15-2019 SEDOL: B45Z4N8	1,105,000.000	1,255,039.45	1,122,125.29
Total Mexico - USD		**3,234,549.33**	**2,951,439.65**
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	200,000.000	259,253.06	248,116.76
Total Netherlands - EUR		**259,253.06**	**248,116.76**
Netherlands - USD			
AERCAP IRELAND CAP FIXED 3.75% DUE 05-15-2019 SEDOL: BYXJFL7	500,000.000	502,495.00	500,373.00
ALTICE FING S A 7.5% DUE 05-15-2026 CUSIP: 02154CAE3	200,000.000	200,000.00	188,000.00
COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG CUSIP: 21684AAA4	1,300,000.000	1,367,086.56	1,306,414.20
ING GROEP N V FIXED 4.625% DUE 01-06-2026 CUSIP: 45685NAA4	540,000.000	538,617.60	537,710.40
PVTPL ABN AMRO BANK NV 2.1% 01-18-2019 CUSIP: 00084DAN0	1,170,000.000	1,169,727.30	1,169,058.15
PVTPL ALTICE S A SR 7.625% DUE 02-15-2025/02-04-2015 BEO CUSIP: 02154VAB7	1,400,000.000	1,349,733.69	1,134,000.00
PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM 3.875% 09-26-2023 CUSIP: 74977RDE1	389,000.000	388,560.43	386,442.71
RABOBANK NEDERLAND NEW YORK BRANCH TRANCHE # TR 14 DUE 04-26-2021 REG CUSIP: 21688AAP7	500,000.000	500,000.00	499,187.50
SHELL INTL FIN B V 1.375% DUE 05-10-2019 SEDOL: BDB2XQ2	420,000.000	418,802.10	416,999.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
SHELL INTL FIN B V 1.875% DUE 05-10-2021 SEDOL: BDB2XL7	775,000.000	769,716.65	747,964.13
SHELL INTL FIN B V 2.25% DUE 11-10-2020 SEDOL: BYQ98S2	380,000.000	382,549.50	372,951.00
Total Netherlands - USD		**7,587,288.83**	**7,259,100.61**
Nigeria - USD			
** PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO CUSIP: 44963LAA4	490,000.000	497,702.50	492,395.61
Total Nigeria - USD		**497,702.50**	**492,395.61**
Panama - USD			
AEROPUERTO INTERNACIONAL DE TOCUMEN 5.75% DUE 09/10/2023 SEDOL: BM69048	338,798.470	367,038.14	346,848.32
PVTPLAEROPUERTO INTERNACIONAL DE TOCUMEN S A 6.0% 11-18-20480 CUSIP: 00787CAC6	345,000.000	335,350.35	335,512.50
Total Panama - USD		**702,388.49**	**682,360.82**
Peru - USD			
INRETAIL PHARMA S 5.375% DUE 05-02-2023 CUSIP: 45782MAA8	140,000.000	139,546.40	140,483.00
PVTPL CEMENTOS PACASMAYO S A A 4.5 DUE 02-08-2023 BEO SEDOL: B9JFKY2	200,000.000	193,000.00	197,252.00
PVTPL VM HLDG SA 5.375% 05-04-2027 CUSIP: 91832CAA4	200,000.000	198,096.00	192,500.00
Total Peru - USD		**530,642.40**	**530,235.00**
Saudi Arabia - USD			
SABIC CAP II B V 4% DUE 10-10-2023 CUSIP: 78520LAA8	200,000.000	199,184.00	197,380.00
Total Saudi Arabia - USD		**199,184.00**	**197,380.00**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
South Africa - USD			
ESKOM HLDG SOC LTD 5.75% SNR 26/01/2021 USD SEDOL: B3YFGK3	763,000.000	748,944.00	721,084.60
SASOL FING USA LLC 5.875% DUE 03-27-2024 CUSIP: 80386WAA3	380,000.000	379,437.60	379,525.00
Total South Africa - USD		**1,128,381.60**	**1,100,609.60**
Spain - USD			
AI CANDELARIA 7.5% DUE 12-15-2028 SEDOL: BGT3P28	250,000.000	245,000.00	241,875.00
ATENTO LUXCO 1 S A 6.125% DUE 08-10-2022 CUSIP: 04684LAA6	300,000.000	303,275.00	288,000.00
BANCO SANTANDER SA 3.125% 02-23-2023 SEDOL: BF4T8J2	620,000.000	618,351.50	581,094.38
BANCO SANTANDER SA 3.8% 02-23-2028 SEDOL: BF4T8L4	80,000.000	79,582.39	70,684.80
Total Spain - USD		**1,246,208.89**	**1,181,654.18**
Sweden - USD			
** ERICSSON 4.125% DUE 05-15-2022 CUSIP: 294829AA4	332,000.000	329,486.47	325,429.39
Total Sweden - USD		**329,486.47**	**325,429.39**
Switzerland - USD			
CR SUISSE GROUP AG 4.282% DUE 01-09-2028 CUSIP: 225401AC2	255,000.000	255,618.62	243,086.40
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	250,000.000	255,691.20	245,521.75
PVPTL UBS GROUP FDG JERSEY LTD 2.95% DUE 09-24-2020 BEO CUSIP: 90351DAA5	610,000.000	609,217.45	602,950.84
PVTPL CONSOLIDATED ENERGY FIN S A SR NT 6.875% DUE 06-15-2025 BEO SEDOL: BD1DWW4	200,000.000	199,000.00	197,950.00
PVTPL UBS AG LONDON BRH SR NT FLTG RATE DUE 06-08-2020 CUSIP: 902674XE5	400,000.000	400,000.00	400,591.20
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 CUSIP: 90352JAC7	335,000.000	339,847.28	327,172.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023 CUSIP: 90352JAA1	1,716,000.000	1,728,873.48	1,665,357.41
UBS AG LONDON BRH SR NT FLTG RATE 144A DUE 12-07-2018 BEO CUSIP: 902674XD7	400,000.000	400,000.00	399,958.40
Total Switzerland - USD		**4,188,248.03**	**4,082,588.06**
Trinidad and Tobago - USD			
TRINIDAD 5.25% DUE 11-04-2027 CUSIP: 89636DAA4	200,000.000	196,640.00	188,250.00
Total Trinidad and Tobago - USD		**196,640.00**	**188,250.00**
Turkey - USD			
AKBANK 7.2%-FRN LT2 16/03/2027 USD SEDOL: BYPZKB8	215,000.000	185,932.00	184,190.50
PETKIM 5.875% SNR 26/01/2023 USD SEDOL: BD58J91	202,000.000	176,346.00	184,000.79
TURKIYE GARANTI BK 6.125%-FRN SUB 24/05/27 USD SEDOL: BZ0Y7V6	215,000.000	180,600.00	174,590.75
YAPI VE KREDI BANKASI A.S. 5.125% 22/10/2019 SEDOL: BRKD2H8	200,000.000	192,000.00	196,542.00
Total Turkey - USD		**734,878.00**	**739,324.04**
United Arab Emirates - USD			
PVT PL MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS BOOK ENTRY 3C7 4.5% 11-07-2028 CUSIP: 55276VAG7	216,000.000	215,105.76	217,296.00
Total United Arab Emirates - USD		**215,105.76**	**217,296.00**
United Kingdom - EUR			
BARCLAYS PLC 8.0% 15/12/2049 SEDOL: BH4P3B1	400,000.000	481,826.81	483,238.45
Total United Kingdom - EUR		**481,826.81**	**483,238.45**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - GBP			
LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 SEDOL: BKX5B08	300,000.000	489,790.53	394,418.12
Total United Kingdom - GBP		**489,790.53**	**394,418.12**
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	130,000.000	128,627.20	120,045.25
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	130,000.000	129,467.00	126,466.47
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 CUSIP: 05526DBB0	820,000.000	818,594.20	730,102.58
BARCLAYS BK PLC 7.625 DUE 11-21-2022 SEDOL: B8FPM87	200,000.000	234,133.33	209,750.00
BP CAP MKTS P L C 3.279% 09-19-2027 SEDOL: BZ9P8G2	370,000.000	369,619.00	345,090.86
GLAXOSMITHKLINE 3.625% DUE 05-15-2025 SEDOL: BDCLC72	565,000.000	561,203.20	561,621.87
HSBC HLDGS PLC FLTG RT 3.42594% DUE 09-11-2021 SEDOL: BDZ2YD2	500,000.000	500,000.00	496,287.50
HSBC HLDGS PLC FLTG RT 4.295% DUE 01-05-2022 SEDOL: BDCVX46	200,000.000	200,000.00	202,431.00
HSBC HLDGS PLC 3.262% 03-13-2023 SEDOL: BF243G1	835,000.000	835,321.75	811,857.98
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9	250,000.000	249,643.20	237,322.75
** KIRS MIDCO 3 PLC 8.625% DUE 07-15-2023 CUSIP: 48250PAA8	850,000.000	864,700.50	771,375.00
LLOYDS TSB BK PLC 5.8% DUE 01-13-2020 CUSIP: 53947MAB2	300,000.000	314,916.00	307,050.90
NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024 CUSIP: 63861VAC1	305,000.000	305,000.00	298,003.61
PVTPL AVANTI COMM GROUP PLC SR 2ND PRTY PIK TOGGLE NT 144A 10% 10-1-21 BEO CUSIP: 05351LAG2	357,506.000	288,207.55	243,104.08
PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO CUSIP: 05523UAK6	1,265,000.000	1,296,707.90	1,245,651.83
PVTPL BAE SYS PLC NT 144A 4.75% DUE 10-11-2021 BEO CUSIP: 05523RAB3	515,000.000	566,603.00	531,173.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO SEDOL: B89X2P4	630,000.000	787,500.00	711,368.28
PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO CUSIP: 05530QAG5	1,165,000.000	1,163,228.60	1,144,021.85
PVTPL GLENCORE FDG LLC GTD NT 144A 2.5% DUE 01-15-2019 BEO SEDOL: BB18C36	150,000.000	150,745.50	149,841.00
PVTPL HSBC BK PLC SR NT 144A 4.125% DUE 08-12-2020 BEO SEDOL: B820G61	100,000.000	102,427.00	101,045.40
PVTPL KCA DEUTAG UK FIN PLC 7.25 DUE 05-15-2021 CUSIP: 48244LAA6	535,000.000	511,412.50	436,025.00
PVTPL LLOYDS BANK PLC FLTG RT 12-29-2049BEO CUSIP: 539473AE8	200,000.000	200,000.00	235,488.20
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	1,263,000.000	1,332,975.02	1,227,353.09
ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023 SEDOL: BDZYC67	1,650,000.000	1,656,152.20	1,571,961.60
ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024 SEDOL: BFYFF88	820,000.000	820,000.00	798,252.78
SANTANDER UK PLC 3.4% DUE 06-01-2021 SEDOL: BD6R157	500,000.000	499,065.00	495,784.00
STD CHARTERED PLC FLTG RT 3.77% DUE 08-19-2019 CUSIP: 853254BD1	400,000.000	400,000.00	402,316.00
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG SEDOL: BFMLNZ1	270,000.000	267,378.30	263,409.03
Total United Kingdom - USD		**15,553,627.95**	**14,774,200.97**
United States - USD			
ABBOTT LABS 2.55% DUE 03-15-2022 SEDOL: BWB9C25	200,000.000	194,008.00	193,003.00
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQHX36	37,000.000	38,141.71	36,107.56
ABBVIE INC 2.9% DUE 11-06-2022 SEDOL: BD035B5	100,000.000	99,845.00	96,325.80
** ABBVIE INC 3.2% DUE 05-14-2026 CUSIP: 00287YAY5	281,000.000	279,926.58	258,256.14
ABBVIE INC 3.2% 11-06-2022 SEDOL: BXDZFW9	450,000.000	449,295.15	437,919.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 3.375% DUE 11-14-2021 SEDOL: BF2L511	505,000.000	504,131.40	500,036.36
** ACCO BRANDS CORP 5.25% DUE 12-15-2024 CUSIP: 00081TAJ7	760,000.000	757,861.28	701,100.00
** ADVANCED MICRO 7.5% DUE 08-15-2022 CUSIP: 007903AX5	425,000.000	410,710.25	462,718.75
** AIR LEASE CORP 3.25% DUE 03-01-2025 CUSIP: 00912XBA1	938,000.000	925,965.46	863,583.77
AIRCASTLE LTD SR NT 7.625 DUE 04-15-2020 SEDOL: B79LFN0	200,000.000	211,490.00	209,360.40
ALABAMA PWR CO 2.45% DUE 03-30-2022 SEDOL: BF00KV5	485,000.000	484,602.30	468,278.66
ALLY FINL INC 3.5 DUE 01-27-2019 REG SEDOL: BTKH939	100,000.000	100,600.00	99,719.00
ALPHABET HOLDING COMPANY, INC. TERM LOAN SENIOR SECURED 08-14-2025 CUSIP: 18913EAD9	440,000.000	420,000.00	389,034.80
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL: BYN6819	290,000.000	300,252.40	289,592.26
AMAZON COM INC FIXED 2.4% DUE 02-22-2023 SEDOL: BFMLNF1	865,000.000	862,310.70	827,536.85
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 SEDOL: BF199R0	410,000.000	407,488.27	387,630.40
AMAZON COM INC 3.15% DUE 08-22-2027 BEO SEDOL: BDGMR43	875,000.000	872,228.65	830,411.75
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 CUSIP: 023770AA8	595,392.020	596,970.31	566,515.51
** AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019 SEDOL: BD45XT1	1,536,000.000	1,534,950.84	1,528,504.32
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP: 026874DF1	321,000.000	318,627.81	292,031.68
AMERICAN MEDIA INC 5.5% DUE 09-01-2021 CUSIP: 02744LAJ9	825,000.000	764,343.75	819,843.75
AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025 CUSIP: 023772AB2	526,342.160	540,209.25	519,594.45
** AMERN AXLE & MFG FIXED 6.25% 04-01-2025 CUSIP: 02406PAR1	495,000.000	514,800.00	460,350.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023 CUSIP: 025816BW8	275,000.000	274,714.00	271,818.80
AMERN EXPRESS CO 3.4% 02-27-2023 CUSIP: 025816BS7	848,000.000	839,606.44	829,749.34
AMERN INTL GROUP 4.2% DUE 04-01-2028 SEDOL: BFXCML2	160,000.000	159,403.20	152,919.68
AMGEN INC 2.65% DUE 05-11-2022 SEDOL: BDFVJL2	905,000.000	902,212.10	875,003.78
ANADARKO PETE CORP 0% DUE 10-10-2036 CUSIP: 032511BB2	3,000,000.000	1,133,750.00	1,261,569.00
ANADARKO PETE CORP 4.85% DUE 03-15-2021 SEDOL: BD5FGF7	370,000.000	371,527.70	377,599.06
ANADARKO PETE CORP 5.55% DUE 03-15-2026 SEDOL: BD1DGJ9	570,000.000	608,999.55	591,137.88
ANADARKO PETE CORP 6.95% DUE 06-15-2019 SEDOL: B96B2C5	985,000.000	1,162,112.00	1,000,870.32
ANTHEM INC 4.101% 03-01-2028 SEDOL: BFXCMT0	235,000.000	230,010.95	228,117.56
APPLE INC 3.25% DUE 02-23-2026 CUSIP: 037833BY5	800,000.000	795,842.10	768,558.40
APPLE INC 3% DUE 02-09-2024 SEDOL: BDVPY57	1,205,000.000	1,204,219.60	1,168,160.74
ARCHER-DANIELS 3.375% DUE 03-15-2022 SEDOL: BH31X54	875,000.000	874,090.00	874,097.88
** ASP AMC MERGER SUB 8% DUE 05-15-2025 CUSIP: 00215JAA7	975,000.000	909,445.00	616,980.00
** AT&T BROADBAND 9.455% DUE 11-15-2022 CUSIP: 00209TAB1	881,000.000	1,204,093.97	1,066,578.25
AT&T INC FIXED 4.3% 02-15-2030 SEDOL: BG6F4D1	670,000.000	649,732.50	623,936.83
AT&T INC FLTG RT 3.95594% DUE 06-12-2024 SEDOL: BYW4NZ3	1,735,000.000	1,735,000.00	1,709,934.46
AT&T INC NT FLTG DUE 06-01-2021 REG SEDOL: BF4T9M2	400,000.000	400,000.00	401,625.20
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 CUSIP: 00206RAE2	1,000,000.000	773,750.00	859,295.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 2.45% DUE 06-30-2020 SEDOL: BX2K4H3	805,000.000	804,340.45	793,310.60
AT&T INC 3.4% DUE 05-15-2025 CUSIP: 00206RCN0	819,000.000	796,257.57	762,063.12
AT&T INC 4.125% DUE 02-17-2026 SEDOL: BYMLXJ8	235,000.000	238,158.55	227,183.90
AVAYA INC. TRANCHE B TERM LOAN DUE 12-15-2024 CUSIP: 05349UBC5	744,375.000	736,931.25	733,581.56
AVIATION CAP GROUP LLC SR NT FLTG 144A DUE 07-30-2021 BEO CUSIP: 05369AAE1	500,000.000	500,000.00	500,079.00
BANC AMER 6% DUE 03-25-2036 CUSIP: 05948K3J6	90,819.770	55,190.94	79,634.59
BANK AMER CORP FIXED 3.864% 07-23-2024 SEDOL: BFNNW71	400,000.000	400,000.00	395,852.80
BANK AMER CORP FIXED 3.97% 03-05-2029 SEDOL: BD9MXC0	70,000.000	68,520.20	67,308.50
BANK AMER CORP FLTG RT 3.3515% DUE 02-05-2026 SEDOL: BFWSRG1	1,295,000.000	1,295,375.00	1,245,802.95
BANK AMER CORP FLTG RT 3.47163% DUE 06-25-2022 SEDOL: BFWG1S5	400,000.000	400,000.00	397,514.80
BANK AMER CORP FLTG RT 4.271% DUE 07-23-2029 SEDOL: BFM3F84	185,000.000	185,197.55	181,319.80
BANK AMER CORP SR NT FLTG RATE DUE 04-24-2023 REG SEDOL: BYWMBG4	400,000.000	400,000.00	399,520.40
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4	155,000.000	149,714.65	142,353.71
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	1,344,000.000	1,321,151.00	1,238,025.60
BANK AMER CORP 3.499% 05-17-2022 SEDOL: BFZTKW8	300,000.000	300,000.00	298,410.30
BANK AMER CORP 3.5% DUE 04-19-2026 CUSIP: 06051GFX2	815,000.000	819,234.72	772,677.87
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	425,000.000	425,549.90	405,732.20
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	465,000.000	465,100.00	444,075.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK NEW YORK MELLON CORP MEDIUM TERM 3.45% 08-11-2023 SEDOL: BG84492	1,115,000.000	1,114,799.30	1,105,324.03
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96	1,436,000.000	1,466,217.80	1,377,961.19
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL: BWX8CJ7	425,000.000	421,576.40	418,343.65
BANK OF AMERICA CORP 2.6 DUE 01-15-2019 SEDOL: BG49KX7	110,000.000	111,328.50	109,952.70
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 CUSIP: 06423AAJ2	210,000.000	287,175.00	279,447.63
BANK SER 2017-BNK8 CL ASB 3.314% 11-15-2050 CUSIP: 06650AAC1	867,000.000	892,955.21	844,995.54
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	1,305,000.000	1,303,497.00	1,244,656.80
BERKSHIRE HATHAWAY 2.75% DUE 03-15-2023 SEDOL: BDB5JF2	400,000.000	398,802.20	387,513.20
** BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 CUSIP: 084659AD3	361,000.000	377,216.12	354,670.59
BLUE CUBE SPINCO 10% DUE 10-15-2025 CUSIP: 095370AD4	380,000.000	453,619.25	434,150.00
BOSTON SCIENTIFIC CORP DISC COML PAPER 12-11-2018 CUSIP: 10114BMB0	800,000.000	796,702.22	799,396.22
BOYNE USA INC 7.25% DUE 05-01-2025 CUSIP: 103557AA2	505,000.000	516,815.50	525,200.00
BRIXMOR OPER 3.65% DUE 06-15-2024 SEDOL: BF6Q7H2	215,000.000	213,935.40	206,138.78
BROADCOM CORP / 2.65% DUE 01-15-2023 CUSIP: 11134LAM1	674,000.000	632,501.15	628,961.30
BRUCE MANSFIELD UNIT 1 2007 PASS THRU TR6.85% IN DEFAULT 12-31-2040 SEDOL: B290VL2	653,816.610	708,562.08	470,747.96
CAESARS ENTMT CORP 5.0% 10-01-2024 CUSIP: 127686AA1	62,970.000	119,538.03	88,983.85
CAMPBELL SOUP CO DISC COML PAPER 4/2 YRS3&4 01-15-2019 CUSIP: 13443DNF2	1,400,000.000	1,388,045.56	1,395,297.01
CAP 1 BK USA NATL 2.3% DUE 06-05-2019 SEDOL: BN7ZYX9	650,000.000	649,196.00	647,078.90

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Corporate Debt Instruments - Other			
United States - USD			
CAP 1 FINL CORP 2.5% DUE 05-12-2020 SEDOL: BDFVGS8	615,000.000	613,799.70	605,811.90
** CAP 1 FINL CORP 3.2% DUE 01-30-2023 CUSIP: 14040HBU8	812,000.000	805,164.22	783,744.84
CAP 1 FINL CORP 3.3% DUE 10-30-2024 SEDOL: BD6JBB9	880,000.000	876,440.80	821,655.12
CAP 1 FINL CORP 3.8% DUE 01-31-2028 SEDOL: BFXS0V6	270,000.000	269,305.48	248,064.66
CAPITAL ONE FINL CORP FLTG 05-12-2020 SEDOL: BF35NN0	500,000.000	500,000.00	501,462.00
CARDINAL HEALTH INC NT FLTG RATE DUE 06-15-2022 SEDOL: BZ4DMF8	350,000.000	350,000.00	348,264.00
CARROLS RESTAURANT 8% DUE 05-01-2022 CUSIP: 14574XAD6	925,000.000	975,864.25	949,281.25
CATALYST PAPER CORPORATION TERM LOAN 01-27-2022 CUSIP: LX1670673	165,327.700	165,327.70	165,327.70
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00781 3.15% DUE 09-07-2021 SEDOL: BFY0KJ9	540,000.000	539,584.20	537,338.34
CCO HLDGS LLC / 5.875% DUE 04-01-2024 CUSIP: 1248EPBP7	450,000.000	454,500.00	453,937.50
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	1,272,443.64
CELGENE CORP 2.875% DUE 08-15-2020 CUSIP: 151020AQ7	1,500,000.000	1,495,470.00	1,481,091.00
CENGAGE LEARNING ACQUISITIONS INC (FKA TL ACQUISITIONS INC.) TERM LN B CUSIP: 15134NAE6	219,655.580	217,459.02	195,807.57
CF INDS INC 5.375% DUE 03-15-2044 CUSIP: 12527GAE3	475,000.000	437,022.40	396,791.25
CHARTER 4.464% DUE 07-23-2022 SEDOL: BDFF420	100,000.000	102,062.00	100,120.50
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	500,000.000	524,090.60	496,556.00
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	903,000.000	1,036,439.29	921,888.05
** CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 CUSIP: 16412XAG0	485,000.000	498,337.50	469,843.75

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Corporate Debt Instruments - Other			
United States - USD			
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	200,000.000	200,750.00	206,000.00
CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025 CUSIP: 16411QAB7	535,000.000	532,993.75	520,956.25
** CHESAPEAKE ENERGY CORP 8.0% DUE 06-15-2027 CUSIP: 165167CZ8	1,070,000.000	1,076,625.00	1,016,500.00
CITIBANK CR CARD 1.74% DUE 01-19-2021 CUSIP: 17305EGA7	426,000.000	425,918.42	425,429.16
CITIBANK CR CARD 1.8% DUE 09-20-2021 CUSIP: 17305EGH2	636,000.000	635,952.62	629,952.91
CITIBANK N A 3.4% 07-23-2021 SEDOL: BFMYW20	400,000.000	399,560.00	397,429.60
CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	1,430,000.000	1,448,188.45	1,337,021.40
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	837,000.000	817,590.36	764,321.62
CITIGROUP INC 3.4% DUE 05-01-2026 CUSIP: 172967KN0	788,000.000	788,400.54	732,781.69
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	2,370,000.000	2,367,900.00	2,181,551.82
CITIGROUP INC 3.887% 01-10-2028 SEDOL: BDDXTT8	135,000.000	138,639.45	128,606.13
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69	155,000.000	157,236.90	149,290.27
CITIGROUP INC 4.65% DUE 07-23-2048 CUSIP: 172967MD0	482,000.000	488,256.36	459,933.56
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	475,000.000	536,393.10	494,665.00
CITIZENS BK MEDIUM 2.55% DUE 05-13-2021 SEDOL: BZ6VPH3	605,000.000	604,025.15	588,181.00
CLEAR CHANNEL WW H INC 6.5% 11-15-2022 CUSIP: 18451QAL2	725,000.000	747,159.46	731,800.50
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP: 18600TAA0	413,000.000	381,996.04	404,018.08
CME GROUP INC 3.75% DUE 06-15-2028 SEDOL: BFNJ462	1,160,000.000	1,159,814.40	1,151,158.48

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Corporate Debt Instruments - Other			
United States - USD			
CMO BEAR STEARNS ALT-A TR 2005-3 MTG PASSTHRU CTF CL IV-A-3 04-25-2035 REG SEDOL: B1FH615	302,736.700	203,116.97	302,744.27
CMO BEAR STEARNS ARM TR SER 2004-10 CL 13A1 FLTG RT 01-25-2035 SEDOL: BD60P98	123,574.770	100,134.17	121,735.36
CMO BENCHMARK MTG 2018-B1 CL A-2 3.571% 01-15-2051 CUSIP: 08162PAT8	590,000.000	607,695.14	591,028.37
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG SEDOL: BZ0C3Q7	62,337.180	61,928.12	65,003.78
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035 BEO SEDOL: B7M9252	6,415.960	5,717.24	6,482.39
CMO COMM 2018-COR3 MTG FLTG RT 4.228% DUE 05-10-2051 CUSIP: 12595VAD9	718,000.000	739,497.15	729,987.73
CMO CWMBS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG SEDOL: B7XY5G8	24,328.370	14,114.21	23,659.02
CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRUCTF 2A-1 DUE 07-19-2044 REG CUSIP: 23332UBF0	83,508.480	84,656.57	84,330.54
CMO FRESB 2018-SB46 MTG TR MULTIFAMILY MTG PASSTHRU CTF CL A-5H 2.89% 12-25-2037 CUSIP: 30306NAE7	809,446.980	804,818.56	797,388.65
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL: B0MTJR4	6,618.800	6,108.93	6,730.21
CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO SEDOL: B0MDV36	70,688.590	51,624.76	71,297.15
CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO CUSIP: 36228FNB8	1,676.970	1,707.86	1,701.05
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP: 36242DLF8	352,202.070	310,456.55	353,137.52
CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG CUSIP: 362341XG9	25,662.340	23,202.22	25,863.38
CMO HARBORVIEW MTG LN TR 2006-12 MTG PASSTHRU CTF CL 2A-2A DUE 01-19-2038 REG SEDOL: B3CCK26	25,236.150	17,665.21	24,264.94
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-1 VAR RATE DUE 01-25-2032 BEO CUSIP: 45660UAQ2	27,625.800	28,120.12	27,265.06
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	1,212,143.40
CMO J P MORGAN MTG TR SER-2018-1 CLS A5 VAR RATE 06-25-2048 CUSIP: 46648RAE1	383,915.540	387,094.84	375,607.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMO 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	326,753.92
CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG 5-A-4 VAR RATE DUE 06-25-2036 REG SEDOL: B82N347	105,762.650	83,261.61	107,872.72
CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG CUSIP: 12623SAE0	1,038,000.000	1,055,602.30	1,009,463.30
CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG SEDOL: B3D07Z1	61,595.080	51,123.92	24,967.13
CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG CUSIP: 76113MAB1	485,741.180	222,877.38	240,865.45
CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027 CUSIP: 83162CRG0	77,888.540	77,888.54	80,697.98
CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG SEDOL: B8KCX02	84,872.020	60,550.89	83,403.14
CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045 CUSIP: 90269GAC5	869,527.190	887,370.32	865,976.04
CMO UBS-BARCLAYS COML MTG TR 2013-C5 COML CTF CL A-3 2.9204 DUE3-10-46 REG CUSIP: 90270YBE8	717,397.280	727,149.42	701,645.39
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR12CL A-2A VAR DUE 10-25-2044 REG SEDOL: B3VLSB9	57,796.170	34,749.96	57,841.94
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP: 929227LE4	66,785.160	57,304.50	65,481.25
CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG CUSIP: 949803AA8	28,827.680	24,035.06	28,973.84
CNH EQUIP TR 1.63% DUE 08-15-2021 CUSIP: 12594DAD0	239,690.460	239,630.39	237,847.48
COLUMBIA PIPELN 3.3% DUE 06-01-2020 SEDOL: BD05TJ7	605,000.000	607,254.55	602,127.46
COMCAST CORP NEW NT FLTG RATE DUE 10-01-2020 REG SEDOL: BGV63F4	700,000.000	700,147.00	699,650.00
COMCAST CORP NEW 3.15% DUE 02-15-2028 SEDOL: BF22PP8	270,000.000	250,992.00	247,956.12
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9	600,000.000	598,126.80	563,711.40
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8	720,000.000	719,114.40	717,168.24

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United States - USD			
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	165,000.000	168,064.88	140,079.39
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	1,060,000.000	1,057,943.60	1,050,528.90
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9	35,000.000	43,774.50	40,494.83
COMMUNICATIONS SALES & LEASING INC (CSL CAPITAL LLC) JAN 2017 TERM LN CUSIP: 20341UAD1	559,267.200	560,133.44	517,674.50
CONS EDISON CO N Y 4% DUE 12-01-2028 SEDOL: BGPVD22	830,000.000	829,385.80	833,404.66
CONSOLIDATED EDISON CO N Y INC DEB SER 2018 C FLTG RATE DUE 06-25-2021 REG SEDOL: BFXJ2W4	400,000.000	400,000.00	399,738.00
CONSOLIDATED EDISON INC 2.0% 03-15-2020 SEDOL: BDZV3Z4	420,000.000	419,603.40	411,807.48
CONSTELLATION BRANDS INC FLTG 11-15-2021 SEDOL: BFLXZT6	200,000.000	200,000.00	198,641.80
CONSTELLATION 3.6% DUE 02-15-2028 SEDOL: BF42ZK1	940,000.000	937,761.60	865,546.36
CONSTELLATION 4.4% DUE 11-15-2025 SEDOL: BGHWB52	355,000.000	354,332.60	353,502.97
** CONTL AIRLINES 2012-A 4.15% 04-11-2024 CUSIP: 210795PZ7	910,892.090	945,864.89	918,293.09
CORECIVIC INC 4.75% DUE 10-15-2027 CUSIP: 21871NAA9	845,000.000	828,049.40	714,025.00
COVANTA HLDG CORP 6.0% 01-01-2027 CUSIP: 22282EAH5	1,250,000.000	1,250,000.00	1,162,500.00
COVEY PK ENERGY 7.5% DUE 05-15-2025 CUSIP: 22304LAA8	170,000.000	173,825.00	160,650.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL: BRK8CH3	740,000.000	739,128.05	724,255.76
CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO CUSIP: 64072TAA3	400,000.000	477,607.17	461,000.00
CVS CAREMARK CORP 6.036 DUE 12-10-2028 CUSIP: 126650BP4	308,186.540	342,472.29	328,185.07
CVS HEALTH CORP SR NT FLTG RATE DUE 03-09-2020 REG SEDOL: BF4JKL8	800,000.000	800,000.00	800,597.60

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United States - USD			
CVS HEALTH CORP 4.1% DUE 03-25-2025 SEDOL: BF4JKP2	920,000.000	910,993.20	905,289.20
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3	1,715,000.000	1,690,887.10	1,666,746.76
** DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 CUSIP: 23311VAD9	465,000.000	427,325.11	445,237.50
DEERE JOHN CAP CORP MEDIUM TERM 3.125% 09-10-2021 REG SEDOL: BG0ZDY1	435,000.000	434,865.15	432,163.37
DELTA AIR LINES 5.3% DUE 10-15-2020 CUSIP: 24736WAA8	132,068.660	133,224.27	132,993.14
DELTA 2012-1A PASS 4.75% DUE 11-07-2021 CUSIP: 247358AA2	142,167.230	154,606.86	144,072.27
DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 SEDOL: BD96MF8	1,630,000.000	1,648,888.20	1,626,492.24
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL: BD96MQ9	835,000.000	855,824.05	835,413.33
DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027 CUSIP: 25389JAR7	833,000.000	831,767.42	773,789.53
DISCOVER BK NEW 3.35% DUE 02-06-2023 SEDOL: BFWSS24	725,000.000	724,979.85	699,142.15
DISCOVER FINL SVCS 3.95% DUE 11-06-2024 SEDOL: BSHZYF6	410,000.000	419,304.00	400,011.99
DISH DBS CORP SR NT 7.875 DUE 09-01-2019 SEDOL: B4T1HG6	100,000.000	111,000.00	102,625.00
** DISH DBS CORP 7.75% DUE 07-01-2026 CUSIP: 25470XAY1	1,375,000.000	1,413,584.74	1,216,875.00
DOMINION ENERGY INC COMMERCIAL PAPER NOTE DUE 12-11-2018 CUSIP: 2574P1MB5	250,000.000	249,006.94	249,811.32
DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020 SEDOL: BYPJM92	855,000.000	855,415.25	840,712.95
DOMINION RES INC 1.6% DUE 08-15-2019 SEDOL: BDBYBX1	520,000.000	519,400.80	513,942.52
** DOMINION RES INC 3.9% DUE 10-01-2025 CUSIP: 25746UCE7	319,000.000	318,728.85	311,077.32
DOWDUPONT INC 4.725% DUE 11-15-2028 SEDOL: BGT0PR4	905,000.000	905,000.00	917,201.21

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DR PEPPER SNAPPLE 3.13% DUE 12-15-2023 SEDOL: BYPL1P7	655,000.000	654,148.60	612,860.58
DU PONT E I DE 2.2% DUE 05-01-2020 SEDOL: BD45XV3	590,000.000	589,139.50	584,654.01
DUKE ENERGY CORP NEW SR NT FLTG RATE 144A DUE 05-14-2021 BEO SEDOL: BD9MJT9	700,000.000	700,000.00	701,096.90
** DUKE ENERGY CORP 2.65% DUE 09-01-2026 CUSIP: 26441CAS4	701,000.000	687,038.02	625,437.11
DYNEGY INC NEW DEL 7.625% DUE 11-01-2024 CUSIP: 26817RAP3	629,000.000	656,949.05	668,312.50
EDISON INTL 2.95% DUE 03-15-2023 SEDOL: BZB2D77	740,000.000	739,696.10	700,413.70
ENERGY TRANSFER 4.15% DUE 10-01-2020 SEDOL: BDWGZT0	785,000.000	809,422.05	785,872.92
ENERGY TRANSFER 4.2% DUE 09-15-2023 SEDOL: BDFY0F2	640,000.000	639,526.40	626,860.80
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL: BYQ2KJ6	540,000.000	537,743.00	523,395.00
** ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049 CUSIP: 29336UAH0	345,000.000	346,293.75	276,154.56
ENTERGY CORP DISC COML PAPER 4/2 YRS 3&4CPN 02-07-2019 CUSIP: 29366GP70	1,700,000.000	1,687,538.06	1,690,674.65
ENTERGY GULF STS 3.95% DUE 10-01-2020 SEDOL: B4R1Z64	865,000.000	928,516.95	871,777.28
ENTERPRISE PRODS OPER LLC 3.5% 02-01-2022 CUSIP: 29379VBS1	910,000.000	909,863.50	903,178.64
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL: BRKFLN3	445,000.000	451,470.00	433,787.34
ENTERPRISE PRODS 4.05% DUE 02-15-2022 CUSIP: 29379VAU7	219,000.000	223,581.48	220,269.11
EQUIFAX INC SR NT FLTG DUE 08-15-2021 REG SEDOL: BGB5WN2	400,000.000	400,000.00	401,514.80
EXELON CORP 2.85% DUE 06-15-2020 SEDOL: BZ0C8V7	460,000.000	460,061.35	454,366.38
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	288,000.000	326,044.80	292,376.16

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EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 SEDOL: BYZ5JF5	590,000.000	589,887.90	586,244.06
EXPRESS SCRIPTS 3.4% DUE 03-01-2027 CUSIP: 30219GAN8	862,000.000	849,898.92	792,837.43
EXPRESS SCRIPTS 3% DUE 07-15-2023 SEDOL: BZ5YJZ9	815,000.000	813,201.85	775,937.05
FIFTH THIRD BK CINCINNATI OHIO MEDIUM TE3.35% DUE 07-26-2021 CUSIP: 31677QBN8	535,000.000	534,866.25	533,572.62
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 CUSIP: 316773CT5	337,000.000	336,565.27	333,898.93
FORD CR FLOORPLAN MASTER OWNER TR A SER 2018-3 CLASS A1 3.52% DUE 10-15-2023 CUSIP: 34528QGH1	821,000.000	820,817.08	824,530.30
FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022 CUSIP: 34528QFJ8	1,000,000.000	997,500.00	983,592.00
FORD MTR CR CO LLC FLTG RT 3.75375% DUE 09-24-2020 CUSIP: 34540RAC0	600,000.000	600,000.00	590,892.00
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023 SEDOL: BFMCK42	500,000.000	500,000.00	481,228.00
FORTIVE CORP 2.35% DUE 06-15-2021 SEDOL: BDG0JX0	380,000.000	379,498.00	367,609.72
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG CUSIP: 35671DBJ3	260,000.000	234,650.00	218,400.00
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 CUSIP: 35671DBC8	757,000.000	667,396.25	618,847.50
** FRONTIER 11% DUE 09-15-2025 CUSIP: 35906AAZ1	380,000.000	371,516.60	267,900.00
FTS INTL INC 6.25% DUE 05-01-2022 CUSIP: 30283WAB0	615,000.000	579,652.71	578,100.00
GATX CORP FLTG 11-05-2021 SEDOL: BFMKNG9	800,000.000	800,000.00	799,328.00
** GE CAP INTL FDG CO 2.342% DUE 11-15-2020 CUSIP: 36164QMS4	811,000.000	785,315.63	771,263.43
GE CAP INTL FDG CO 3.373% DUE 11-15-2025 SEDOL: BYNKFJ8	500,000.000	489,840.90	431,608.50
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP: 36164QNA2	940,000.000	950,584.40	759,314.14

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GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020 SEDOL: BYZ5MR8	225,000.000	230,177.85	222,550.65
GEN MTRS FINL CO FIXED 4.15% 06-19-2023 CUSIP: 37045XCL8	1,154,000.000	1,153,659.85	1,120,855.97
GENERAL MTRS CO FIXED 4% DUE 04-01-2025 SEDOL: BD5JX25	620,000.000	612,627.05	581,697.64
GENERAL MTRS CO 4.2% DUE 10-01-2027 SEDOL: BF6NPZ7	540,000.000	539,418.80	489,656.34
GENERAL MTRS FINL CO INC NT FLTG RATE 04-09-2021 SEDOL: BFY9018	400,000.000	400,000.00	397,287.20
GEO GROUP INC NEW 6% DUE 04-15-2026 CUSIP: 36162JAB2	700,000.000	706,655.69	621,250.00
GEORGIA PWR CO 1.95% DUE 12-01-2018 SEDOL: BDGV245	1,390,000.000	1,388,790.70	1,390,000.00
GILEAD SCIENCES 1.95% DUE 03-01-2022 SEDOL: BD87JT5	385,000.000	383,133.85	366,590.07
GILEAD SCIENCES 2.55% DUE 09-01-2020 CUSIP: 375558BB8	60,000.000	59,905.24	59,197.26
** GOGO INTER HLDGS 12.5% DUE 07-01-2022 CUSIP: 38046XAC7	850,000.000	959,151.75	925,437.50
GOLDMAN SACHS FLTG RT 2.905% DUE 07-24-2023 SEDOL: BZ9NZX2	880,000.000	878,813.10	837,936.88
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028 SEDOL: BF6Q761	405,000.000	408,192.50	374,687.37
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 SEDOL: BFXTLV6	195,000.000	189,385.95	186,917.84
GOLDMAN SACHS 2.6% DUE 04-23-2020 SEDOL: BVV3N50	580,000.000	577,295.75	571,892.76
** GOLDMAN SACHS 2.625% DUE 04-25-2021 CUSIP: 38141GVU5	586,000.000	584,980.10	569,969.38
GOLDMAN SACHS 2.876% DUE 10-31-2022 SEDOL: BYZKWW8	500,000.000	500,000.00	482,332.00
GOLDMAN SACHS 3.5% DUE 01-23-2025 SEDOL: BVL8RW0	920,000.000	950,801.90	869,369.64
GOLDMAN SACHS 3% DUE 04-26-2022 SEDOL: BZ07986	805,000.000	802,256.00	779,066.93

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GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL: B94Q103	1,404,000.000	1,590,246.14	1,471,286.70
GS MTG SECS TR 2.86% DUE 06-10-2046 CUSIP: 36197XAJ3	834,000.000	840,645.94	813,526.13
GULF FINANCE LLC GULF FINANCE, LLC TERM LOAN B DUE 08-25-2023 BEO CUSIP: 40227UAB2	208,960.050	182,273.82	166,472.20
** H & E EQUIP SVCS INC 5.625% DUE 09-01-2025 CUSIP: 404030AH1	520,000.000	526,318.00	484,900.00
** HALCON RES CORP FIXED 6.75% 02-15-2025 CUSIP: 40537QAP5	820,000.000	793,996.85	629,350.00
HARLEY DAVIDSON FLTG RT 3.64681% DUE 03-02-2021 SEDOL: BHPC4S5	400,000.000	400,000.00	399,998.00
HARLEY DAVIDSON 2.4% DUE 09-15-2019 SEDOL: BQFJ4R8	800,000.000	811,144.00	793,274.40
HARRIS CORP DEL NT FLTG DUE 02-27-2019 REG CUSIP: 413875AV7	200,000.000	200,000.00	199,921.80
HARRIS CORP DEL NT FLTG RATE 04-30-2020 CUSIP: 413875AU9	700,000.000	700,000.00	698,354.30
HARTFORD FINL SVCS 5.5% DUE 03-30-2020 SEDOL: B9K8PW3	340,000.000	384,373.85	348,888.28
HCA INC 4.25% DUE 10-15-2019 SEDOL: BRJ6VG0	200,000.000	204,500.00	200,500.00
HCA INC 7.5% DUE 11-06-2033 CUSIP: 404119AJ8	1,890,000.000	2,065,522.78	1,993,950.00
HCP INC FIXED 4% DUE 06-01-2025 CUSIP: 40414LAN9	270,000.000	267,640.20	261,979.38
HEALTHCARE TR AMER HLDGS LP 3.75% 07-01-2027 SEDOL: BZ4CYX7	855,000.000	849,646.50	801,454.77
HEWLETT PACKARD FLTG RT 3.515% DUE 10-05-2021 SEDOL: BG4N783	900,000.000	900,000.00	894,551.40
HEWLETT PACKARD 3.5% DUE 10-05-2021 SEDOL: BG2F3G1	305,000.000	304,576.05	302,776.86
HLTH CARE REIT INC 4.5% DUE 01-15-2024 CUSIP: 42217KBC9	209,000.000	206,822.22	212,156.11
HOME DEPOT INC 3.9% DUE 12-06-2028 REG SEDOL: BHQFF35	695,000.000	690,225.35	696,155.09

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HOSPITALITY PPTYS 4.375% DUE 02-15-2030 SEDOL: BFZHJZ8	515,000.000	502,242.50	467,852.27
HSI AST SECURITIZATION CORP TR 2006-HE MTG PASSTHRU CTF CL II-A-2 12-25-2036 CUSIP: 44328BAD0	4,701,031.970	1,606,325.87	1,698,844.83
HUNTINGTON NATL BK 3.55% DUE 10-06-2023 SEDOL: BYW5486	1,330,000.000	1,327,074.00	1,312,211.25
HUNTINGTON 4% DUE 05-15-2025 SEDOL: BD0BN04	375,000.000	373,822.50	372,597.38
** HUNTSMAN INTL LLC 5.125% DUE 11-15-2022 CUSIP: 44701QBD3	465,000.000	498,597.05	473,374.65
** ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025 CUSIP: 451102BQ9	760,000.000	779,087.25	750,500.00
INTEL CORP 3.3 DUE 10-01-2021 CUSIP: 458140AJ9	765,000.000	797,666.40	766,913.27
INTERCONTINENTAL EXCHANGE INC 3.45% 09-21-2023 SEDOL: BF4Q3M1	435,000.000	434,799.90	434,578.92
INTERCONTINENTAL 3.75% DUE 09-21-2028 SEDOL: BF4Q3W1	490,000.000	486,271.10	478,676.10
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	83,974.850	84,985.16	83,715.03
J P MORGAN CHASE 4.7171% DUE 02-15-2046 CUSIP: 46635TCG5	432,991.120	472,856.54	442,828.68
J P MORGAN MTG TR VAR DUE 12-25-2048 CUSIP: 46650JAD6	952,425.380	945,945.30	941,358.20
J. CREW GROUP, INC TERM LOAN SENIOR SECURED DUE 03-05-2021 BEO CUSIP: 46613BAH0	172,322.290	117,039.14	144,051.10
** JACK OH FIN LLC / 10.25% DUE 11-15-2022 CUSIP: 46647DAB9	885,000.000	937,522.05	955,800.00
JAGGED PEAK ENERGY 5.875% DUE 05-01-2026 CUSIP: 47009LAA3	465,000.000	466,312.50	445,237.50
JO-ANN STORES, INC. TERM LOAN DUE 09-29-2023 BEO CUSIP: 47759DAB1	0.000	0.00	0.00
** JONAH ENERGY LLC / 7.25% DUE 10-15-2025 CUSIP: 47987LAA9	505,000.000	505,650.00	373,700.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
JP MORGAN CHASE BK FLTG RT 3.10475% DUE 04-26-2021 SEDOL: BG0WP02	1,000,000.000	1,000,000.00	990,660.00
JPMBB COML MTG 2.8164% DUE 11-15-2048 CUSIP: 46590JAT4	352,000.000	358,682.50	348,223.39
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL: BR17VT4	130,000.000	131,086.65	127,205.00
JPMORGAN CHASE & CO NT FLTG DUE 01-23-2020 REG SEDOL: BVVM4N2	2,100,000.000	2,100,000.00	2,116,453.50
JPMORGAN CHASE & CO 2.776% 04-25-2023 SEDOL: BYZ0Z63	1,700,000.000	1,706,648.50	1,638,538.20
JPMORGAN CHASE & 2.7% DUE 05-18-2023 SEDOL: BDGLCJ0	615,000.000	612,544.20	586,800.41
** JPMORGAN CHASE & 3.2% DUE 01-25-2023 CUSIP: 46625HJH4	784,000.000	793,414.30	766,398.42
JPMORGAN CHASE & 3.2% DUE 06-15-2026 SEDOL: BYZ2G99	750,000.000	748,383.90	697,788.00
JPMORGAN CHASE & 3.22% DUE 03-01-2025 SEDOL: BD97KY6	485,000.000	484,568.80	462,782.64
JPMORGAN CHASE & 3.797% DUE 07-23-2024 SEDOL: BFMYVQ7	300,000.000	300,000.00	296,774.70
JPMORGAN CHASE & 4.203% DUE 07-23-2029 CUSIP: 46647PAV8	743,000.000	743,000.00	728,024.09
JUNIPER NETWORKS INC 3.3% DUE 06-15-2020REG CUSIP: 48203RAH7	340,000.000	348,864.14	339,288.04
JUNIPER NETWORKS 3.125% DUE 02-26-2019 CUSIP: 48203RAL8	191,000.000	190,852.93	191,046.99
** JUNIPER NETWORKS 4.5% DUE 03-15-2024 CUSIP: 48203RAG9	544,000.000	560,846.96	549,561.31
KIMCO RLTY CORP 2.7% DUE 03-01-2024 SEDOL: BZ14XY0	515,000.000	510,845.95	478,984.51
KIMCO RLTY CORP 3.3% DUE 02-01-2025 SEDOL: BYXD1K0	615,000.000	613,067.85	576,315.89
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3	450,000.000	443,164.50	432,643.50
KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019 SEDOL: BST7892	1,085,000.000	1,089,364.18	1,077,072.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN 4.15% DUE 02-01-2024 CUSIP: 494550BS4	771,000.000	768,926.86	759,596.91
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: BG48YC1	250,000.000	281,057.30	251,621.25
KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 SEDOL: BD7YG41	930,000.000	928,720.80	910,449.54
KRAFT HEINZ FOODS 3% DUE 06-01-2026 CUSIP: 50077LAD8	140,000.000	138,775.05	123,798.64
LIBERTY MEDIA CORP 8.25% DUE 02-01-2030 CUSIP: 530715AJ0	515,000.000	556,137.90	533,025.00
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP: 539830BL2	413,000.000	453,157.51	420,972.14
MAGNETATION LLC TERM LOANS DUE 03-07-2017 BEO CUSIP: LX1444962	93,259.010	84,994.54	93,259.01
MARRIOTT INTL INC DISC COML PAPER 4/2 YRS 3&4 12-10-2018 CUSIP: 57163UMA1	800,000.000	796,591.11	799,452.66
MCDONALDS CORP MEDIUM TERM FLTG 10-28-2021 SEDOL: BG01BZ6	500,000.000	500,000.00	499,024.50
MCKESSON CORP NEW 2.284% DUE 03-15-2019 SEDOL: BKRCD54	725,000.000	726,080.25	723,523.18
MICROSOFT CORP 1.55% DUE 08-08-2021 CUSIP: 594918BP8	410,000.000	408,581.60	394,101.43
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4	345,000.000	342,948.55	316,323.60
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0	770,000.000	764,562.40	747,366.62
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	722,000.000	922,068.54	842,870.02
MOLSON COORS FIXED 2.25% DUE 03-15-2020 SEDOL: BFNN419	725,000.000	724,391.00	712,261.75
MONDELEZ INTL INC DISC COML PAPER 02-26-2019 CUSIP: 60920WPS3	1,700,000.000	1,686,093.06	1,688,069.40
MOODYS CORP 2.75 07-15-2019 SEDOL: BP8G1P6	515,000.000	522,256.95	513,636.28
MORGAN STANLEY ABS CAP I INC 05-HE1 A2SS FLTG 12-25-2034 CUSIP: 61744CKY1	368,630.590	358,032.45	361,564.31

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY BK 3.15% DUE 03-15-2048 CUSIP: 61764XBG9	300,000.000	308,003.91	296,621.40
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	1,145,000.000	1,145,454.75	1,066,205.68
MORGAN STANLEY VAR RT 0% DUE 02-10-2021 SEDOL: BZ1CRT7	500,000.000	500,000.00	496,914.00
MORGAN STANLEY 2.75% DUE 05-19-2022 SEDOL: BZ08VN8	410,000.000	397,864.00	395,137.91
MORGAN STANLEY 2.8% DUE 06-16-2020 SEDOL: BYNCYZ3	1,500,000.000	1,498,630.10	1,485,334.50
MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL: BYM4WS9	820,000.000	812,375.99	771,773.34
MORGAN STANLEY 3.875% DUE 01-27-2026 CUSIP: 61746BDZ6	800,000.000	834,219.00	769,987.20
MORGAN STANLEY 3.875% DUE 04-29-2024 CUSIP: 61746BDQ6	263,000.000	275,926.45	258,969.79
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	493,000.000	478,860.76	447,866.84
MORGAN STANLEY 4.875% DUE 11-01-2022 SEDOL: B970NV7	405,000.000	419,584.05	415,860.08
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL: BYTCKF9	530,000.000	530,809.00	518,838.73
MPLX LP 4% 03-15-2028 SEDOL: BF2PXS6	1,030,000.000	1,025,375.30	953,577.09
MPT OPER FIXED 5% DUE 10-15-2027 CUSIP: 55342UAH7	550,000.000	544,562.54	522,500.00
MPT OPER PARTNERSHIP L P 5.5 DUE 05-01-2024 CUSIP: 55342UAE4	275,000.000	277,062.50	277,062.50
MURPHY OIL CORP 5.75% DUE 08-15-2025 SEDOL: BDH65V7	645,000.000	651,600.00	622,038.65
MYLAN N V FIXED 2.5% DUE 06-07-2019 CUSIP: 62854AAK0	86,000.000	86,502.24	85,501.29
** NATL CINEMEDIA LLC 5.75% DUE 08-15-2026 CUSIP: 63530QAH2	825,000.000	779,832.41	759,000.00
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL: BMH0QZ3	515,000.000	523,610.80	509,312.86

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
NATL RURAL UTILS FLTG RT 3.178% DUE 06-30-2021 SEDOL: BHNZQ35	500,000.000	500,000.00	500,233.50
NAVIENT CORP 5.875% DUE 03-25-2021 SEDOL: BWKNGT3	100,000.000	105,707.64	99,200.00
NAVISTAR INC TERM LOAN SENIOR SECURED 11-06-2024 BEO CUSIP: 63937YAE1	455,693.580	453,750.06	452,084.49
NAVISTAR, INC. TERM LOAN B DUE 08-07-2020 BEO CUSIP: 63937YAC5	856.420	857.49	858.56
NEIMAN MARCUS GROUP INC NEIMAN MARCUS GROUP INC OTHER TERM LN DUE 10-25-2020 CUSIP: 64021SAC3	408,926.700	376,468.14	353,836.09
NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024 CUSIP: 65341XAA6	475,000.000	479,444.31	458,375.00
NEXTERA ENERGY CAP FLTG RT 3.10681% DUE 08-21-2020 SEDOL: BFZZLX4	500,000.000	500,000.00	499,358.50
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 CUSIP: 655844BV9	253,000.000	231,194.18	222,372.83
NORFOLK SOUTHN 3.65% DUE 08-01-2025 SEDOL: BD5H1L4	655,000.000	653,598.30	647,333.23
NRG ENERGY INC 7.25% DUE 05-15-2026 CUSIP: 629377CA8	415,000.000	428,025.00	438,862.50
NT DUE 10-09-2020 REG SEDOL: BFBFBL6	250,000.000	250,000.00	248,577.50
ORACLE CORP 2.4% DUE 09-15-2023 SEDOL: BY7RCY9	1,575,000.000	1,571,045.85	1,488,414.38
ORACLE CORP 3.25% 11-15-2027 SEDOL: BD38ZY0	1,225,000.000	1,222,635.15	1,163,607.90
PAREXEL INTERNATIONAL CORPORATION TERM LOAN B SENIOR SECURED 08-09-2024 CUSIP: 69946EAT8	198,000.000	197,010.00	192,060.00
** PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026 CUSIP: 70959WAG8	440,000.000	441,962.50	407,000.00
PENSKE TRUCK 3.9% DUE 02-01-2024 CUSIP: 709599BB9	986,000.000	983,988.56	971,252.40
PHILIP MORRIS INTL 2% DUE 02-21-2020 SEDOL: BDCJS34	1,210,000.000	1,202,255.50	1,192,986.19
** PHILLIPS 66 3.55% DUE 10-01-2026 CUSIP: 718549AD0	470,000.000	450,880.40	437,973.26

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PHILLIPS 66 3.75% DUE 03-01-2028 CUSIP: 718549AF5	665,000.000	664,407.37	613,262.34
** PK OH INDS INC OH FIXED 6.625% DUE 04-15-2027 CUSIP: 700677AR8	530,000.000	562,883.85	523,209.64
PNC BK N A PITT PA MEDIUM TERM SR 2.15% 04-29-2021 SEDOL: BDGKYW4	800,000.000	798,468.00	773,675.20
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB4.05% DUE 07-26-2028 SEDOL: BZ0WL74	510,000.000	508,867.80	502,222.50
PNC BK N A 4.2 DUE 11-01-2025 SEDOL: BFVQ1B9	645,000.000	655,345.80	652,888.35
PRICOA GLOBAL FDG 3.45% DUE 09-01-2023 SEDOL: BG5QLM3	1,205,000.000	1,204,891.55	1,188,391.49
PVPTL GOLDEN NUGGET INC NEW 8.75% 10-01-2025 CUSIP: 38113YAC3	1,000,000.000	1,017,781.40	1,000,000.00
** PVPTL JBS USA LUX S A/JBS USA FIN INC 6.75% DUE 02-15-2028/02-15-2018 BEO CUSIP: 472141AA8	600,000.000	591,000.00	582,000.00
PVPTL LIONS GATE CAP HLDGS LLC 5.875% DUE 11-01-2024 BEO CUSIP: 53627NAA9	1,000,000.000	1,035,765.00	1,007,500.00
PVPTL MAPLE ESCR 4.597% 05-25-2028 SEDOL: BFM2HC9	845,000.000	845,000.00	829,991.96
PVPTL OZLM LTD FLTG RT SR 15-13A 04-30-2027 CUSIP: 67110AAQ6	900,000.000	900,000.00	899,957.34
PVPTL SUNOCO LP / SUNOCO FIN CORP 4.875% DUE 01-15-2023/01-23-2018 EO CUSIP: 86765LAH0	460,000.000	463,050.00	448,500.00
PVPTL WEIGHT WATCHERS 8.625% 12-01-2025 CUSIP: 948626AA4	700,000.000	712,416.02	728,000.00
** PVPTLMEREDITH CORP 6.875% 02-01-2026 CUSIP: 589433AA9	450,000.000	455,192.31	460,125.00
PVTPL ALCOA NEDERLAND HOLDING 6.125% 05-15-2028 CUSIP: 013822AC5	465,000.000	468,675.00	453,375.00
PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024 CUSIP: 019736AD9	445,000.000	450,087.50	428,312.50
** PVTPL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO CUSIP: 02376RAA0	445,000.000	460,635.50	447,781.25
** PVTPL ARCH MERGER SUB INC 8.5% 09- 15-2025 CUSIP: 03939PAA2	545,000.000	513,789.00	482,325.00

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PVTPL ASCENTIUM EQUIP RECEIVABLES 2018-2TR ABS CL A-2 144A 3.27% 10-12-2021 CUSIP: 04365TAB3	942,000.000	941,907.97	942,746.06
PVTPL AVERY PT III CLO LTD SER 13-3A CL AR FLTG 144A 01-18-2025 BEO CUSIP: 053633AG8	217,121.560	217,121.56	217,147.16
PVTPL BELLSOUTH CORP 144A 4.333% DUE 04-26-2021 SEDOL: B4QKXM4	500,000.000	507,005.00	502,640.00
PVTPL BENEFIT STREET PARTNERS CLO LTD SER 15 -V11A CL A1BR FLTG 07-18-2027 CUSIP: 08180RAN5	500,000.000	500,000.00	497,539.10
PVTPL BLACKSTONE CQP HOLDCO LP 6% DUE 08-17-2021 BEO SEDOL: BHZ0D60	200,000.000	200,000.00	199,731.00
PVTPL BROOKSIDE ML CLO LTD SER 2013-1A CL AR FLTG 01-17-2028 CUSIP: 114521AL1	1,000,000.000	1,000,000.00	995,682.70
PVTPL CATAMARAN CLO SR 13-1A CL AR FLTG DUE 01-27-2028 CUSIP: 14889EAL0	900,000.000	900,000.00	896,216.04
PVTPL CCG RECEIVABLES TR 2017-1 AST BACKED NT CL A-2 1.84 DUE 11-14-2023 CUSIP: 12508UAB1	364,192.850	364,174.96	361,125.62
PVTPL CCG RECEIVABLES TRUST SER 18-1 CL A2 2.5% 6-16-2025 CUSIP: 12508VAB9	1,459,731.110	1,459,659.88	1,450,934.77
PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028 SEDOL: BF2KJZ0	300,000.000	300,000.00	279,375.00
** PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-07-2016 BEO CUSIP: 15137NAA1	550,000.000	519,161.44	413,875.00
PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026 CUSIP: 16411QAC5	455,000.000	455,000.00	442,487.50
PVTPL CIFC FDG SER 15-2A CL AR FLTG 04-15-2027 CUSIP: 12550LAJ1	1,000,000.000	1,000,000.00	995,540.30
PVTPL CLEARWAY ENERGY OPER LLC 5.75% 10-15-2025 CUSIP: 18539UAA3	605,000.000	605,000.00	582,312.50
PVTPL CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024 CUSIP: 185899AB7	465,000.000	462,872.70	434,775.00
PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL A-2 144A 4.528 07-01-19 CUSIP: 233050AB9	34,261.420	35,208.95	34,358.93
PVTPL CMO FLAGSTAR MTG TR 2017-1 MTG PASS THRU CTF CL 1-A-5 144A 03-25-2047 CUSIP: 33850BAE7	370,111.680	378,034.40	362,331.56
PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO CUSIP: 46646BAE8	512,356.670	523,170.95	504,445.37

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PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047 CUSIP: 46648CAE4	310,538.520	317,477.09	306,786.90
PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO CUSIP: 50116WAC9	307,812.720	307,737.33	305,688.81
PVTPL CMO WF-RBS COML MTG TR 2011-C2 CL A-4 VAR DUE 12-31-2040 BEO CUSIP: 92935JBC8	436,792.170	475,079.73	448,755.47
PVTPL CMO WFRBS COML MTG TR 2011-C4 CL A4 VAR RT DUE 06-15-2044 BEO CUSIP: 92936CAJ8	987,000.000	1,035,656.02	1,018,958.07
PVTPL COLUMBIA CENT CLO 27 LTD/COLUMBIA CENT SR 18-27A CL A-1 FLTG RT 10-25-2031 CUSIP: 19736RAC5	900,000.000	900,000.00	899,682.21
PVTPL COMSTOCK ESCROW CORP SR NT 144A 9.75% DUE 08-15-2026/08-03-2018 BEO CUSIP: 205677AA5	500,000.000	487,411.24	455,000.00
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO CUSIP: 224044BW6	1,040,000.000	1,045,225.45	1,011,727.60
PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027 CUSIP: 126307AQ0	550,000.000	554,026.00	527,477.50
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO CUSIP: 126659AA9	673,174.370	882,980.61	807,365.62
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 CUSIP: 126650BS8	260,492.720	330,471.71	301,012.10
** PVTPL DEAN FOODS CO 6.5% DUE 03-15-2023 BEO CUSIP: 242370AD6	1,050,000.000	999,460.58	921,375.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL: BD96MH0	50,000.000	49,976.00	50,546.10
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	1,324,598.29
PVTPL DRYDEN SENIOR LOAN FUND SER12-25A CL ARR VAR RT 10-15-2027 CUSIP: 26250JAS9	400,000.000	400,000.00	399,148.12
PVTPL EMERSON PK CLO LTD SR 13-1A CL A-1A-R FLTG DUE 07-15-2025 CUSIP: 29108QAU6	60,733.900	60,733.90	60,733.36
PVTPL ENTERPRISE DEV AUTH 12.0% DUE 07-15-2024 CUSIP: 29390WAA4	825,000.000	800,085.00	787,875.00
** PVTPL ENTERPRISE MERGER SUB INC 8.75% DUE 10-15-2026 CUSIP: 29373TAA2	925,000.000	925,000.00	867,095.00
PVTPL EP ENERGY LLC/EVEREST ACQUISITION 144A 8.0% 15/02/2025 CUSIP: 268787AF5	530,000.000	404,031.25	265,000.00

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PVTPL FERGUSON FIN PLC 4.5% 10-24-2028 CUSIP: 314890AA2	817,000.000	814,140.50	797,151.80
PVTPL FINANCIAL & RISK US HLDGS INC 8.25% 11-15-2026 CUSIP: 31740LAC7	500,000.000	500,000.00	476,250.00
PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023 CUSIP: 33829TAA4	655,000.000	705,919.75	666,632.80
PVTPL FORD CR AUTO OWNER TR 2018-REV1 NTCL A 144A 3.19% DUE 07-15-2031 BEO SEDOL: BG06W03	805,000.000	804,717.36	781,184.88
PVTPL FRONTIER COMMUNICATIONS CORP 8.5% 04-01-2026 CUSIP: 35906ABA5	540,000.000	539,587.50	490,087.80
PVTPL HALCYON LN ADVISORS FDG 2015-1 LTD CL A-R FLTG 04-20-2027 CUSIP: 40538HAN9	500,000.000	500,000.00	499,085.55
PVTPL HALFMOON PARENT INC 4.125% 11-15-2025 SEDOL: BZ0X3B5	490,000.000	489,593.30	483,766.22
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028 SEDOL: BZ0X348	865,000.000	863,849.55	851,442.86
PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025 CUSIP: 431475AB8	475,000.000	482,903.39	463,125.00
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	429,562.50
** PVTPL INTELSAT CONNECT FIN S A SR NT 144A 9.5% DUE 02-15-2023/08-16-2018 BEO CUSIP: 45827AAD5	755,000.000	748,467.50	705,925.00
** PVTPL INTERNATIONAL GAME TECHNOLOGY 6.25% 01-15-2027 CUSIP: 460599AD5	475,000.000	477,625.00	475,296.88
PVTPL J P MORGAN MTG TR SER 2017-6 CL A-5 VAR 01-25-2048 CUSIP: 46649HAE2	1,014,238.400	1,027,708.76	992,289.27
PVTPL J P MORGAN MTG TR 2016-4 MTG PASS THRU CTF CL A-5 VAR RT 10-25-2046 CUSIP: 46647JAE0	145,989.180	148,908.99	143,369.99
PVTPL JAMESTOWN CLO LTD A1CR VAR 07-15-2026 BEO CUSIP: 470474AU1	310,859.870	310,859.87	309,719.23
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	398,396.16
PVTPL JAMESTOWN CLO VIII LTD / JAMESTOWN CL A-1A-R FLTG 1-15-2028 CUSIP: 47048CAK4	300,000.000	300,000.00	298,917.21
PVTPL JELD-WEN INC SR NT 4.625% 12-15-2025 CUSIP: 475795AC4	515,000.000	518,056.25	460,925.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 CUSIP: 48249DAA9	591,000.000	646,994.52	597,544.14
** 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	301,009.33
PVTPL LAND O LAKES INC 7.25% 12-31-2049 BEO CUSIP: 514666AM8	365,000.000	369,932.31	366,825.00
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO CUSIP: 53079EBE3	89,000.000	91,631.73	89,604.13
PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.417 DUE 05-25-2025/05-25-2018 BEO SEDOL: BFM2GX3	520,000.000	520,000.00	510,558.36
PVTPL MARATHON CLO V LTD SR 13-5A CL A1RFLTG 11-21-2027 CUSIP: 56576QAN8	600,000.000	600,000.00	597,174.72
** PVTPL MEDNAX INC 6.25% 01-15-2027 BEO CUSIP: 58502BAC0	180,000.000	179,450.00	179,280.00
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	524,979.45
PVTPL MONARCH GROVE CLO LTD/MONARCH GROVE CL FLTG 144A VAR RAT 01-25-2028 CUSIP: 60909GAA8	900,000.000	900,000.00	898,540.65
PVTPL MONROE CAP BSL CLO 2015-1 LTDSER 15-1A CL AR FLTG RT 05-22-2027 CUSIP: 610332AU2	900,000.000	900,000.00	900,378.27
PVTPL MOUNTAIN VIEW CLO X LTD SER 15-10A CLS AR FLTG 01-13-2027 CUSIP: 62432CAQ4	1,000,000.000	1,000,000.00	995,632.30
PVTPL NEW ENTERPRISE STONE & LIME CO INC 6.25% 03-15-2026 CUSIP: 644274AF9	360,000.000	360,750.00	332,100.00
PVTPL NEWMARK GROUP INC SR NT 144A 6.125% DUE 11-15-2023/11-06-2018 BEO CUSIP: 65158NAA0	490,000.000	484,791.30	481,511.73
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR 2018-2 CL A-2 3.69% 10-16-2023 CUSIP: 65341KBD7	695,000.000	694,835.49	699,310.39
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SER 2018-1A CL A-2 3.22% 02-15-2023 CUSIP: 65341KBA3	869,000.000	868,896.76	864,209.20
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SR 17-2A CL A2 2.574% 10-17-22 CUSIP: 65341KAX4	382,000.000	381,996.87	376,296.36
PVTPL NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO CUSIP: 670001AC0	605,000.000	608,002.25	564,162.50
PVTPL OCP CLO LTD SER 2015-10A CL A-1-R FLTG 10-26-2027 CUSIP: 67092DAL3	700,000.000	700,000.00	696,871.35

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PVTPL OCP CLO 2015-9 LTD SER 15-9A CL A1R FLTG 07-15-2027 CUSIP: 67091YAJ3	750,000.000	750,000.00	748,452.60
PVTPL ODEBRECHT FIN LTD 5.25% DUE 06-27-2029 BEO SEDOL: BNJZV25	219,000.000	219,000.00	35,042.19
PVTPL OFSI FD VI LTD SER 14-6A A1R FLTG 03-20-2025 CUSIP: 67106AAL3	271,737.240	271,737.24	271,563.06
PVTPL OFSI FD VII LTD SER 2014- 7A CL A-R FLTG 10-18-2026 CUSIP: 67106MAN3	400,000.000	400,000.00	400,320.76
PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026 CUSIP: 68268EAA1	330,272.870	330,167.90	330,388.80
** PVTPL PGT ESCROW ISSUER INC 6.75% DUE 08-01-2026 BEO CUSIP: 69344BAA3	530,000.000	533,375.00	535,300.00
PVTPL POINDEXTER J B INC SR NT 7.125% DUE 04-15-2026/04-16-2018 BEO CUSIP: 730481AJ7	525,000.000	530,375.00	500,062.50
PVTPL PQ CORP 5.75% 12-15-2025 CUSIP: 693522AH7	480,000.000	487,050.00	448,502.40
PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 1.5% DUE 04-18-2019 REG SEDOL: BD0SD50	555,000.000	552,997.60	551,941.95
PVTPL QUICKEN LNS INC 5.25% 01-15-2028 CUSIP: 74840LAB8	600,000.000	565,719.10	534,000.00
** PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025 CUSIP: 80874YAW0	525,000.000	520,836.43	491,478.75
PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23 CUSIP: 82088KAC2	445,000.000	453,381.25	409,400.00
PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027 CUSIP: 82967NBA5	675,000.000	674,072.50	634,500.00
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	96,449.00
PVTPL SITV INC 10.375 DUE 07-01-2019 BEO CUSIP: 78428JAA6	475,000.000	425,466.69	228,000.00
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A1 2.55% 02-25-2027 CUSIP: 83405RAA5	475,525.250	475,494.38	472,760.55
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST 18-3 A1 3.2% 08-25-2027 SEDOL: BFZ4PK6	957,534.170	957,525.46	955,884.34
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	997,146.20

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PVTPL SOUTHERN CO FLTG DUE 02-14-2020 SEDOL: BG048M1	300,000.000	300,000.00	298,595.10
** PVTPL STD INDS INC DEL 4.75% 01-15-2028 CUSIP: 853496AD9	465,000.000	465,075.00	406,875.00
PVTPL SUNGARD AVAILABILITY SVCS CAP INC SR NT 144A 8.75 DUE 04-01-2022 BEO CUSIP: 86737NAA6	900,000.000	738,732.42	351,000.00
PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024 CUSIP: 87470LAA9	440,000.000	443,012.50	441,100.00
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO SEDOL: BFMYYT1	250,000.000	248,483.70	230,301.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	650,000.000	586,075.05	621,054.20
PVTPL TICP CLO IV LTD SER 2015-1A CL A-R FLTG 07-20-2027 CUSIP: 87248BAQ7	500,000.000	500,000.00	497,966.50
** PVTPL TMX FIN LLC 11.125% 04-01-2023 CUSIP: 87261NAJ9	575,000.000	575,333.75	523,250.00
PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO CUSIP: 893830BK4	830,000.000	830,000.00	767,750.00
** PVTPL TRANSOCEAN PONTUS LTD 6.125% DUE 08-01-2025 CUSIP: 89382PAA3	485,000.000	482,475.00	472,875.00
** PVTPL TRONOX INC SR NT 144A 6.5% 04-15-2026 CUSIP: 897051AA6	460,000.000	459,600.00	397,900.00
PVTPL ULTRA RES INC 6.875% 04-15-2022 CUSIP: 90400GAA9	570,000.000	344,850.00	285,000.00
** PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 144A 5.5% DUE 03-01-2023 CUSIP: 91911KAE2	650,000.000	619,750.00	628,062.50
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6	700,000.000	701,163.56	745,283.00
PVTPL VENTURE XVI CLO LTD SER 14-16A CL A-RR VAR RATE 01-15-2029 CUSIP: 92329XAQ1	300,000.000	300,000.00	298,364.49
PVTPL VENTURE XX CLO LTD/VENTURE XX CLO SER 15-20A CL AR FLTG 04-23-2027 CUSIP: 92330JCC8	750,000.000	750,000.00	747,352.28
PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022 CUSIP: 92348RAA6	1,100,000.000	1,099,226.57	1,083,448.30
PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021 CUSIP: 92348NAA5	557,000.000	556,898.35	552,190.86

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PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022 CUSIP: 91823KAA7	575,000.000	602,998.70	582,072.50
PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO CUSIP: 92676XAD9	575,000.000	562,887.50	540,500.00
PVTPL VISTRA OPERATIONS CO LLC 5.5% DUE 09-01-2026 BEO CUSIP: 92840VAA0	445,000.000	445,587.50	437,768.75
PVTPL VOYA CLO LTD SER 14-3A CL A1R FLTG RT 07-25-2026 DUE 07-25-2026 BEO CUSIP: 92912QAG1	537,483.780	537,483.78	536,942.21
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	994,823.00
PVTPL WILLIAMS SCOTSMAN INTL INC SR SECD NT 7.875% 12-15-2022 CUSIP: 96950GAA0	240,000.000	250,800.00	242,400.00
PVTPL WILLIAMS SCOTSMAN INTL INC 6.875% DUE 08-15-2023 BEO CUSIP: 96950GAB8	180,000.000	178,480.80	176,850.00
** PVTPL WMG ACQUISITION CORP SR SECD NT 144A 5% DUE 08-01-2023/07-27-2016 BEO CUSIP: 92933BAK0	425,000.000	436,540.62	419,156.25
PVTPL Z CAP CR PARTNERS CLO SER 15-1A CL A1R FLTGT RT 07-16-2027 CUSIP: 98877EAG8	600,000.000	600,000.00	598,710.00
PVTPL ZAIS CLO 1 LTD SER 14-1A CL A-1A-R FLTG RT 04-15-2028 CUSIP: 98886MBA1	300,000.000	300,000.00	299,862.57
PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-14-2016 BEO CUSIP: 98932KAA0	305,000.000	309,550.00	324,062.50
PVTPLTRALEE CLO III LTD SER 2014-3A CL A-R FLTG 10-20-2027 CUSIP: 89300ABA4	500,000.000	500,000.00	499,149.05
** PVTYPL COMMUNITY HEALTH SYSTEMS INC(NEW) STEP DOWN 06-30-2023 BEO CUSIP: 12543DAZ3	800,000.000	712,997.50	648,000.00
QUAD / GRAPHICS 7% DUE 05-01-2022 CUSIP: 747301AC3	725,000.000	707,890.42	712,312.50
REALTY INCOME CORP 4.125% 10-15-2026 CUSIP: 756109AR5	500,000.000	520,695.00	495,555.00
REGENCY CTRS L P 3.6% 02-01-2027 SEDOL: BYMXPD2	490,000.000	488,060.30	461,447.70
REGIONS BANK FLTG RT 08-13-2021 SEDOL: BG0C3W0	400,000.000	400,000.00	396,410.40
SABR LLC MTG PASSTHRU CTF CL A-1 FLTG 10-25-2036 REG SEDOL: BF2RFS6	136,113.560	136,124.17	58,660.04

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** SANCHEZ ENERGY 7.75 DUE 06-15-2021 CUSIP: 79970YAB1	870,000.000	463,275.00	254,475.00
** SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO CUSIP: 806851AC5	973,000.000	978,546.36	959,741.90
** SCIENTIFIC GAMES 6.625% DUE 05-15-2021 CUSIP: 80874YAQ3	775,000.000	794,743.25	747,875.00
SEADRILL PARTNERS LLC TERM LOAN B DUE 02-21-2021 BEO CUSIP: 81172UAB1	304,609.990	264,148.64	260,270.96
SEMPRA ENERGY NT FLTG RATE DUE 03-15-2021 REG SEDOL: BF2W0Q4	300,000.000	300,000.00	298,822.80
** SEMPRA ENERGY 9.8% DUE 02-15-2019 CUSIP: 816851AK5	749,000.000	922,776.45	758,437.40
SERTA SIMMONS HOLDINGS, LLC TERM LOAN (SECOND LIEN) DUE 11-08-2024 BEO CUSIP: 81753HAD3	341,760.000	336,633.60	254,399.31
SERVICE CORP INTL 7.5% DUE 04-01-2027 CUSIP: 817565BT0	1,395,000.000	1,597,222.31	1,517,062.50
SHIRE ACQUISITIONS 1.9% DUE 09-23-2019 SEDOL: BD1XH52	535,000.000	534,134.12	526,759.93
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021 SEDOL: BD1XH63	485,000.000	482,797.22	464,869.59
SL GREEN OPER FLTG RT 3.609% DUE 08-16-2021 SEDOL: BG0LGZ1	500,000.000	500,000.00	498,158.50
SLM CORP MTN 5.5 01-15-2019 CUSIP: 78442FER5	750,000.000	777,000.00	750,375.00
SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2018-20F CL 1 3.6% 06-01-2038 CUSIP: 83162CZM8	737,000.000	737,000.00	741,049.08
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2017-20L CL 1 01 2.78 12-01-2037 CUSIP: 83162CZA4	1,500,752.880	1,500,752.88	1,444,148.98
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL: BYXK0R1	260,000.000	258,848.20	251,710.94
SOUTHERN CO 3.25% DUE 07-01-2026 CUSIP: 842587CV7	782,000.000	778,285.16	723,049.71
SOUTHERN PWR CO DUE 12-20-2020/12-20-2019 BEO SEDOL: BFYRPW8	800,000.000	800,000.00	795,240.80
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 SEDOL: BGDYGR9	387,500.000	390,696.86	374,265.33

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United States - USD			
SPECTRA ENERGY PARTNERS LP SR NT FLTG DUE 06-05-2020 REG SEDOL: BF6SRL2	400,000.000	400,000.00	400,400.00
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL: BZBFK42	385,000.000	383,803.15	353,185.91
SPECTRUM BRANDS 5.75% DUE 07-15-2025 CUSIP: 84762LAU9	655,000.000	672,546.00	619,793.75
SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031 CUSIP: 84858WAA4	432,708.810	432,708.81	411,211.40
SPRINGLEAF FIN 5.25% DUE 12-15-2019 SEDOL: BSWW3G6	200,000.000	204,000.00	200,750.00
SPRINGLEAF FIN 6.875% DUE 03-15-2025 CUSIP: 85172FAM1	500,000.000	500,300.00	470,625.00
SUGARHOUSE HSP 5.875% DUE 05-15-2025 CUSIP: 865033AC8	1,050,000.000	1,030,782.09	981,750.00
SUNGARD AVAILABILITY SERVICES CAPITAL INC TERM LOAN B DUE 10-28-2022 CUSIP: 86737RAF6	457,373.220	451,358.81	440,221.72
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL: BD35XP8	1,340,000.000	1,328,086.40	1,220,792.26
SUNOCO LOGISTICS 3.45% DUE 01-15-2023 CUSIP: 86765BAL3	764,000.000	721,057.89	732,115.22
SUNTRUST BANK INC 2.25% DUE 01-31-2020 SEDOL: BYQFJB0	735,000.000	734,509.50	727,137.71
SUNTRUST BANK 3.525% DUE 10-26-2021 REG SEDOL: BGQQ672	910,000.000	910,000.00	908,278.28
SUNTRUST BKS INC 2.9% DUE 03-03-2021 SEDOL: BYYK3C6	460,000.000	459,163.50	453,272.96
T-MOBILE USA INC 6.5% DUE 01-15-2026 CUSIP: 87264AAP0	690,000.000	755,350.00	715,875.00
TENET HEALTHCARE 6.875% DUE 11-15-2031 CUSIP: 88033GAV2	1,650,000.000	1,409,049.50	1,447,875.00
TEXTRON INC FLTG 11-10-2020 BEO SEDOL: BD05NW8	900,000.000	900,000.00	898,912.80
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK VAR 05-17-2022 CUSIP: 89236TFD2	900,000.000	900,000.00	893,430.00
U S CONCRETE INC 6.375% DUE 06-01-2024 CUSIP: 90333LAP7	285,000.000	296,400.00	270,037.50

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UDR INC MEDIUM TERM NTS BOOK ENTRY 3.7 DUE 10-01-2020 REG SEDOL: BF23LX1	400,000.000	415,060.00	400,084.00
UNION PAC CORP 3.75% 07-15-2025 SEDOL: BDFY0J6	460,000.000	459,981.60	456,642.92
UNION PAC CORP 3.95% DUE 09-10-2028 SEDOL: BGLQST3	800,000.000	798,008.00	784,658.40
** UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG CUSIP: 911365BK9	600,000.000	600,000.00	602,250.00
UNITED TECHNOLOGIES CORP NT FLTG 08-16-2021 SEDOL: BF8QNQ1	500,000.000	500,000.00	500,293.00
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1	710,000.000	708,793.00	701,330.19
** US AWYS 2013-1 3.95 DUE 05-15-2027 CUSIP: 90346WAA1	183,897.110	183,897.11	184,029.88
** UTD AIRLS 2014-1 4% DUE 10-11-2027 CUSIP: 90932PAA6	916,722.140	941,374.56	915,576.24
VA ELEC & PWR CO 3.5% DUE 03-15-2027 CUSIP: 927804FX7	350,000.000	363,583.50	337,483.65
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 CUSIP: 92277GAG2	264,000.000	261,935.52	258,144.22
VENTAS RLTY LTD 3.125% DUE 06-15-2023 SEDOL: BDDRLP0	594,000.000	589,543.02	573,478.49
VERIZON COMMUNICATIONS DUE 05-15-2025 BEO SEDOL: BG0KD91	800,000.000	800,000.00	793,085.60
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891	198,000.000	198,400.84	196,221.17
VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 SEDOL: BYZNV75	300,000.000	297,768.00	296,321.70
VERIZON COMMUNICATIONS 4.522% 09-15-2048 CUSIP: 92343VCX0	512,000.000	477,143.85	466,600.96
VERIZON FIXED 3.376% DUE 02-15-2025 SEDOL: BDD8108	199,000.000	197,839.96	191,550.83
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	960,000.000	959,430.88	931,890.24
** VIACOM INC NEW FLTG RT 6.25% DUE 02-28-2057 CUSIP: 92553PBC5	685,000.000	684,260.00	655,544.32

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VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP: 92553PAT9	475,000.000	488,836.75	477,374.05
VMWARE INC 2.95% DUE 08-21-2022 SEDOL: BDT5LB4	855,000.000	838,538.90	809,478.09
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	200,000.000	199,328.00	179,210.80
VOYA FINL INC 3.125% DUE 07-15-2024 CUSIP: 929089AD2	724,000.000	719,821.93	681,279.66
WASTE PRO USA INC 5.5% DUE 02-15-2026 CUSIP: 94107JAA1	780,000.000	786,897.50	717,600.00
** WEATHERFORD INTL FIXED 9.875% DUE 02-15-2024 CUSIP: 947075AN7	405,000.000	443,475.00	270,337.50
WEATHERFORD INTL LTD BERMUDA 5.95 DUE 04-15-2042 CUSIP: 94707VAD2	510,000.000	394,487.50	285,600.00
WEC ENERGY GROUP INC DISC COML PAPER 4/2YRS 3&4 12-11-2018 CUSIP: 92930WMB4	1,700,000.000	1,696,807.78	1,698,716.98
WELLS FARGO & CO MTN 2.15% 01-30-2020 SEDOL: BXVMD84	790,000.000	788,606.40	779,551.46
WELLS FARGO & CO 2.15 DUE 01-15-2019 SEDOL: BG48MS3	780,000.000	785,207.40	779,368.20
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL: BYT2BY5	735,000.000	734,365.65	716,533.13
WELLS FARGO & CO 3.069% DUE 01-24-2023 SEDOL: BYM4WQ7	440,000.000	439,955.90	424,835.40
WELLS FARGO BK N A FLTG RT 3.325% DUE 07-23-2021 SEDOL: BFMYW31	2,065,000.000	2,065,000.00	2,053,935.73
WELLTOWER INC 4% DUE 06-01-2025 SEDOL: BYMSY74	430,000.000	436,265.80	417,603.96
WFRBS COML MTG TR 3.667% DUE 11-15-2044 CUSIP: 92936JBB9	369,000.000	390,361.64	370,862.34
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL: BF6Q7G1	450,000.000	449,574.50	415,983.60
WILLIAMS PARTNERS 4% DUE 09-15-2025 SEDOL: BW9H6P2	1,180,000.000	1,193,488.20	1,134,401.26
ZOETIS INC 3.25% 08-20-2021 SEDOL: BF8QNZ0	495,000.000	494,440.65	491,793.39

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** 1ST UN CORP BD STEP UP 08-01-2026 CUSIP: 337358BH7	54,000.000	62,979.66	63,301.55
Total United States - USD		**337,190,496.47**	**324,920,193.25**
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/03-22-2017 BEO CUSIP: 335934AL9	1,170,000.000	1,153,960.40	1,053,000.00
Total Zambia - USD		**1,153,960.40**	**1,053,000.00**
Total Corporate Debt Instruments - Other		**430,509,420.64**	**413,649,876.44**
Corporate Stock - Preferred			
Brazil - BRL			
ITAU UNIBANCO HOLD PRF NPV SEDOL: B037HR3	42,750.000	360,532.08	397,402.45
ITAUSA INV ITAU SA PRF NPV SEDOL: 2458771	92,950.000	180,490.02	296,016.05
TELEFONICA BRASIL PRF NPV SEDOL: B3ZCNF7	14,800.000	178,955.67	175,737.59
Total Brazil - BRL		**719,977.77**	**869,156.09**
Germany - EUR			
FUCHS PETROLUB SE SEDOL: 4354350	2,214.000	115,041.19	91,648.67
Total Germany - EUR		**115,041.19**	**91,648.67**
United States - USD			
DUMMYLINE PREFERRED STOCK HOLDCO PREFERRED STOCK CUSIP: 6JU999H21	2,388.000	0.00	238,800.00
TE HOLDCORP LLC/CORP PREFERRED UNITS CUSIP: 447997768	5,613.000	56,130.00	14,032.50
Total United States - USD		**56,130.00**	**252,832.50**
Total Corporate Stock - Preferred		**891,148.96**	**1,213,637.26**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Argentina - USD			
** GLOBANT SA USD1.20 CUSIP: L44385109	7,049.000	277,588.98	413,423.85
Total Argentina - USD		**277,588.98**	**413,423.85**
Australia - AUD			
ARISTOCRAT LEISURE NPV SEDOL: 6253983	8,512.000	167,658.39	147,067.91
AUST & NZ BANK GRP NPV SEDOL: 6065586	22,700.000	525,799.69	444,254.90
BHP GROUP LIMITED SEDOL: 6144690	20,167.000	500,497.05	451,970.16
COSTA GROUP HOLDINGS LIMITED NPV SEDOL: BYSGKW9	3,867.000	21,411.28	21,489.70
CSL LTD NPV SEDOL: 6185495	2,785.000	353,701.85	360,786.60
CSR LIMITED NPV SEDOL: 6238645	67,000.000	186,208.09	146,780.25
** INGHAMS GROUP LTD NPV SEDOL: BZCNHW2	77,300.000	207,165.21	247,808.15
MACQUARIE GP LTD NPV SEDOL: B28YTC2	8,436.000	588,548.15	704,871.73
** METCASH LIMITED NPV SEDOL: B0744W4	134,300.000	209,768.55	271,661.04
QANTAS AIRWAYS NPV SEDOL: 6710347	99,700.000	214,546.93	433,923.33
ST BARBARA LIMITED NPV SEDOL: 6317072	69,800.000	150,683.95	226,313.25
Total Australia - AUD		**3,125,989.14**	**3,456,927.02**
Austria - EUR			
OMV AG NPV SEDOL: 4651459	6,100.000	171,097.16	308,178.10
VOESTALPINE AG NPV SEDOL: 4943402	5,100.000	194,597.49	169,480.86
Total Austria - EUR		**365,694.65**	**477,658.96**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Belgium - EUR			
BPOST SA/NV NPV SEDOL: BBH7K66	8,900.000	235,189.98	114,978.86
KBC GROEP NV NPV SEDOL: 4497749	6,798.000	440,396.09	487,992.09
Total Belgium - EUR		**675,586.07**	**602,970.95**
Brazil - BRL			
EDP ENERGIAS BR COM NPV SEDOL: B0D7494	54,500.000	205,918.16	192,553.16
M DIAS BRANCO SA I COM NPV SEDOL: B1FRH89	7,000.000	106,702.19	73,002.48
MRV ENGENHARIA COM NPV SEDOL: B235JN1	62,700.000	192,129.72	196,281.36
SABESP CIA SANEAME COM NPV SEDOL: B1YCHL8	29,100.000	236,455.66	212,009.14
VIA VAREJO SA COM NPV SEDOL: B7VY430	27,900.000	62,713.75	37,297.93
Total Brazil - BRL		**803,919.48**	**711,144.07**
Canada - CAD			
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL: 2011646	6,703.000	337,944.74	351,666.68
BANK OF MONTREAL COM NPV SEDOL: 2076009	4,500.000	288,403.77	335,629.37
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL: 2172286	3,600.000	392,496.29	401,820.78
CDN NATL RAILWAYS COM NPV SEDOL: 2180632	4,630.000	412,670.27	397,683.24
DOLLARAMA INC COM STK NPV SEDOL: B4TP9G2	689.000	16,462.49	18,206.06
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	11,100.000	185,393.21	210,207.66
FINNING INTL INC COM NPV SEDOL: 2339177	2,409.000	48,967.36	50,043.25
LINAMAR CORP COMMON STOCK SEDOL: 2516022	6,600.000	265,697.48	239,200.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
** LUCARA DIAMOND COM NPV SEDOL: 2862565	53,500.000	159,944.44	76,077.80
MAGNA INTL INC COM NPV SEDOL: 2554475	8,800.000	457,668.20	439,039.95
OCEANAGOLD CORP COM NPV SEDOL: B1Z7L21	29,600.000	86,695.07	86,187.65
ROGERS COMMS INC CLASS'B'COM CAD1.62478 SEDOL: 2169051	10,787.000	560,888.61	575,182.22
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	14,649.000	467,314.20	472,171.51
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV SEDOL: 2879327	14,100.000	316,730.16	285,479.65
TFI INTERNATIONAL COM NPV SEDOL: BDRXBF4	11,400.000	221,670.05	378,684.82
TORONTO-DOMINION COM NPV SEDOL: 2897222	22,036.000	1,142,858.33	1,219,598.35
Total Canada - CAD		**5,361,804.67**	**5,536,879.95**
Canada - USD			
#REORG/CATALYST PAPER PLAN OF REORG 01-27-2017 CUSIP: 14889B102	379,923.000	186,922.12	186,922.12
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A SEDOL: 2092555	10,050.000	444,929.00	440,994.00
COLLIERS INTL GROUP INC COMMON STOCK CUSIP: 194693107	2,452.000	105,027.73	161,341.60
FIRSTSERVICE CORP COMMON STOCK CUSIP: 33767E103	3,078.000	86,217.65	232,819.92
RITCHIE BROS AUCTIONEERS INC COM CUSIP: 767744105	28,330.000	748,657.53	985,317.40
Total Canada - USD		**1,571,754.03**	**2,007,395.04**
China - HKD			
AIR CHINA LTD 'H'CNY1 SEDOL: B04KNF1	256,000.000	173,052.66	247,633.77
BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES SEDOL: B688XD1	660,000.000	203,286.22	124,818.71

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Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
China - HKD				
BYD ELECTRONIC INT NPV SEDOL: B29SHS5		87,000.000	58,482.20	122,066.26
CHINA MACHINERY EN 'H'CNY1 SEDOL: B94VG58		313,000.000	199,939.28	155,985.05
CHINA MENGNIU DAIR HKD0.1 SEDOL: B01B1L9		38,000.000	114,770.90	117,509.50
CHINA MERCHANTS BK COM STK SEDOL: B1DYPZ5		19,000.000	78,508.86	78,541.99
CHINA RAILWAY CONS 'H'CNY1 SEDOL: B2PFVH7		278,500.000	338,568.85	356,588.19
CHINA RES CEMENT HKD0.1 SEDOL: B41XC98		416,000.000	306,673.52	406,125.93
CHINA TELECOM CORP LTD 'H'CNY1 SEDOL: 6559335		900,000.000	475,867.87	484,170.85
CHINA WATER AFFAIR HKD0.01 SEDOL: 6671477		331,000.000	301,573.32	372,207.14
COUNTRY GARDEN HLD HKD0.10 SEDOL: B1VKYN6		153,000.000	58,057.59	188,079.10
JIANGSU EXPRESSWAY 'H'CNY1 SEDOL: 6005504		75,000.000	102,888.38	100,821.01
** KINGBOARD LAMINATE HKD0.10 SEDOL: B1HHFV6		157,000.000	223,709.65	149,461.71
LI NING CO LTD HKD0.1 SEDOL: B01JCK9		77,000.000	83,805.14	82,453.44
NINE DRAGONS PAPER HKD0.1 SEDOL: B0WC2B8		205,000.000	332,060.31	207,730.89
PAX GLOBAL TECHNOLOGY LIMITED SEDOL: B3LX5R0	COMSTK	332,000.000	194,824.76	151,029.61
PEOPLE'S INS CO 'H'CNY1 SEDOL: B8RZJZ1		595,000.000	279,239.91	256,224.64
PICC PROPERTY & CA 'H'CNY1 SEDOL: 6706250		285,000.000	327,509.86	292,438.42
PING AN INSURANCE GROUP H SEDOL: B01FLR7	CNY1	40,000.000	222,389.60	386,927.77
SHANGHAI INDUSTRIAL HOLDINGS HKD0.10 SEDOL: 6810010		81,000.000	249,261.10	176,578.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
SHANGHAI PHARMACEUTICALS-H SEDOL: B4Q4CJ6	24,000.000	59,000.39	59,189.22
SHENZHOU INTERNATI HKD0.10 SEDOL: B0MP1B0	9,000.000	99,111.89	109,254.70
SHN INTL HLDGS HKD1 SEDOL: BJVBTY1	11,000.000	22,002.00	22,068.17
TENCENT HLDGS LIMITED COMMON STOCK SEDOL: BMMV2K8	13,200.000	463,368.94	526,262.66
** TONGDA GROUP HLDGS HKD0.01 SEDOL: 6410324	1,340,000.000	183,658.41	150,682.04
XTEP INTERNATIONAL HKD0.01 SEDOL: B2RJYH8	428,000.000	229,970.01	228,609.40
ZHEJIANG EXPRESS 'H'CNY1 SEDOL: 6990763	139,000.000	177,985.39	116,695.52
Total China - HKD		**5,559,567.01**	**5,670,154.29**
China - USD			
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL: 2606440	2,029.000	570,770.10	460,725.03
** ADR TENCENT HLDGS LTD ADR CUSIP: 88032Q109	23,110.000	471,420.82	926,248.80
Total China - USD		**1,042,190.92**	**1,386,973.83**
Colombia - USD			
FRONTERA ENERGY CORP COMN STOCK CUSIP: 35905B107	4,602.000	97,980.72	44,945.89
Total Colombia - USD		**97,980.72**	**44,945.89**
Denmark - DKK			
** AMBU A/S SER'B'DKK0.5 SEDOL: BD9G333	1,758.000	51,895.39	35,125.86
COLOPLAST SER'B'DKK1 SEDOL: B8FMRX8	2,508.000	270,817.57	239,179.66
DANSKE BANK A/S DKK10 SEDOL: 4588825	13,600.000	357,814.54	271,116.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Denmark - DKK			
DSV DKK1 SEDOL: B1WT5G2	4,100.000	236,091.26	313,748.22
ORSTED A/S SEDOL: BYT16L4	4,977.000	293,033.68	323,851.58
ROYAL UNIBREW A/S DKK2 (POST SPLIT) SEDOL: BX8ZX20	1,145.000	89,259.89	82,929.73
Total Denmark - DKK		**1,298,912.33**	**1,265,951.96**
Finland - EUR			
CRAMO NPV SEDOL: 4722667	11,000.000	245,157.05	204,133.37
NESTE OYJ NPV SEDOL: B06YV46	3,484.000	286,321.74	272,267.29
UPM-KYMMENE CORP NPV SEDOL: 5051252	12,500.000	238,311.06	333,023.06
Total Finland - EUR		**769,789.85**	**809,423.72**
France - EUR			
AIRBUS SE EUR1 SEDOL: 4012250	5,474.000	659,851.60	586,448.80
ARKEMA EUR10 SEDOL: B0Z5YZ2	3,438.000	356,028.98	326,206.23
AXA EUR2.29 SEDOL: 7088429	10,200.000	270,677.52	248,475.68
BNP PARIBAS EUR2 SEDOL: 7309681	6,600.000	337,878.06	331,607.75
CAPGEMINI EUR8 SEDOL: 4163437	3,289.000	443,236.26	383,755.17
DASSAULT SYSTEMES EUR0.50 SEDOL: 5330047	2,280.000	308,402.50	273,642.20
** EUROFINS SCIENTIFI EUR0.10 SEDOL: 5972643	204.000	87,836.43	88,464.96
EURONEXT EUR1.60 SEDOL: BNBNSG0	888.000	66,471.31	51,981.15
HERMES INTL NPV SEDOL: 5253973	239.000	93,581.50	129,269.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
IPSEN EUR1 SEDOL: B0R7JF1	726.000	79,056.13	93,462.94
KERING SEDOL: 5505072	713.000	302,298.06	310,001.02
L'OREAL EUR0.20 SEDOL: 4057808	1,284.000	302,933.29	302,246.92
MICHELIN (CGDE) EUR2 SEDOL: 4588364	2,900.000	259,110.45	303,463.41
NEXITY EUR5 SEDOL: B037JC2	1,300.000	66,527.56	63,734.36
ORANGE EUR4 SEDOL: 5176177	13,300.000	207,485.87	228,293.32
ORPEA EUR1.25 SEDOL: 7339451	1,025.000	119,980.57	108,628.07
RENAULT SA EUR3.81 SEDOL: 4712798	3,200.000	283,925.04	224,819.58
ROTHSCHILD & CO EUR2 SEDOL: 4672308	6,700.000	266,759.19	264,754.04
RUBIS EUR1.25(POST SPLIT) SEDOL: BDT88L2	1,356.000	54,034.57	73,051.06
SAFRAN SA EUR0.20 SEDOL: B058TZ6	3,803.000	474,177.63	475,161.26
SANOFI EUR2 SEDOL: 5671735	12,700.000	1,030,695.90	1,147,633.98
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	7,800.000	258,901.25	286,672.14
TELEPERFORMANCE SOCIETE EUROPEENNE SEDOL: 5999330	1,017.000	182,458.80	168,349.06
** THALES SA EUR3 SEDOL: 4162791	2,821.000	245,507.32	345,918.60
TOTAL EUR2.5 SEDOL: B15C557	26,647.000	1,397,167.71	1,483,360.57
VALEO EUR1 SEDOL: BDC5ST8	3,200.000	166,715.36	91,304.65
VEOLIA ENVIRONNEME EUR5 SEDOL: 4031879	8,980.000	191,665.79	190,896.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
WORLDLINE EUR0.68 SEDOL: BNFWR44	1,095.000	57,208.84	58,444.83
Total France - EUR		**8,570,573.49**	**8,640,047.88**
France - USD			
** ADR KERING S A ADR CUSIP: 492089107	7,446.000	334,441.04	324,496.68
** ADR SAFRAN ADR CUSIP: 786584102	9,508.000	313,863.55	297,790.56
Total France - USD		**648,304.59**	**622,287.24**
Germany - EUR			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485	2,400.000	365,268.22	506,795.14
AURUBIS AG NPV SEDOL: 5485527	1,900.000	93,719.29	103,433.31
BASF - ORD SHS COMSTK SEDOL: 5086577	6,400.000	536,452.30	466,450.81
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029	3,200.000	257,984.22	261,631.29
CARL ZEISS MEDITEC NPV SEDOL: 5922961	789.000	48,727.39	54,494.06
DAIMLER AG ORD NPV(REGD) SEDOL: 5529027	5,400.000	350,949.02	303,842.71
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) SEDOL: 5287488	18,100.000	287,048.49	440,615.12
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	4,700.000	137,730.55	149,642.70
KION GROUP AG NPV SEDOL: BB22L96	1,177.000	68,631.42	66,393.04
METRO AG (NEW) SEDOL: BD6QT83	6,800.000	146,759.42	104,364.02
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	1,892.000	226,828.43	393,311.07
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121	1,900.000	332,377.45	412,829.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
NORMA GROUP SE NPV SEDOL: B4RLNR1	834.000	66,107.20	48,300.77
PUMA SE NPV SEDOL: 5064722	199.000	94,050.10	99,815.77
RHEINMETALL AG NPV SEDOL: 5334588	3,300.000	211,708.72	305,639.59
SAP SE SEDOL: 4846288	4,553.000	535,298.87	468,704.85
SIEMENS AG NPV(REGD) SEDOL: 5727973	2,200.000	234,863.24	255,073.30
TALANX AG NPV SEDOL: B8F0TD6	8,800.000	278,642.52	314,059.00
VONOVIA SE NPV SEDOL: BBJPFY1	8,425.000	328,453.47	407,991.89
WASHTEC AG NPV SEDOL: 5355437	352.000	27,261.40	25,866.03
WIRECARD AG NPV SEDOL: 7508927	1,536.000	155,585.47	232,087.72
Total Germany - EUR		**4,784,447.19**	**5,421,341.90**
Germany - USD			
QIAGEN NV EUR0.01 SEDOL: BYXS688	6,088.000	226,371.12	215,758.72
Total Germany - USD		**226,371.12**	**215,758.72**
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	88,600.000	634,841.07	722,884.07
CHOW TAI FOOK JEWE HKD1 SEDOL: B4R39F7	67,000.000	87,137.43	56,505.77
DAH SING FINANCIAL NPV SEDOL: 6249799	31,200.000	196,391.57	172,630.10
GALAXY ENTERTAINME NPV SEDOL: 6465874	24,000.000	135,290.84	147,359.68
JOHNSON ELEC HLDGS HKD0.05 SEDOL: BP4JH17	78,500.000	293,563.30	175,542.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
WH GROUP LIMITED COMSTK SEDOL: BLLHKZ1	452,500.000	350,685.50	330,163.24
XINYI GLASS HLDGS HKD0.1 SEDOL: B05NXN7	246,000.000	171,530.13	264,365.72
Total Hong Kong - HKD		**1,869,439.84**	**1,869,450.86**
Hungary - HUF			
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION) SEDOL: BD5ZXH8	40,800.000	303,774.24	451,198.47
Total Hungary - HUF		**303,774.24**	**451,198.47**
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	1,881.000	110,901.01	190,771.02
INFOSYS LIMITED ADR SEDOL: 2398822	17,800.000	170,417.42	175,508.00
Total India - USD		**281,318.43**	**366,279.02**
Indonesia - IDR			
BK CENTRAL ASIA IDR62.50 SEDOL: B01C1P6	228,900.000	276,559.82	416,909.28
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375) SEDOL: 6727121	432,100.000	173,037.98	256,797.76
Total Indonesia - IDR		**449,597.80**	**673,707.04**
Ireland - EUR			
BANK OF IRELAND GR EUR1 SEDOL: BD1RP61	39,800.000	345,648.16	251,905.27
KINGSPAN GROUP ORD EUR0.13 SEDOL: 4491235	3,118.000	110,158.60	134,224.13
SMURFIT KAPPA GROUP PLC ORD EUR0.001 SEDOL: B1RR828	12,772.000	327,699.74	344,752.58
Total Ireland - EUR		**783,506.50**	**730,881.98**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Ireland - USD			
ICON PLC COM SEDOL: B94G471	1,649.000	153,639.97	238,643.28
Total Ireland - USD		**153,639.97**	**238,643.28**
Israel - USD			
** ADR NICE LTD SPONSORED ADR CUSIP: 653656108	2,330.000	213,345.75	270,606.20
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	964.000	75,697.89	90,789.52
Total Israel - USD		**289,043.64**	**361,395.72**
Italy - EUR			
BANCA GENERALI EUR1 SEDOL: B1HKSV6	5,238.000	150,700.77	115,589.85
DIASORIN SPA EUR1 SEDOL: B234WN9	759.000	85,439.88	64,539.27
ENEL SPA EUR1 SEDOL: 7144569	106,100.000	419,314.89	575,431.01
FERRARI NV COM EUR0.01 SEDOL: BD6G507	1,426.000	99,392.56	155,872.39
FINECOBANK SPA EUR0.33 SEDOL: BNGN9Z1	16,141.000	129,380.93	173,070.39
INTERPUMP GROUP EUR0.52 SEDOL: 5161407	2,303.000	37,463.77	68,370.54
LEONARDO SPA EUR4.40 SEDOL: B0DJNG0	14,000.000	240,295.33	138,003.17
MONCLER SPA NPV SEDOL: BGLP232	1,998.000	69,693.68	65,107.14
RECORDATI EUR0.125 SEDOL: B07DRZ5	3,728.000	116,947.72	119,919.42
TECHNOGYM S P A SEDOL: BD9Y5C0	5,416.000	61,134.87	60,372.16
TENARIS S.A. USD1 SEDOL: 7538515	15,249.000	267,196.76	183,447.87
Total Italy - EUR		**1,676,961.16**	**1,719,723.21**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
ADEKA CORPORATION NPV SEDOL: 6054904	22,500.000	287,794.51	356,472.92
ASAHI INTECC CO LT NPV SEDOL: B019MQ5	2,700.000	65,682.27	126,499.34
CENTRAL GLASS CO NPV SEDOL: 6184306	8,800.000	206,093.70	216,841.92
DAIKIN INDUSTRIES NPV SEDOL: 6250724	3,100.000	239,678.08	344,262.44
HOSHIZAKI CORP SEDOL: B3FF8W8	1,500.000	150,064.66	116,380.45
HOYA CORP NPV SEDOL: 6441506	4,000.000	237,432.06	243,064.73
ISUZU MOTORS NPV SEDOL: 6467104	24,300.000	299,722.41	345,828.27
ITOCHU CORP NPV SEDOL: 6467803	25,100.000	484,152.34	445,632.76
JAPAN AIRLINES CO NPV SEDOL: B8BRV46	9,200.000	298,904.52	331,702.33
KANEMATSU CORP NPV SEDOL: 6483467	23,600.000	191,010.67	300,949.36
KDDI CORP NPV SEDOL: 6248990	32,800.000	860,714.65	769,521.80
KEYENCE CORP NPV SEDOL: 6490995	900.000	319,548.22	488,243.06
KOSE CORPORATION NPV SEDOL: 6194468	900.000	100,585.84	134,187.58
MISUMI GROUP INC NPV SEDOL: 6595179	5,500.000	128,199.64	124,579.48
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	202,900.000	310,865.84	336,469.13
** MONOTARO CO.LTD NPV SEDOL: B1GHR88	3,500.000	96,909.41	94,782.03
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1	9,100.000	248,443.39	276,085.42
M3 INC NPV SEDOL: B02K2M3	7,800.000	173,312.12	125,981.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
NICHIAS CORP NPV SEDOL: 6641146	2,500.000	48,406.73	48,502.86
NIHON M&A CENTER I NPV SEDOL: B1DN466	4,100.000	62,584.35	95,576.40
NINTENDO CO LTD NPV SEDOL: 6639550	1,100.000	389,113.39	335,279.61
NIPPON SODA CO LTD NPV SEDOL: 6640585	8,800.000	198,459.12	209,867.02
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373	17,000.000	714,379.38	700,660.50
NISSHIN OILLIO GP NPV SEDOL: 6641049	5,600.000	164,385.14	173,597.53
NITORI HOLDINGS NPV SEDOL: 6644800	900.000	77,086.04	120,515.19
NOMURA RESEARCH INSTITUTE NPV SEDOL: 6390921	2,500.000	95,131.20	109,753.41
NOMURA RL EST INC NPV SEDOL: B1CWJM5	19,700.000	338,338.88	388,968.74
ORIX CORP NPV SEDOL: 6661144	51,700.000	812,252.13	837,535.45
PRIMA MEAT PACKERS NPV SEDOL: 6703400	5,100.000	81,285.91	96,834.87
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	2,900.000	71,296.45	79,759.58
RESONA HOLDINGS NPV SEDOL: 6421553	61,500.000	232,666.87	325,996.04
SANKYU INC NPV SEDOL: 6775380	1,480.000	61,272.76	69,340.38
SAWAI PHARMACEUTICAL CO. LTD NPV SEDOL: 6784955	3,800.000	275,700.55	200,792.60
SHIMADZU CORP NPV SEDOL: 6804369	7,800.000	202,780.55	182,309.11
SHIONOGI & CO LTD NPV SEDOL: 6804682	5,700.000	377,480.19	376,887.71
SHISEIDO CO LTD NPV SEDOL: 6805265	5,900.000	369,901.80	375,355.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SKY PERFECT JSAT HOLDINGS INC NPV SEDOL: B1TK234	35,900.000	162,270.34	172,939.67
SOJITZ CORPORATION SEDOL: 6594143	123,100.000	289,714.36	435,809.78
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	12,500.000	380,503.41	460,479.96
SUMITOMO RUBBER NPV SEDOL: 6858991	20,000.000	283,485.13	267,195.07
SUZUKI MOTOR CORP NPV SEDOL: 6865504	2,300.000	89,211.13	114,544.25
TAISEI CORP NPV SEDOL: 6870100	3,200.000	142,927.98	140,625.28
TECHNOPRO HLDGS IN NPV SEDOL: BSM8SQ9	2,900.000	138,726.94	145,063.85
TEIJIN LTD NPV SEDOL: 6880507	13,400.000	227,551.16	231,298.99
TERUMO CORP NPV SEDOL: 6885074	8,600.000	494,885.58	506,305.59
TIS INC SEDOL: B2Q4CR0	3,000.000	79,977.81	138,441.22
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	8,800.000	432,724.22	434,381.33
TOKYO ELECTRON NPV SEDOL: 6895675	1,700.000	287,209.02	237,670.63
TOPCON CORPORATION NPV SEDOL: 6894241	5,000.000	100,293.32	77,102.60
UBE INDUSTRIES NPV SEDOL: 6910705	16,500.000	273,757.95	375,918.10
VALOR HOLDINGS NPV SEDOL: 6926553	9,500.000	253,763.41	244,966.97
WELCIA HOLDINGS CO LTD SEDOL: B3CF1G6	1,300.000	71,255.94	65,830.03
YAKULT HONSHA CO NPV SEDOL: 6985112	2,700.000	216,783.61	203,302.51
YAMAHA MOTOR CO NPV SEDOL: 6985264	11,400.000	189,048.27	234,425.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
ZENKOKU HOSHO CO L NPV SEDOL: B92MT10	1,800.000	65,728.07	61,505.94
ZEON CORPORATION NPV SEDOL: 6644015	25,000.000	180,126.49	254,073.10
ZOZO INC SEDOL: B292RC1	3,600.000	103,203.54	80,052.84
Total Japan - JPY		**13,734,783.45**	**14,786,949.95**
Korea, Republic of - KRW			
E-MART CO LTD KRW5000 SEDOL: B682TF7	800.000	121,586.26	139,167.67
HOTEL SHILLA KRW5000 SEDOL: 6440332	808.000	91,326.95	62,206.52
HYUNDAI GLOVIS CO KRW500 SEDOL: B0V3XR5	1,400.000	194,179.07	154,244.17
KIA MOTORS CORP KRW5000 SEDOL: 6490928	7,900.000	304,364.72	214,951.60
KT&G CORPORATION KRW5000 SEDOL: 6175076	2,400.000	255,483.84	222,668.27
LG UPLUS CORP KRW5000 SEDOL: 6290902	42,400.000	471,371.88	669,503.55
PSK INC KRW500 SEDOL: 6169853	11,800.000	249,303.47	146,848.66
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720	25,000.000	609,029.38	933,360.10
SAMSUNG SDI KRW5000 SEDOL: 6771645	779.000	145,314.52	143,506.40
Total Korea, Republic of - KRW		**2,441,960.09**	**2,686,456.94**
Malaysia - USD			
ADR TENAGA NASIONAL BERHAD SPONSORED ADR SEDOL: 2881797	18,300.000	253,422.06	243,939.00
Total Malaysia - USD		**253,422.06**	**243,939.00**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
ABN AMRO GROUP NV DR EACH REP SHS SEDOL: BYQP136	14,800.000	294,853.27	377,374.43
ASML HOLDING NV EUR0.09 SEDOL: B929F46	1,163.000	246,278.51	196,335.90
** BE SEMICONDUCTOR INDUSTRIES NV EUR0.01 SEDOL: BG0SCK9	8,000.000	206,534.32	173,460.71
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622	13,494.000	585,905.08	507,936.48
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9	9,600.000	285,629.45	408,370.91
UNILEVER NV CVA EUR0.16 SEDOL: B12T3J1	6,848.000	381,006.21	379,967.55
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	5,525.000	252,718.98	333,552.95
Total Netherlands - EUR		**2,252,925.82**	**2,376,998.93**
Norway - NOK			
AUSTEVOLL SEAFOOD NOK0.50 SEDOL: B16MKT5	27,100.000	230,464.80	373,586.73
DNB ASA NOK10 SEDOL: 4263304	29,800.000	330,050.09	510,911.57
TGS NOPEC GEOPH.CO NOK0.25 SEDOL: B15SLC4	3,782.000	141,667.24	105,636.20
Total Norway - NOK		**702,182.13**	**990,134.50**
Peru - USD			
CREDICORP LTD COM STK SEDOL: 2232878	999.000	145,156.03	219,070.71
Total Peru - USD		**145,156.03**	**219,070.71**
Portugal - EUR			
ALTRI SGPS S.A. EUR0.125 SEDOL: B13ZSL5	500.000	3,654.73	3,634.52
Total Portugal - EUR		**3,654.73**	**3,634.52**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Russian Federation - USD			
ADR PJSC LUKOIL SPONSORED ADR SEDOL: BYZF386	7,700.000	397,854.70	563,640.00
GLOBALTRANS INVEST GDR EACH REPR 1 ORD 'REGS' SEDOL: B2QTGT5	4,161.000	38,686.86	39,030.18
MOBILE TELESYSTEMS PJSC ADR SEDOL: 2603225	22,400.000	194,514.88	165,984.00
YANDEX N.V. COM USD0.01 CL 'A SEDOL: B5BSZB3	4,841.000	177,284.88	142,809.50
Total Russian Federation - USD		**808,341.32**	**911,463.68**
Singapore - SGD			
BEST WORLD INTL NPV (POST SUBDIVISION) SEDOL: BD370L9	204,700.000	195,079.22	350,615.89
DBS GROUP HLDGS NPV SEDOL: 6175203	9,600.000	136,015.83	170,588.92
YANGZIJIANG SHIPBU NPV (SGD) SEDOL: B1VT035	279,900.000	184,421.10	252,970.85
YANLORD LAND GROUP NPV SEDOL: B17KMY7	257,300.000	341,819.91	241,922.01
Total Singapore - SGD		**857,336.06**	**1,016,097.67**
South Africa - GBP			
OLD MUTUAL LTD NPV SEDOL: BDVPYQ8	118,000.000	182,686.60	192,621.62
Total South Africa - GBP		**182,686.60**	**192,621.62**
South Africa - ZAR			
BID CORP LTD NPV SEDOL: BZBFKT7	3,205.000	57,497.96	59,207.99
BIDVEST GROUP ZAR0.05 SEDOL: 6100089	3,205.000	22,976.17	47,452.38
MR PRICE GROUP COM STK SEDOL: BYXW419	6,607.000	153,802.18	114,836.60
NEDBANK GROUP LTD ZAR1 SEDOL: 6628008	3,789.000	68,689.50	72,633.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
South Africa - ZAR				
RMB HLDGS ZAR0.01 SEDOL: 6755821		19,991.000	104,926.78	112,798.76
TELKOM SA SOC LTD ZAR10 SEDOL: 6588577		52,000.000	226,046.66	212,668.89
Total South Africa - ZAR			**633,939.25**	**619,598.11**
Spain - EUR				
ACS ACTIVIDADES CO EUR0.5 SEDOL: B01FLQ6		5,988.000	251,813.80	229,703.47
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28		4,207.000	210,436.64	301,331.18
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946		75,200.000	335,502.90	356,332.69
BANKINTER SA EUR0.30(REGD) SEDOL: 5474008		25,897.000	211,553.29	216,395.48
** DISTRIBUIDORA INTL DE ALIMENTACION SEDOL: B55ZR92	EUR0.01	38,600.000	230,364.38	28,923.87
IBERDROLA SA EUR0.75 SEDOL: B288C92		37,500.000	251,398.95	279,807.30
REPSOL SA EUR1 SEDOL: 5669354		34,900.000	441,768.36	602,611.81
Total Spain - EUR			**1,932,838.32**	**2,015,105.80**
Sweden - SEK				
ALFA LAVAL AB NPV SEDOL: 7332687		5,191.000	126,138.57	111,678.57
BOLIDEN AB NPV SEDOL: BDFD9D0		8,300.000	151,639.89	185,952.25
** FABEGE AB NPV SEDOL: BFM6T36		5,950.000	49,557.08	74,071.82
GRANGES AB NPV SEDOL: BRJ3BP0		21,000.000	177,062.28	212,974.26
HEXAGON AB SER'B'NPV SEDOL: B1XFTL2		5,603.000	326,037.34	279,069.55
KINDRED GROUP PLC SDR EACH REP 1 SEDOL: BYSY2K5	GBP0.000625	8,044.000	129,815.82	78,432.78

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
Sweden - SEK				
NOLATO AB SER'B'NPV SEDOL: 4589710		807.000	67,787.48	35,024.89
NORDEA BANK ABP NPV SEDOL: BYZF9J9		34,000.000	449,055.23	301,816.26
SANDVIK AB NPV SEDOL: B1VQ252		4,600.000	67,972.31	68,233.51
SKF AB SER'B'NPV SEDOL: B1Q3J35		17,200.000	305,848.04	271,575.96
SWEDISH ORPHAN BIOVITRUM AB NPV SEDOL: B1CC9H0		4,947.000	139,469.25	106,864.03
VOLVO AB SER'B'NPV SEDOL: B1QH830		15,900.000	174,091.95	221,175.46
Total Sweden - SEK			**2,164,475.24**	**1,946,869.34**
Switzerland - CHF				
BALOISE HOLDING AG CHF0.10 (REGD) SEDOL: 7124594	(VINKULIERT)	1,900.000	223,168.10	279,101.42
BELIMO HOLDING AG CHF1 (REGD) SEDOL: 4152952		9.000	37,105.90	36,743.88
HELVETIA HOLDING CHF0.10 SEDOL: 7189292		800.000	426,750.93	494,721.57
LOGITECH INTL CHF0.25 (REGD) SEDOL: B18ZRK2		3,513.000	95,346.75	118,043.27
LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378		2,238.000	372,206.88	723,120.23
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065		5,605.000	495,494.56	510,162.41
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL: B119QG0		584.000	193,217.92	382,476.61
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388		4,485.000	1,105,769.67	1,162,819.33
SWISS LIFE HOLDINGS AG SEDOL: 7437805		1,400.000	310,175.23	549,016.86
SWISS RE AG CHF0.10 SEDOL: B545MG5		5,500.000	475,005.51	502,256.47
TEMENOS AG CHF5 (REGD) SEDOL: 7147892		365.000	65,783.10	45,179.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
UBS GROUP CHF0.10 (REGD) SEDOL: BRJL176	27,800.000	386,570.12	375,405.01
Total Switzerland - CHF		**4,186,594.67**	**5,179,046.93**
Switzerland - USD			
ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP: 641069406	9,485.000	660,272.68	808,311.70
Total Switzerland - USD		**660,272.68**	**808,311.70**
Taiwan - TWD			
ECLAT TEXTILE CO TWD10 SEDOL: 6345783	5,000.000	63,020.51	62,821.62
GRAND PACIF PETROC TWD10 SEDOL: 6381237	396,000.000	308,838.91	287,343.15
NANYA TECHNOLOGY C TWD10 SEDOL: 6283601	177,000.000	341,599.84	350,534.88
PEGATRON CORP TWD10 SEDOL: B4PLX17	101,000.000	242,682.33	171,494.89
PHISON ELECTRONICS TWD10 SEDOL: 6728469	33,000.000	267,845.01	268,915.47
QISDA CORPORATION TWD10 SEDOL: 6054465	527,000.000	402,964.91	325,081.57
ZHEN DING TECHNOLO TWD10 SEDOL: B734XQ4	115,000.000	284,155.16	292,339.66
Total Taiwan - TWD		**1,911,106.67**	**1,758,531.24**
Taiwan - USD			
** ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS CUSIP: 82706C108	13,758.000	613,364.81	493,499.46
HON HAI PRECISION SPON GDS EACH REP 2 SHS TWD SEDOL: BG0V275	58,800.000	321,372.66	275,566.20
PEGATRON CORP GDR REG S SEDOL: B4V6KD7	12,000.000	141,613.17	102,000.00
TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD SEDOL: 2113382	12,861.000	403,222.92	483,444.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Taiwan - USD			
Total Taiwan - USD		**1,479,573.56**	**1,354,510.65**
Thailand - THB			
QUALITY HOUSES CO THB1(ALIEN MKT) SEDOL: B00PN16	2,577,300.000	193,677.99	231,966.80
** SANSIRI CO THB1.07(ALIEN MKT) SEDOL: B73B053	3,581,600.000	177,398.59	145,932.16
THAI OIL PCL THB10(ALIEN MKT) SEDOL: B0305J0	110,900.000	196,625.67	256,279.74
Total Thailand - THB		**567,702.25**	**634,178.70**
Turkey - TRY			
KOC HLDG TRY1 (B SHARES) SEDOL: B03MVJ8	56,700.000	247,740.53	166,124.57
TURKIYE IS BANKASI TRY1 (C SHARES) SEDOL: B03MYS8	190,900.000	292,344.80	154,920.89
Total Turkey - TRY		**540,085.33**	**321,045.46**
United Arab Emirates - AED			
FIRST ABU DHABI BK AED1 SEDOL: 6624471	25,451.000	100,030.11	94,233.45
Total United Arab Emirates - AED		**100,030.11**	**94,233.45**
United Kingdom - EUR			
ROYAL DUTCH SHELL RTS SEDOL: BGRDWG3	19,611.000	0.00	0.00
ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL: B09CBL4	17,105.000	609,585.95	517,199.42
Total United Kingdom - EUR		**609,585.95**	**517,199.42**
United Kingdom - GBP			
ABCAM ORD GBP0.002 SEDOL: B677469	3,593.000	59,330.36	52,031.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
ASHTEAD GROUP ORD GBP0.10 SEDOL: 0053673	4,650.000	128,966.11	104,360.34
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	10,519.000	806,974.08	820,974.41
AVEVA GROUP ORD GBP0.03556 SEDOL: BBG9VN7	2,761.000	88,196.65	90,323.57
AVIVA ORD GBP0.25 SEDOL: 0216238	60,100.000	369,229.96	312,094.10
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	74,100.000	408,039.07	464,495.65
BARRATT DEVELOPMENTS ORD GBP0.10 SEDOL: 0081180	43,000.000	311,622.12	253,580.05
BEAZLEY PLC (UK) ORD GBP0.05 SEDOL: BYQ0JC6	14,165.000	110,004.55	101,028.77
BERKLEY GP HOLDINGS SEDOL: B02L3W3	7,400.000	321,191.97	304,587.98
BP ORD USD0.25 SEDOL: 0798059	95,300.000	535,486.37	632,285.07
BT GROUP ORD GBP0.05 SEDOL: 3091357	76,100.000	350,335.77	254,391.52
CARNIVAL PLC ORD USD1.66 SEDOL: 3121522	5,974.000	406,707.30	347,040.01
CLOSE BROS GROUP ORD GBP0.25 SEDOL: 0766807	2,774.000	49,351.49	53,231.78
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	29,316.000	533,458.97	627,830.98
CREST NICHOLSON H ORD GBP0.05 SEDOL: B8VZXT9	32,100.000	264,819.36	140,152.78
CRODA INTL SEDOL: BYZWX76	2,931.000	183,328.21	182,345.98
DIAGEO ORD PLC SEDOL: 0237400	10,407.000	379,081.96	374,912.60
ELECTROCOMPONENTS ORD GBP0.10 SEDOL: 0309644	8,898.000	87,743.23	58,445.03
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	12,879.000	317,413.49	313,282.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United Kingdom - GBP				
FEVERTREE DRINKS ORD GBP0.0025 SEDOL: BRJ9BJ2		2,551.000	45,478.92	77,855.32
GLAXOSMITHKLINE ORD GBP0.25 SEDOL: 0925288		21,800.000	443,115.96	451,041.93
GREGGS ORD GBP0.02 SEDOL: B63QSB3		5,835.000	86,563.78	103,781.59
HALMA ORD GBP0.10 SEDOL: 0405207		9,495.000	140,266.39	166,213.30
HISCOX ORD GBP0.065 (DI) SEDOL: BVZHXQ9		8,536.000	110,586.42	183,623.67
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1		7,911.000	78,253.65	102,450.51
INTERTEK GROUP ORD GBP0.01 SEDOL: 3163836		1,882.000	85,962.63	112,786.43
KINGFISHER ORD GBP0.157142857 SEDOL: 3319521		67,000.000	348,573.82	213,713.27
LEGAL & GENERAL GP ORD GBP0.025 SEDOL: 0560399		97,900.000	316,009.99	305,906.12
LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612		507,300.000	501,284.66	358,325.43
LONDON STOCK EXCHANGE GROUP SEDOL: B0SWJX3	ORD GBP0.06918604	4,691.000	283,867.71	241,385.03
MELROSE INDUST PLC SEDOL: BZ1G432		72,144.000	226,541.56	162,557.72
NMC HEALTH PLC ORD GBP0.10 SEDOL: B7FC076		1,768.000	88,144.84	74,396.00
QUILTER PLC ORD GBP0.07 SEDOL: BDCXV26		39,333.000	60,029.65	58,264.76
RELX PLC SEDOL: B2B0DG9		20,432.000	441,336.84	425,579.55
RENISHAW ORD GBP0.20 SEDOL: 0732358		1,207.000	41,103.08	65,912.49
RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1		45,071.000	193,112.51	189,770.11
RESTAURANT GROUP ORD GBP0.28125 SEDOL: B0YG1K0		22,300.000	93,821.37	40,971.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United Kingdom - GBP				
RESTAURANT GROUP PLC SEDOL: BG36471	RIGHT 31-12-2049	32,211.000	0.00	15,617.25
ROTORK ORD GBP0.005 SEDOL: BVFNZH2		25,574.000	118,819.97	85,555.52
ROYAL DUTCH SHELL 'B'ORD EUR0.07 SEDOL: B03MM40		17,300.000	613,830.40	528,760.45
ROYAL MAIL PLC ORD GBP0.01 SEDOL: BDVZYZ7		40,000.000	292,588.18	163,213.15
SAINSBURY(J) ORD GBP0.28571428 SEDOL: B019KW7		115,200.000	382,072.36	448,300.27
SPIRAX-SARCO ENGINEERING SEDOL: BWFGQN1	ORD GBP0.269230769	1,675.000	107,983.00	131,113.09
SPIRE HEALTHCARE G ORD GBP0.01 SEDOL: BNLPYF7		94,100.000	309,204.62	149,117.26
SSE PLC ORD GBP0.50 SEDOL: 0790873		18,200.000	383,075.26	254,390.24
SYNTHOMER PLC ORD GBP0.10 SEDOL: 0988742		8,631.000	55,902.42	44,731.94
VICTREX ORD GBP0.01 SEDOL: 0929224		5,521.000	153,278.20	172,583.99
WEIR GROUP ORD GBP0.125 SEDOL: 0946580		5,131.000	128,910.39	96,497.53
WH SMITH PLC ORD GBP0.220895 SEDOL: B2PDGW1		3,731.000	93,257.55	90,732.91
3I GROUP ORD GBP0.738636 SEDOL: B1YW440		56,946.000	467,222.89	605,672.17
Total United Kingdom - GBP			**12,401,480.04**	**11,608,215.39**
United Kingdom - USD				
** ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM CUSIP: 046353108		15,945.000	595,951.20	634,929.90
AVANTI COMMUNICATI ORD GBP0.01 CUSIP: G0713N100		2,028,245.000	131,835.93	162,259.60
** FARFETCH LTD COM USD0.04 CLASS A CUSIP: 30744W107		2,985.000	74,254.86	67,908.75
Total United Kingdom - USD			**802,041.99**	**865,098.25**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** #REORG/ SCANA CORP STOCK MERGER DOMINION ENERGY 2280211 01-02-2019 CUSIP: 80589M102	4,500.000	297,377.77	209,970.00
#REORG/CHAPARRAL MANDATORY CONVERSION CHAPARRAL 2F13A22 12-17-2018 CUSIP: 15942R307	3,856.000	100,256.00	59,768.00
#REORG/EXPRESS CASH & STOCK MERGER CIGNA CORP 2U1CA62 12-21-2018 CUSIP: 30219G108	9,514.000	687,821.29	965,385.58
ABBOTT LAB COM CUSIP: 002824100	24,875.000	1,283,091.13	1,841,993.75
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	8,350.000	448,276.96	787,154.50
** ACC CLAIMS HLDGS LLC CUSIP: 00084K104	895,553.000	0.00	8,843.59
** ACI WORLDWIDE INC COM STK CUSIP: 004498101	33,079.000	642,995.34	955,321.52
ACTIVISION BLIZZARD INC COM STK CUSIP: 00507V109	5,887.000	304,541.85	293,643.56
** ACUITY BRANDS INC COM CUSIP: 00508Y102	2,114.000	376,082.67	274,862.28
ADOBE SYS INC COM CUSIP: 00724F101	3,705.000	236,080.28	929,547.45
** ADT INC DEL COM CUSIP: 00090Q103	60,895.000	702,279.33	475,589.95
ADTALEM GLOBAL ED INC COM CUSIP: 00737L103	19,093.000	511,300.03	1,102,429.82
** AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	6,930.000	1,093,108.60	770,061.60
** AGCO CORP COM CUSIP: 001084102	1,200.000	54,627.06	71,616.00
** AIR PROD & CHEM INC COM CUSIP: 009158106	5,080.000	719,780.39	817,219.60
** ALARM COM HLDGS INC COM CUSIP: 011642105	6,234.000	201,232.22	316,998.90
** ALASKA AIR GROUP INC COM CUSIP: 011659109	2,200.000	153,316.02	161,172.00
** ALBEMARLE CORP COM CUSIP: 012653101	1,897.000	174,856.43	182,719.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ALEXION PHARMACEUTICALS INC COM CUSIP: 015351109	3,375.000	445,402.80	415,631.25
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	3,600.000	149,134.68	169,596.00
ALLSTATE CORP COM CUSIP: 020002101	11,467.000	886,572.90	1,022,741.73
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	2,107.000	1,127,007.91	2,305,964.01
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	745.000	315,060.36	826,689.25
ALTRIA GROUP INC COM CUSIP: 02209S103	9,200.000	379,628.48	504,436.00
AMAZON COM INC COM CUSIP: 023135106	1,056.000	133,318.44	1,784,819.52
** AMC NETWORKS INC CL A CUSIP: 00164V103	3,300.000	197,997.90	197,538.00
** AMERICAN AIRLINES INC COM USD1 CUSIP: 02376R102	16,880.000	698,650.06	677,900.80
AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP: 02553E106	7,100.000	109,305.58	148,603.00
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	44,023.000	2,110,779.73	1,903,994.75
AMERIPRISE FINL INC COM CUSIP: 03076C106	2,400.000	150,322.14	311,400.00
AMGEN INC COM CUSIP: 031162100	5,110.000	899,371.21	1,064,157.50
** AMKOR TECHNOLOGY INC COM CUSIP: 031652100	21,200.000	98,320.60	145,220.00
** AMN HEALTHCARE SVCS INC COM CUSIP: 001744101	6,101.000	335,477.87	388,633.70
** ANIXTER INTL INC COM CUSIP: 035290105	6,700.000	531,999.26	428,532.00
ANSYS INC COM CUSIP: 03662Q105	4,508.000	370,284.64	730,386.16
AON PLC COM CUSIP: G0408V102	3,140.000	245,931.03	518,445.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** APACHE CORP COM CUSIP: 037411105	10,265.000	508,148.74	360,609.45
** APERGY CORP COM CUSIP: 03755L104	1,980.000	69,359.40	67,874.40
** APPLE HOSPITALITY REIT INC COM NEW COM NEW CUSIP: 03784Y200	4,500.000	79,080.24	71,415.00
APPLE INC COM STK CUSIP: 037833100	9,985.000	759,430.32	1,783,121.30
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	22,529.000	937,677.44	1,036,784.58
** ASHLAND GLOBAL HLDGS INC COM CUSIP: 044186104	5,323.000	338,066.94	435,900.47
ASPEN TECHNOLOGY INC COM CUSIP: 045327103	2,943.000	281,348.97	253,980.90
ASSURANT INC COM CUSIP: 04621X108	2,600.000	95,376.91	252,824.00
AT&T INC COM CUSIP: 00206R102	24,504.000	863,763.48	765,504.96
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	1,755.000	94,365.80	258,722.10
** AVAYA HLDGS CORP COM CUSIP: 05351X101	14,733.000	230,935.40	229,392.81
AVAYA HLDGS CORP WT EXP CUSIP: 05351X119	1,835.000	0.00	3,211.25
** AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	22,066.000	603,142.04	552,311.98
** B & G FOODS INC COMMON STOCK CUSIP: 05508R106	6,774.000	205,506.36	205,455.42
** BALL CORP COM CUSIP: 058498106	11,557.000	434,810.03	567,564.27
** BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA CUSIP: P16994132	4,500.000	84,330.03	78,750.00
** BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	24,858.000	1,297,717.27	1,275,463.98
BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT) SEDOL: BD8FF02	1,150.000	57,122.91	45,632.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BANK OF AMERICA CORP CUSIP: 060505104	19,450.000	322,103.90	552,380.00
BAXTER INTL INC COM CUSIP: 071813109	4,310.000	172,830.60	295,450.50
** BB&T CORP COM CUSIP: 054937107	39,978.000	1,754,454.71	2,042,875.80
** BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	5,500.000	127,860.68	191,730.00
BEST BUY INC COM STK CUSIP: 086516101	3,300.000	182,992.59	213,147.00
** BGC PARTNERS INC CL A CL A CUSIP: 05541T101	62,451.000	684,803.77	658,233.54
** BIG LOTS INC COM CUSIP: 089302103	3,800.000	49,400.00	165,528.00
BIO RAD LABS INC CL A CUSIP: 090572207	2,050.000	234,206.02	562,643.00
BIO-TECHNE CORP COM CUSIP: 09073M104	3,385.000	290,617.27	546,406.70
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	3,620.000	327,697.16	347,628.60
BLACKLINE INC COM CUSIP: 09239B109	8,811.000	359,724.02	377,727.57
BLACKROCK INC COM STK CUSIP: 09247X101	2,395.000	723,371.56	1,025,083.95
BOEING CO COM CUSIP: 097023105	2,590.000	231,800.62	898,108.40
BOOKING HLDGS INC COM CUSIP: 09857L108	559.000	806,507.00	1,057,560.92
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	11,605.000	334,761.12	595,452.55
** BORG WARNER INC COM CUSIP: 099724106	2,600.000	137,237.62	102,908.00
BRADY CORP CL A CUSIP: 104674106	11,500.000	284,468.26	500,940.00
** BRIGGS & STRATTON CORP CAP CUSIP: 109043109	4,800.000	109,942.12	71,616.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BRIGHSPHERE INVESTMENT GROUP PLC CUSIP: G1644T109	9,208.000	156,532.70	121,269.36
** BRINKER INTL INC COM CUSIP: 109641100	2,800.000	126,560.82	143,024.00
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	5,484.000	288,333.75	293,174.64
** BRISTOW GROUP INC COM CUSIP: 110394103	29,300.000	1,224,422.03	114,856.00
BROADCOM INC COM CUSIP: 11135F101	2,727.000	662,408.50	647,417.07
BRUNSWICK CORP COM CUSIP: 117043109	1,900.000	112,111.40	100,776.00
BURLINGTON STORES INC COM CUSIP: 122017106	2,653.000	415,944.93	439,761.28
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	12,644.000	550,472.26	571,761.68
** CABLE ONE INC COM CUSIP: 12685J105	175.000	84,246.81	157,375.75
CABOT CORP COM CUSIP: 127055101	1,500.000	56,310.52	73,800.00
** CAESARS ENTERTAINMENT CORP COM USD0.01 CUSIP: 127686103	13,060.000	161,291.00	111,271.20
** CALLON PETE CO DEL COM CUSIP: 13123X102	26,453.000	382,021.58	226,173.15
** CAMBREX CORP COM CUSIP: 132011107	5,263.000	253,308.60	251,729.29
** CARDINAL HLTH INC CUSIP: 14149Y108	17,512.000	1,068,462.20	960,182.96
CARLISLE COMPANIES INC COM CUSIP: 142339100	7,100.000	796,715.45	749,192.00
** CARMAX INC COM CUSIP: 143130102	4,285.000	181,186.60	283,109.95
** CARRIZO OIL & GAS INC COM CUSIP: 144577103	5,100.000	115,365.87	87,261.00
CATALENT INC COM CUSIP: 148806102	8,863.000	385,819.63	351,417.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CATERPILLAR INC COM CUSIP: 149123101	3,055.000	244,861.94	414,471.85
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	5,381.000	468,347.53	579,103.22
CBRE GROUP INC CL A CL A CUSIP: 12504L109	13,400.000	353,894.10	585,312.00
CELANESE CORP DEL COM SER A STK CUSIP: 150870103	5,632.000	338,050.37	568,437.76
CELGENE CORP COM CUSIP: 151020104	1,965.000	211,218.83	141,912.30
CENGAGE LEARNING HLDGS II INC COM CUSIP: 15136X102	3,961.000	210,975.00	39,610.00
** CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01 CUSIP: 15136A102	8,681.000	160,750.50	134,729.12
CHAPARRAL ENERGY INC-NEW CL A COM CUSIP: 15942R208	15,944.000	422,516.00	158,642.80
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	4,450.000	315,208.03	600,082.50
** CHARTER COMMUNICATIONS INC NEW CL A CL A CUSIP: 16119P108	4,490.000	1,123,504.01	1,478,108.00
CHEMED CORP NEW COM CUSIP: 16359R103	2,256.000	164,864.14	714,655.68
CHEVRON CORP COM CUSIP: 166764100	4,020.000	463,024.95	478,138.80
** CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	457.000	209,943.86	216,256.97
CISCO SYSTEMS INC CUSIP: 17275R102	48,740.000	1,496,435.56	2,333,183.80
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	14,760.000	727,318.14	956,300.40
CITIZENS FINL GROUP INC COM CUSIP: 174610105	5,800.000	210,266.30	210,888.00
** COGNEX CORP COM CUSIP: 192422103	8,455.000	272,875.34	372,189.10
COLUMBIA BKG SYS INC COM CUSIP: 197236102	20,985.000	691,265.76	853,669.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
COMCAST CORP NEW-CL A CUSIP: 20030N101	22,725.000	721,977.93	886,502.25
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	1,415.000	50,119.30	45,761.10
CONCHO RES INC COM STK CUSIP: 20605P101	1,061.000	106,116.59	138,290.74
CONOCOPHILLIPS COM CUSIP: 20825C104	12,650.000	761,874.84	837,177.00
** COOPER TIRE & RUBBER CO COM, NO PAR CUSIP: 216831107	5,700.000	149,321.50	194,940.00
** COPART INC COM CUSIP: 217204106	13,290.000	392,299.52	680,182.20
CORNING INC COM CUSIP: 219350105	5,700.000	68,306.23	183,654.00
COSTAR GROUP INC COM CUSIP: 22160N109	3,960.000	555,458.24	1,462,784.40
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	2,775.000	339,335.32	641,802.00
CUMMINS INC CUSIP: 231021106	3,840.000	484,223.51	580,070.40
** CVS HEALTH CORP COM CUSIP: 126650100	11,849.000	756,068.10	950,289.80
** CYPRESS SEMICONDUCTOR CORP COM CUSIP: 232806109	29,680.000	506,489.18	412,552.00
DEXCOM INC COM CUSIP: 252131107	2,826.000	182,304.95	366,221.34
** DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	4,100.000	153,213.31	147,518.00
** DILLARDS INC CL A COM CUSIP: 254067101	1,800.000	40,725.61	124,902.00
DISCOVER FINL SVCS COM STK CUSIP: 254709108	4,300.000	176,204.06	306,590.00
** DOLLAR TREE INC COM STK CUSIP: 256746108	9,448.000	903,724.13	819,802.96
DOMINOS PIZZA INC COM CUSIP: 25754A201	1,326.000	259,269.74	367,726.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DOMTAR CORP COM NEW COM NEW CUSIP: 257559203	3,800.000	148,288.39	165,604.00
** DONALDSON INC COM CUSIP: 257651109	3,267.000	150,528.47	183,082.68
** DOWDUPONT INC COM USD0.01 CUSIP: 26078J100	13,971.000	904,318.66	808,222.35
DXC TECHNOLOGY CO COM CUSIP: 23355L106	7,010.000	569,851.81	441,910.40
EAST WEST BANCORP INC COM CUSIP: 27579R104	2,711.000	153,256.67	145,553.59
EASTMAN CHEM CO COM CUSIP: 277432100	3,200.000	232,176.44	252,224.00
EDISON INTL COM CUSIP: 281020107	15,700.000	959,153.33	868,524.00
** EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	1,174.000	170,629.23	190,199.74
ELI LILLY & CO COM CUSIP: 532457108	2,800.000	304,407.71	332,192.00
** ELLIE MAE INC COM STK CUSIP: 28849P100	3,103.000	263,489.22	208,738.81
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	6,508.000	281,927.81	489,466.68
** ENCORE CAP GROUP INC COM CUSIP: 292554102	6,270.000	260,953.47	175,434.60
ENTERGY CORP NEW COM CUSIP: 29364G103	5,500.000	370,065.51	478,830.00
EOG RESOURCES INC COM CUSIP: 26875P101	1,951.000	152,222.15	201,557.81
EQUIFAX INC COM CUSIP: 294429105	2,545.000	322,720.17	261,295.15
ESTEE LAUDER COMPANIES INC CL A USD0.01 CUSIP: 518439104	3,318.000	375,166.49	473,345.88
ETHAN ALLEN INTERIORS INC COM CUSIP: 297602104	3,700.000	120,319.55	76,886.00
** EURONET WORLDWIDE INC COM CUSIP: 298736109	4,958.000	437,120.74	583,110.38

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Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
EVEREST RE GROUP COM CUSIP: G3223R108		1,500.000	163,708.66	333,120.00
** EVOLENT HEALTH INC CL A CL A CUSIP: 30050B101		14,015.000	312,967.61	360,185.50
** EXACT SCIENCES CORP COM CUSIP: 30063P105		5,679.000	161,737.12	442,848.42
EXLSERVICE COM INC COM STK CUSIP: 302081104		5,640.000	269,450.44	326,894.40
EXTENDED STAY AMER INC PAIRED SHS CL B COM CUSIP: 30224P200	COMPRISED 1 COM 1	19,052.000	353,613.48	346,746.40
** EXXON MOBIL CORP COM CUSIP: 30231G102		4,930.000	420,516.07	391,935.00
FACEBOOK INC COM USD0.000006 CL 'A' CUSIP: 30303M102		10,282.000	1,162,518.84	1,445,752.02
FAIR ISAAC CORPORATION COM CUSIP: 303250104		1,400.000	88,263.98	278,082.00
** FASTENAL CO COM CUSIP: 311900104		12,825.000	537,842.33	760,009.50
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102		12,700.000	248,639.50	613,791.00
** FIRST MERCHANTS CORP COM CUSIP: 320817109		7,949.000	382,122.73	334,175.96
** FIRSTCASH INC COM CUSIP: 33767D105		4,134.000	239,518.76	368,132.70
** FIRSTENERGY CORP COM CUSIP: 337932107		11,200.000	378,978.19	423,696.00
** FIVE BELOW INC COM USD0.01 CUSIP: 33829M101		5,566.000	203,157.78	583,261.14
FMC CORP COM (NEW) CUSIP: 302491303		14,321.000	965,379.89	1,184,919.54
FOOT LOCKER INC COM CUSIP: 344849104		2,000.000	31,976.56	112,800.00
FORTINET INC COM CUSIP: 34959E109		3,756.000	245,911.71	277,343.04
** GAMESTOP CORP NEW CL A CUSIP: 36467W109		4,800.000	109,566.39	65,568.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** GANNETT CO INC COM CUSIP: 36473H104	1,800.000	20,800.83	18,666.00
GEN MTRS CO COM CUSIP: 37045V100	27,545.000	831,642.44	1,045,332.75
GENERAL ELECTRIC CO CUSIP: 369604103	71,300.000	1,530,571.83	534,750.00
** GENESEE & WYO INC CL A CL A CUSIP: 371559105	14,899.000	1,077,481.95	1,240,788.72
GENTEX CORP COM CUSIP: 371901109	25,087.000	379,157.09	564,959.24
** GENWORTH FINL INC COM CL A COM CL A CUSIP: 37247D106	8,300.000	269,028.44	38,678.00
** GLAUKOS CORP COM CUSIP: 377322102	5,397.000	182,599.36	355,554.36
GODADDY INC CL A CL A CUSIP: 380237107	12,227.000	683,402.93	797,934.02
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	1,509.000	274,884.81	287,751.21
GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101	7,600.000	104,379.81	176,016.00
GRAND CANYON ED INC COM STK CUSIP: 38526M106	10,152.000	537,627.08	1,242,198.72
** GROUP 1 AUTOMOTIVE INC COM CUSIP: 398905109	1,300.000	113,862.83	73,060.00
** GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	6,778.000	488,374.76	630,082.88
** GULFPORT ENERGY CORP COM NEW COM NEW CUSIP: 402635304	13,900.000	160,452.30	118,428.00
HALLIBURTON CO COM CUSIP: 406216101	22,517.000	1,067,296.10	707,709.31
** HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	3,700.000	165,400.59	156,473.00
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	5,700.000	159,454.90	251,883.00
** HASBRO INC COM CUSIP: 418056107	1,629.000	87,620.81	148,239.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
HCA HEALTHCARE INC COM CUSIP: 40412C101	10,260.000	763,918.75	1,477,337.40
** HEALTHCARE SVCS GROUP INC COM CUSIP: 421906108	24,560.000	944,944.01	1,159,232.00
HEICO CORP NEW CL A CL A CUSIP: 422806208	5,678.000	172,463.57	383,378.56
** HEICO CORP NEW COM CUSIP: 422806109	12,156.000	374,717.45	1,027,425.12
** HENRY SCHEIN INC COMMON STOCK CUSIP: 806407102	3,092.000	236,908.99	275,806.40
HERBALIFE LTD HERBALIFE LTD CUSIP: G44CVR994	2,400.000	163,200.00	0.00
** HILTON GRAND VACATIONS INC COM CUSIP: 43283X105	8,125.000	317,885.96	260,487.50
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	12,750.000	1,002,415.94	963,135.00
HOLDCO COMMON STOCK CUSIP: 20999HY72	372,989.000	339,605.61	143,600.77
HOLLYFRONTIER CORP COM CUSIP: 436106108	1,900.000	118,679.28	118,693.00
HOME DEPOT INC COM CUSIP: 437076102	8,706.000	1,109,286.24	1,569,865.92
HONEYWELL INTL INC COM STK CUSIP: 438516106	6,805.000	834,312.20	998,633.75
HORIZON PHARMA INC COMMON STOCK CUSIP: G4617B105	18,704.000	241,239.62	373,705.92
** HOSTESS BRANDS INC CL A CL A CUSIP: 44109J106	39,852.000	548,131.90	464,275.80
** HOWARD HUGHES CORP COM STOCK CUSIP: 44267D107	3,332.000	374,761.03	369,052.32
HP INC COM CUSIP: 40434L105	22,845.000	435,881.88	525,435.00
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	810.000	142,550.14	174,555.00
HUNTSMAN CORP COM STK CUSIP: 447011107	10,700.000	163,723.24	216,354.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** HYSTER-YALE MATLS HANDLING INC CL A COM CUSIP: 449172105	2,000.000	59,958.21	130,940.00
IAC / INTERACTIVECORP COM PAR $.001 STK CUSIP: 44919P508	6,453.000	342,480.78	1,148,375.88
** IDEXX LABS INC COM CUSIP: 45168D104	385.000	76,271.02	78,447.60
IHS MARKIT LTD COM CUSIP: G47567105	10,567.000	381,468.70	563,960.79
ILL TOOL WKS INC COM CUSIP: 452308109	3,215.000	391,108.94	447,045.75
ILLUMINA INC COM CUSIP: 452327109	1,808.000	303,607.51	610,200.00
** INOGEN INC COM CUSIP: 45780L104	1,151.000	159,118.01	169,611.36
** INSULET CORP COM STK CUSIP: 45784P101	4,518.000	420,792.33	379,195.74
INTEL CORP COM CUSIP: 458140100	17,938.000	922,734.51	884,522.78
** INTERNATIONAL SPEEDWAY CORP CL A CUSIP: 460335201	4,700.000	136,399.77	198,998.00
** INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	32,200.000	450,312.82	756,700.00
** INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	3,536.000	428,564.22	500,803.68
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	592.000	313,527.82	314,275.04
IPAYMENT HLDGS INC-DEL 12-29-2022 WARRANT CUSIP: 46263Y126	149,186.000	0.00	22,377.90
** JANUS HENDERSON GROUP PLC ORD USD1.50 CUSIP: G4474Y214	21,681.000	666,956.87	507,335.40
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	1,300.000	199,107.90	196,560.00
** JETBLUE AWYS CORP COM CUSIP: 477143101	9,100.000	198,020.84	177,632.00
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	13,728.000	1,469,941.84	2,016,643.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	5,565.000	603,008.17	796,908.00
JPMORGAN CHASE & CO COM CUSIP: 46625H100	18,015.000	1,300,215.22	2,003,087.85
JUNIPER NETWORKS INC COM CUSIP: 48203R104	10,600.000	289,880.68	304,326.00
** J2 GLOBAL INC COM CUSIP: 48123V102	7,089.000	401,279.11	523,239.09
KAMAN CORP COM CUSIP: 483548103	5,793.000	137,553.69	328,868.61
KAR AUCTION SVCS INC COM STK CUSIP: 48238T109	21,742.000	601,902.70	1,242,337.88
** KENNAMETAL INC CAP CUSIP: 489170100	22,645.000	772,548.69	947,013.90
** KEYCORP NEW COM CUSIP: 493267108	16,000.000	244,394.93	293,440.00
KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	13,800.000	468,192.38	853,116.00
KKR & CO INC COM NPV CLASS A CUSIP: 48251W104	41,400.000	1,054,859.58	948,888.00
** KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	7,171.000	345,884.75	248,546.86
** KNOWLES CORP COM CUSIP: 49926D109	19,200.000	296,167.24	292,608.00
** KOHLS CORP COM CUSIP: 500255104	4,500.000	214,843.48	302,265.00
KROGER CO COM CUSIP: 501044101	14,400.000	352,698.62	427,104.00
LAB CORP AMER HLDGS COM NEW CUSIP: 50540R409	4,400.000	451,520.04	640,816.00
LAM RESH CORP COM CUSIP: 512807108	1,900.000	228,602.47	298,224.00
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	2,479.000	185,467.08	190,139.30
** LANNETT INC COM CUSIP: 516012101	3,000.000	161,711.19	17,700.00

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
** LAREDO PETROLEUM INC CUSIP: 516806106	11,600.000	101,166.28	50,692.00
** LEAR CORP COM NEW COM NEW CUSIP: 521865204	6,640.000	1,121,426.13	904,700.00
** LENDINGTREE INC NEW COM USD0.01 CUSIP: 52603B107	912.000	300,812.48	237,430.08
** LENNOX INTL INC COM CUSIP: 526107107	1,723.000	353,189.44	389,242.93
** LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK CUSIP: 53220K504	4,712.000	378,798.59	743,412.24
LINCOLN NATL CORP COM CUSIP: 534187109	5,900.000	264,644.56	371,523.00
** LITHIA MTRS INC CL A CL A CUSIP: 536797103	5,406.000	517,998.08	447,941.16
** LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	9,244.000	350,800.17	514,705.92
LIVENT CORP COM CUSIP: 53814L108	12,973.000	233,427.95	239,222.12
LKQ CORP COM LKQ CORP CUSIP: 501889208	12,549.000	310,768.91	349,364.16
LOCKHEED MARTIN CORP COM CUSIP: 539830109	2,940.000	406,430.29	883,264.20
LOWES COS INC COM CUSIP: 548661107	8,445.000	729,578.76	796,954.65
LULULEMON ATHLETICA INC COM SEDOL: B23FN39	1,634.000	192,426.98	216,586.70
** LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	4,945.000	400,696.74	461,417.95
MACYS INC COM STK CUSIP: 55616P104	5,200.000	299,298.48	177,944.00
MADISON SQUARE GARDEN CO NEW CL A CL A CUSIP: 55825T103	1,308.000	155,495.61	353,186.16
MANPOWERGROUP INC CUSIP: 56418H100	2,100.000	194,530.74	170,478.00
MARATHON OIL CORP COM CUSIP: 565849106	44,547.000	811,833.95	743,489.43

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Corporate Stock - Common			
United States - USD			
MARATHON PETE CORP COM CUSIP: 56585A102	2,300.000	37,622.81	149,868.00
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	4,634.000	290,362.54	533,049.02
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	16,941.000	1,381,627.63	1,502,666.70
** MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	2,487.000	485,303.19	474,246.03
MASCO CORP COM CUSIP: 574599106	7,300.000	228,500.93	231,337.00
MASTERCARD INC CL A CUSIP: 57636Q104	7,406.000	254,022.30	1,489,124.42
** MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	55,000.000	1,075,460.06	764,500.00
** MAXIM INTEGRATED PRODS INC COM CUSIP: 57772K101	5,630.000	193,680.37	314,829.60
MAXIMUS INC COM CUSIP: 577933104	5,074.000	138,196.65	360,862.88
** MAXLINEAR INC COMMON STOCK CUSIP: 57776J100	6,163.000	154,981.29	125,725.20
MB FINL INC NEW COM CUSIP: 55264U108	2,552.000	93,053.26	117,085.76
** MC CORMICK & CO INC COM NON-VTG CUSIP: 579780206	2,010.000	194,336.05	301,500.00
MC DONALDS CORP COM CUSIP: 580135101	7,921.000	1,261,468.22	1,493,187.71
** MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT) CUSIP: 580037703	10,932.000	189,500.80	95,217.72
MEDTRONIC PLC COMMON STOCK STOCK CUSIP: G5960L103	8,915.000	707,409.33	869,479.95
MERCK & CO INC NEW COM CUSIP: 58933Y105	17,454.000	983,520.48	1,384,800.36
** MEREDITH CORP COM CUSIP: 589433101	6,100.000	306,697.31	349,286.00
METHODE ELECTRS INC COM CUSIP: 591520200	2,700.000	107,025.52	81,810.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MGIC INVT CORP WIS COM CUSIP: 552848103	12,800.000	122,049.69	149,888.00
MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	24,435.000	565,399.95	658,767.60
MICROSOFT CORP COM CUSIP: 594918104	27,267.000	1,308,846.63	3,023,637.63
** MIDDLEBY CORP COM CUSIP: 596278101	6,104.000	585,478.03	737,302.16
MOHAWK INDS INC COM CUSIP: 608190104	4,400.000	658,107.59	563,464.00
** MOLSON COORS BREWING COM CL B CUSIP: 60871R209	3,200.000	218,310.33	210,464.00
MONDELEZ INTL INC COM CUSIP: 609207105	23,495.000	997,702.49	1,056,805.10
** MOODYS CORP COM CUSIP: 615369105	5,530.000	587,963.24	879,657.10
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	1,800.000	47,765.59	79,902.00
** MSG NETWORK INC CL A CL A CUSIP: 553573106	41,200.000	755,224.68	1,103,336.00
** MTS SYS CORP COM CUSIP: 553777103	7,000.000	468,553.98	360,150.00
** MURPHY USA INC COM CUSIP: 626755102	2,300.000	137,295.61	186,346.00
MYLAN NV CUSIP: N59465109	2,600.000	132,632.88	88,036.00
NATIONAL INSTRS CORP COM CUSIP: 636518102	18,825.000	564,036.24	921,672.00
** NATIONAL OILWELL VARCO COM STK CUSIP: 637071101	16,815.000	538,308.61	539,929.65
NAVIENT CORP COM CUSIP: 63938C108	8,600.000	61,708.25	98,900.00
NEOGEN CORP COM CUSIP: 640491106	3,805.000	71,034.10	246,792.30
NETFLIX INC COM STK CUSIP: 64110L106	6,841.000	857,219.88	1,957,415.33

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Corporate Stock - Common			
United States - USD			
NEWFIELD EXPLORATION CUSIP: 651290108	7,700.000	191,976.21	130,515.00
** NEXSTAR MEDIA GROUP INC CL A CL A CUSIP: 65336K103	2,267.000	143,910.69	187,344.88
NEXTERA ENERGY INC COM CUSIP: 65339F101	7,255.000	668,185.97	1,318,306.05
** NIELSEN HOLDINGS PLC COMSTK CUSIP: G6518L108	26,600.000	933,382.40	722,722.00
** NII HLDGS INC COM PAR $0.001 COM PAR $0.001 CUSIP: 62913F508	32,095.000	521,543.75	173,633.95
NIKE INC CL B CUSIP: 654106103	5,984.000	412,053.49	449,518.08
NORTHROP GRUMMAN CORP COM CUSIP: 666807102	2,838.000	370,564.58	737,539.44
** NOVANTA INC NOVANTA INC CUSIP: 67000B104	2,205.000	125,119.23	143,170.65
** NU SKIN ENTERPRISES INC CL A CL A CUSIP: 67018T105	2,619.000	139,099.17	172,775.43
** NVIDIA CORP COM CUSIP: 67066G104	3,291.000	280,848.70	537,848.13
** OCCIDENTAL PETROLEUM CORP CUSIP: 674599105	10,768.000	802,773.78	756,667.36
OLD REP INTL CORP COM CUSIP: 680223104	9,000.000	193,360.74	202,950.00
ORACLE CORP COM CUSIP: 68389X105	35,014.000	1,531,711.90	1,707,282.64
OSHKOSH CORPORATION CUSIP: 688239201	2,800.000	160,887.97	199,724.00
** OWENS & MINOR INC NEW COM CUSIP: 690732102	2,200.000	73,946.94	16,786.00
** OWENS ILL INC COM NEW CUSIP: 690768403	8,000.000	143,871.78	147,120.00
** PACWEST BANCORP DEL COM CUSIP: 695263103	27,986.000	1,211,792.67	1,126,156.64
PARSLEY ENERGY INC CL A CL A CUSIP: 701877102	30,188.000	864,820.57	607,684.44

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Corporate Stock - Common			
United States - USD			
PAYCHEX INC COM CUSIP: 704326107	12,175.000	535,902.65	861,503.00
** PAYCOM SOFTWARE INC COM CUSIP: 70432V102	3,452.000	365,300.56	458,322.04
PAYPAL HLDGS INC COM CUSIP: 70450Y103	4,536.000	300,681.04	389,234.16
** PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	1,700.000	79,639.36	74,120.00
** PENUMBRA INC COM CUSIP: 70975L107	1,700.000	239,100.15	236,674.00
PEPSICO INC COM CUSIP: 713448108	8,175.000	799,221.31	996,859.50
PFIZER INC COM CUSIP: 717081103	39,021.000	981,779.53	1,803,940.83
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	5,855.000	596,164.27	506,633.15
PHILLIPS 66 COM CUSIP: 718546104	3,270.000	353,332.23	305,810.40
** PITNEY BOWES INC COM CUSIP: 724479100	5,400.000	106,958.00	45,576.00
** PORTOLA PHARMACEUTICALS INC COM CUSIP: 737010108	5,173.000	175,143.12	113,030.05
** POST HLDGS INC COM STK CUSIP: 737446104	3,325.000	311,312.07	321,693.75
** PRA GROUP INC COM CUSIP: 69354N106	9,378.000	361,124.88	286,216.56
** PREFERRED APT CMNTYS INC COM CUSIP: 74039L103	7,800.000	113,156.94	116,688.00
** PROS HLDGS INC COM CUSIP: 74346Y103	16,492.000	379,076.31	530,547.64
** PROTO LABS INC COM CUSIP: 743713109	6,340.000	363,523.74	815,894.60
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	7,100.000	226,332.90	396,890.00
** PULTE GROUP INC CUSIP: 745867101	4,700.000	151,371.96	124,644.00

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Corporate Stock - Common			
United States - USD			
PURE STORAGE INC CL A CL A CUSIP: 74624M102	19,745.000	404,989.24	373,377.95
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	7,922.000	795,172.67	701,651.54
** RAYTHEON CO USD0.01 CUSIP: 755111507	4,321.000	944,992.33	757,644.14
** RED HAT INC COM CUSIP: 756577102	2,043.000	124,686.11	364,798.08
REGAL BELOIT CORP COM CUSIP: 758750103	1,000.000	76,347.10	78,180.00
REGENERON PHARMACEUTICALS INC COM CUSIP: 75886F107	2,045.000	663,941.92	747,754.25
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	19,100.000	201,680.26	314,195.00
RELIANCE STL & ALUM CO COM CUSIP: 759509102	1,700.000	93,221.62	136,765.00
** REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	1,389.000	45,126.96	89,826.63
RESIDEO TECHNOLOGIES INC COM USD0.001 CUSIP: 76118Y104	14,524.000	359,948.97	299,630.12
** ROGERS CORP COM CUSIP: 775133101	3,158.000	465,866.41	406,308.28
** ROLLINS INC COM CUSIP: 775711104	10,995.000	131,206.32	698,842.20
ROYAL CARIBBEAN CRUISES COM STK CUSIP: V7780T103	7,300.000	527,332.06	825,411.00
** RYDER SYS INC COM CUSIP: 783549108	2,500.000	133,741.77	141,425.00
S.W. AIRL CO COM CUSIP: 844741108	7,495.000	410,115.56	409,301.95
S&P GLOBAL INC COM CUSIP: 78409V104	2,185.000	223,187.51	399,549.10
SABRE CORP COM CUSIP: 78573M104	11,635.000	290,758.65	297,506.95
SALESFORCE COM INC COM STK CUSIP: 79466L302	7,580.000	401,080.80	1,082,120.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SCHWAB CHARLES CORP COM NEW CUSIP: 808513105	16,585.000	786,657.10	743,008.00
** SEAGATE TECHNOLOGY PLC COM USD0.00001 CUSIP: G7945M107	4,400.000	105,702.58	189,596.00
** SEMPRA ENERGY INC COM STK CUSIP: 816851109	5,555.000	631,812.21	640,047.10
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	1,013.000	175,781.95	187,678.51
** SILGAN HLDGS INC COM CUSIP: 827048109	21,859.000	442,355.69	562,869.25
SILICON GRAPHICS INC COM CUSIP: 827056102	1,543.000	1,188.11	26.23
SIMPSON MFG INC COM CUSIP: 829073105	12,200.000	411,277.78	713,700.00
** SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103	3,267.000	116,238.98	201,377.88
** SIX FLAGS ENTMT CORP NEW COM CUSIP: 83001A102	18,553.000	759,973.83	1,138,412.08
SMITH A O CORP COM CUSIP: 831865209	5,570.000	367,829.17	263,906.60
** SMUCKER J M CO COM NEW CUSIP: 832696405	8,900.000	920,332.91	930,139.00
** SNAP-ON INC COM CUSIP: 833034101	7,565.000	961,185.89	1,257,605.60
** SOUTH ST CORP COM CUSIP: 840441109	2,880.000	249,788.13	208,972.80
** SPECTRUM BRANDS HLDGS INC COM USD0.01 CUSIP: 84790A105	7,294.000	726,525.69	360,177.72
SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109	2,400.000	112,700.10	196,512.00
** SPLUNK INC COMSTK COM USD0.001 CUSIP: 848637104	3,139.000	138,890.76	350,720.47
** SQUARE INC CL A CL A CUSIP: 852234103	2,889.000	179,980.71	201,767.76
STARBUCKS CORP COM CUSIP: 855244109	10,804.000	555,770.69	720,842.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
STERICYCLE INC COM CUSIP: 858912108	10,800.000	516,914.11	519,156.00
** SYNEOS HEALTH INC COM CUSIP: 87166B102	12,559.000	531,658.42	649,551.48
** SYNNEX CORP COM STK CUSIP: 87162W100	1,098.000	97,765.92	88,652.52
TE HOLDCORP LLC CORP COM STK CUSIP: 447997743	8,976.000	284,320.00	6,732.00
TECH DATA CORP COM CUSIP: 878237106	1,700.000	145,256.98	152,915.00
TEGNA INC COM CUSIP: 87901J105	74,100.000	964,132.47	984,789.00
** TELEDYNE TECHNOLOGIES INC COM CUSIP: 879360105	4,795.000	557,581.84	1,076,861.10
TELEFLEX INC COM CUSIP: 879369106	1,642.000	416,975.36	452,239.64
** TESLA INC COM USD0.001 CUSIP: 88160R101	2,273.000	626,344.07	796,641.04
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	11,496.000	779,359.03	1,147,875.60
** THOR INDS INC COM STK CUSIP: 885160101	7,090.000	663,010.44	480,772.90
TORO CO COM CUSIP: 891092108	2,488.000	89,342.00	154,231.12
TRANSUNION COM CUSIP: 89400J107	6,782.000	286,299.97	437,913.74
** TREX CO INC COM CUSIP: 89531P105	1,556.000	94,826.39	99,163.88
** TRINITY IND INC COM CUSIP: 896522109	17,702.000	453,037.25	421,838.66
** TRITON INTL LTD COM USD0.01 CL A CUSIP: G9078F107	1,500.000	55,196.01	51,120.00
** TTM TECHNOLOGIES INC COM CUSIP: 87305R109	7,800.000	127,097.72	92,742.00
** TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	2,659.000	523,070.14	512,548.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103		2,800.000	198,135.84	165,060.00
** U S SILICA HLDGS INC CUSIP: 90346E103		28,500.000	868,047.23	404,415.00
ULTIMATE SOFTWARE GROUP INC COM CUSIP: 90385D107		2,919.000	240,738.05	770,382.48
** UNDER ARMOUR INC CL C COM CUSIP: 904311206		21,490.000	389,390.25	479,871.70
UNION PAC CORP COM CUSIP: 907818108		2,022.000	306,932.99	310,943.16
UNITED CONTL HLDGS INC COM STK CUSIP: 910047109		3,700.000	174,502.84	357,790.00
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102		1,781.000	357,135.55	501,102.16
UNIVERSAL CORP VA COM CUSIP: 913456109		2,100.000	125,530.63	133,140.00
UNUM GROUP CUSIP: 91529Y106		8,500.000	124,732.40	305,235.00
** UNVL ELECTRS INC COM CUSIP: 913483103		3,360.000	222,015.43	115,852.80
** US BANCORP CUSIP: 902973304		9,715.000	511,113.21	529,078.90
VAIL RESORTS INC COM CUSIP: 91879Q109		1,368.000	285,439.12	381,918.24
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100		6,650.000	338,401.26	531,335.00
** VALVOLINE INC COM CUSIP: 92047W101		26,539.000	579,085.72	559,707.51
VEEVA SYS INC CL A COM CL A COM CUSIP: 922475108		14,051.000	429,550.03	1,351,144.16
VERINT SYS INC COM CUSIP: 92343X100		73.000	2,485.65	3,316.39
VERISK ANALYTICS INC CUSIP: 92345Y106	COM STK	7,048.000	480,842.10	869,159.36
VERIZON COMMUNICATIONS COM CUSIP: 92343V104		15,981.000	767,228.54	963,654.30

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Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
** VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100		2,428.000	320,542.62	438,958.12
VIACOM INC NEW CL B CUSIP: 92553P201		31,600.000	1,092,145.47	975,176.00
** VIRTU FINL INC CL A CL A CUSIP: 928254101		8,489.000	170,974.96	213,668.13
** VISA INC COM CL A STK CUSIP: 92826C839		13,252.000	522,933.46	1,877,940.92
** VISHAY INTERTECHNOLOGY INC COM STK CUSIP: 928298108		9,100.000	124,486.51	189,735.00
** WABASH NATL CORP COM CUSIP: 929566107		10,600.000	152,856.76	164,724.00
WABCO HLDGS INC COM STK CUSIP: 92927K102		2,398.000	251,214.22	291,237.10
WAGEWORKS INC COM USD0.001 CUSIP: 930427109		7,332.000	493,562.64	244,375.56
WASTE MGMT INC DEL COM STK CUSIP: 94106L109		9,761.000	811,790.16	915,093.75
** WATSCO INC COM CUSIP: 942622200		1,974.000	307,997.47	303,403.80
** WEATHERFORD INTERNATIONAL CUSIP: G48833100	LTD(IE)USD0.001	81,930.000	477,019.79	46,863.96
** WEC ENERGY GROUP INC COM CUSIP: 92939U106		10,295.000	472,020.57	746,181.60
** WEIGHT WATCHERS INTL INC NEW COM CUSIP: 948626106		3,698.000	274,159.60	184,973.96
WELLS FARGO & CO NEW COM STK CUSIP: 949746101		23,540.000	755,882.36	1,277,751.20
** WENDYS CO COM CUSIP: 95058W100		22,160.000	266,584.24	397,328.80
** WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105		7,379.000	678,830.37	808,443.24
** WESTERN UNION CO CUSIP: 959802109		23,600.000	401,731.20	442,028.00
** WESTN DIGITAL CORP COM CUSIP: 958102105		2,900.000	56,343.62	131,631.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** WEX INC COM CUSIP: 96208T104	1,758.000	198,620.94	272,437.26
** WHIRLPOOL CORP COM CUSIP: 963320106	1,700.000	129,532.75	214,421.00
WILLIAMS CO INC COM CUSIP: 969457100	14,565.000	438,721.07	368,785.80
** WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	3,186.000	212,749.46	522,504.00
** WPX ENERGY INC COM SHS CUSIP: 98212B103	6,686.000	125,981.76	93,269.70
WYNDHAM DESTINATIONS INC COM STK CUSIP: 98310W108	700.000	29,574.15	29,029.00
XEROX CORP COM NEW COM NEW CUSIP: 984121608	5,400.000	199,859.75	145,368.00
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	5,675.000	325,517.58	1,020,365.00
** 2U INC COM CUSIP: 90214J101	9,295.000	428,061.80	542,735.05
3M CO COM CUSIP: 88579Y101	3,650.000	485,528.09	758,908.00
5TH 3RD BANCORP COM CUSIP: 316773100	13,300.000	224,176.76	371,469.00
Total United States - USD		**173,935,635.81**	**218,636,030.26**
Total Corporate Stock - Common		**264,295,565.98**	**313,479,907.07**
Partnership/Joint Venture Interests			
United States - USD			
CF VALUE ENHANCEMENT FD V CUSIP: 99089KFJ5	11.740	25,042.68	206,636.19
HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP: 999806383	7,960.240	7,960.24	7,960.24
VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT CUSIP: 92763M105	3,303.000	112,407.45	99,189.09

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
VISION SPV,LLC CUSIP: 992QPJ997	1.000	1.00	1,766,183.00
Total United States - USD		**145,411.37**	**2,079,968.52**
Total Partnership/Joint Venture Interests		**145,411.37**	**2,079,968.52**
Real Estate - Income Producing			
United States - USD			
CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD CUSIP: 19499VD14	46,624.730	39,253,969.60	47,245,305.16
Total United States - USD		**39,253,969.60**	**47,245,305.16**
Total Real Estate - Income Producing		**39,253,969.60**	**47,245,305.16**
Value of Interest In Common/Collective Trusts			
International Region - USD			
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP: 658991120	7,505,419.260	108,074,620.54	114,322,546.17
Total International Region - USD		**108,074,620.54**	**114,322,546.17**
United States - USD			
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	12,709,525.280	12,709,525.28	12,709,525.28
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP: 658991294	13,800.330	92,773,958.93	132,902,725.63
Total United States - USD		**105,483,484.21**	**145,612,250.91**
Total Value of Interest In Common/Collective Trusts		**213,558,104.75**	**259,934,797.08**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Pooled Separate Accounts			
United States - USD			
CF PRUDENTIAL PRISA SA CUSIP: 99089IVL7	1,390.290	66,886,375.52	88,373,499.23
Total United States - USD		**66,886,375.52**	**88,373,499.23**
Total Pooled Separate Accounts		**66,886,375.52**	**88,373,499.23**
Value of Interest in Registered Investment Companies			
International Region - USD			
MFO GMO TR EMERGING COUNTRY DEBT FD CL III EMERGING COUNTRY DEBT FUND III CUSIP: 362007270	611,322.360	19,361,382.38	16,279,514.45
Total International Region - USD		**19,361,382.38**	**16,279,514.45**
United States - USD			
** MFC ISHARES TR RUSSELL 1000 GROWTH ETF CUSIP: 464287614	5,232.000	771,635.25	749,850.24
Total United States - USD		**771,635.25**	**749,850.24**
Total Value of Interest in Registered Investment Com		**20,133,017.63**	**17,029,364.69**
Other			
Angola - USD			
ANGOLA (REP OF) 8.25% SNR 09/05/2028 USD SEDOL: BG206C3	200,000.000	204,976.00	193,698.40
ANGOLA (REP OF) 9.375% SNR 08/05/2048 USD SEDOL: BG205D7	220,000.000	225,052.14	213,697.44
ANGOLA (REP OF) 9.5% SNR SEC 12/11/2025 USD SEDOL: BZ97T10	548,000.000	555,976.77	580,227.33
Total Angola - USD		**986,004.91**	**987,623.17**
Argentina - ARS			
ARGENTINA(REP OF) FRN 06/2020 ARS1 SEDOL: BF116H5	23,081,647.000	1,072,532.35	714,735.58

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Argentina - ARS			
ARGENTINA(REP OF) 18.2% BDS 03/10/2021 ARS1 SEDOL: BD3S539	1,567,000.000	102,483.97	33,843.60
Total Argentina - ARS		**1,175,016.32**	**748,579.18**
Argentina - EUR			
ARGENTINA(REP OF) 7.82% BDS 31/12/40 EUR1000 SEDOL: B06GDD5	128,748.270	171,913.48	129,688.94
Total Argentina - EUR		**171,913.48**	**129,688.94**
Argentina - USD			
ARGENTINA REP BD 6.875% DUE 01-26-2027 REG SEDOL: BFMDKJ0	364,000.000	360,767.68	293,205.64
ARGENTINA(REP OF) PAR BD 2.5 D UE 12-31-2040/09-30-2029 REG CUSIP: 040114GK0	281,000.000	164,522.37	155,112.00
ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL: B894387	274,800.220	289,736.31	232,621.13
BUENOS AIRES(PROV) 9.125% SNR 16/03/2024USD SEDOL: BZ3SZT9	150,000.000	148,111.50	131,175.00
CORDOBA(PROVINCE O 7.45% SNR 01/09/2024 USD SEDOL: BDT5G53	300,000.000	326,550.00	250,440.00
MENDOZA PROV NT 144A 8.375% DUE 05-19-2024 BEO SINKING FUND 05-19-2022 SEDOL: BDDQWW1	150,000.000	148,065.00	126,225.00
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	96,538.75
PROVINCE CORDOBA NT 144A 7.125% DUE 06-10-2021 BEO SEDOL: BYQLS77	229,000.000	229,000.00	210,222.00
PROVINCIA DE BUENOS AIRES 9.95% DUE 09/06/2021 SEDOL: BYZFYL6	490,000.000	486,325.00	480,200.00
PROVINCIA DE ENTRE RIOS NT 144A 8.75% 02-08-2025 CUSIP: 29384NAA2	150,000.000	148,089.00	115,125.00
PVTPL BUENOS AIRES PROV NT 9.95% DUE 06-09-2021 SEDOL: BYZPK29	168,000.000	165,923.52	163,800.00
REPUBLIC OF ARGENTINA BD 6.875% DUE 01-11-2048 REG CUSIP: 040114HR4	481,000.000	440,255.42	346,320.00
Total Argentina - USD		**3,026,345.80**	**2,600,984.52**

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Australia - AUD			
GOODMAN GROUP NPV SEDOL: B03FYZ4	17,371.000	128,598.24	130,023.02
LENDLEASE GROUP NPV (STAPLED) SEDOL: 6512004	18,600.000	184,070.90	171,956.35
Total Australia - AUD		**312,669.14**	**301,979.37**
Azerbaijan - USD			
REPUBLIC OF AZERBAIJAN 4.75% DUE 18/03/2024 SEDOL: BKRC075	280,000.000	276,220.00	274,483.72
Total Azerbaijan - USD		**276,220.00**	**274,483.72**
Bahrain - USD			
CBB INTL SUKUK CO 6.273% 22/11/2018 SEDOL: 3A33FWU	0.000	0.00	0.00
Total Bahrain - USD		**0.00**	**0.00**
Brazil - BRL			
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.72% CDILV509738 SEDOL: 9HYPMVU	2,328,876.770	0.00	13,786.88
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.72% CDILV509738 SEDOL: 9HYPMVL	-2,328,876.770	0.00	0.00
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.96% CDILV509748 SEDOL: 9HYWKNU	1,831,956.070	0.00	17,709.76
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.96% CDILV509748 SEDOL: 9HYWKNL	-1,831,956.070	0.00	0.00
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.965% CDILV509736 SEDOL: 9HYMKMU	2,338,935.690	0.00	23,081.27
CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 9.965% CDILV509736 SEDOL: 9HYMKML	-2,338,935.690	0.00	0.00
CME_OIS SBSIUS33 02/01/2025 BRL P 9.72% / R 1DBZDIO CDILV509738 SEDOL: 9J13EVU	2,328,876.770	0.00	0.00
CME_OIS SBSIUS33 02/01/2025 BRL P 9.72% / R 1DBZDIO CDILV509738 SEDOL: 9J13EVL	-2,328,876.770	-3,602.46	-13,786.88
CME_OIS SBSIUS33 02/01/2025 BRL P 9.96% / R 1DBZDIO CDILV509748 SEDOL: 9J13EWU	1,831,956.070	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - BRL			
CME_OIS SBSIUS33 02/01/2025 BRL P 9.96% / R 1DBZDIO CDILV509748 SEDOL: 9J13EWL	-1,831,956.070	-10,237.95	-17,709.76
CME_OIS SBSIUS33 02/01/2025 BRL P 9.965% / R 1DBZDIO CDILV509736 SEDOL: 9J13ESU	2,338,935.690	0.00	0.00
CME_OIS SBSIUS33 02/01/2025 BRL P 9.965% / R 1DBZDIO CDILV509736 SEDOL: 9J13ESL	-2,338,935.690	-12,634.24	-22,483.73
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	67,037.95
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 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 BZDIO 04/01/2021 CDILV507200-OF01 SEDOL: 9F71TWL	-3,554,019.380	-33,771.65	-67,037.95
Total Brazil - BRL		**51,221.37**	**597.54**
Brazil - USD			
BRAZIL FEDERATIVE REP BD 4.625% DUE 01-13-2028 CUSIP: 105756BZ2	1,920,000.000	1,789,646.05	1,815,379.20
BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG CUSIP: 105756BV1	950,000.000	921,713.00	919,077.50
Total Brazil - USD		**2,711,359.05**	**2,734,456.70**
China - USD			
EXPORT-IMPORT BANK OF CHINA BNDS 3.375% 14/03/2027 SEDOL: 1A76JDU	200,000.000	204,100.00	188,322.00
EXPT-IMPORT BK OF 3.625% 31/07/2024 SEDOL: BPH3K95	239,000.000	235,164.05	235,421.69
Total China - USD		**439,264.05**	**423,743.69**
Colombia - USD			
COLOMBIA REP GLOBAL BD 3.875% DUE 04-25-2027/01-25-2017 REG CUSIP: 195325DL6	357,000.000	358,627.92	337,904.07
COLOMBIA REP TBOND 4.5% 03-15-2029 CUSIP: 195325DP7	328,000.000	325,907.36	320,787.28

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Schedule of Assets Held for Investment Purposes

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Other			
Colombia - USD			
COLOMBIA(REP OF) BD 2.625% DUE 03-15-2023 REG CUSIP: P3772NHK1	200,000.000	193,600.00	187,300.00
COLOMBIA(REPUBLIC OF) 2.625% DUE 15/03/2023 SEDOL: B814307	254,000.000	248,259.60	238,347.25
Total Colombia - USD		**1,126,394.88**	**1,084,338.60**
Costa Rica - USD			
COSTA RICA(REP OF) 7.158% BDS 12/03/45 USD2000 SEDOL: 2A5SZJU	665,000.000	586,073.25	589,855.00
COSTA RICA(REP OF) 7% NTS 04/04/44 USD1000 SEDOL: BLBWJ26	370,000.000	308,950.00	323,535.40
PVTPL COSTA RICA REP - MINISTERIO DE HACIENDA 4.37% 05-22-2019 CUSIP: 221604AU5	144,000.000	142,812.69	142,308.00
Total Costa Rica - USD		**1,037,835.94**	**1,055,698.40**
Cote d'Ivoire - EUR			
IVORY COAST TBOND 6.625% 22/03/2048 SEDOL: BD456G9	689,000.000	860,890.43	675,579.52
Total Cote d'Ivoire - EUR		**860,890.43**	**675,579.52**
Cote d'Ivoire - USD			
IVORY COAST TBOND 5.375% 23/07/2024 SEDOL: BP8RP24	200,000.000	196,125.00	183,667.60
Total Cote d'Ivoire - USD		**196,125.00**	**183,667.60**
Dominican Republic - DOP			
DOMINICAN REP 15.95% 04/06/2021 CUSIP: 25714PBF4	13.000	33,419.99	29,574.90
Total Dominican Republic - DOP		**33,419.99**	**29,574.90**
Dominican Republic - USD			
DOMINICAN REP BD 144A 5.875 DUE 04-18-2024 BEO CUSIP: 25714PBY3	120,000.000	122,190.66	120,494.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Dominican Republic - USD			
DOMINICAN REP BD 144A 6.85% DUE 01-27-2045 REG CUSIP: 25714PCW6	121,000.000	131,767.56	115,857.50
DOMINICAN REPUBLIC 6.85% 27/01/45 SEDOL: BV0L861	148,000.000	159,679.39	142,080.00
DOMINICAN REPUBLIC DOMREP 6 7/8 6.875% DUE 01-29-2026 CUSIP: P3579EBK2	124,000.000	136,484.32	128,340.00
DOMINICAN REPUBLIC 5.875 DUE 04-18-2024 CUSIP: P3579EAS6	226,000.000	242,538.75	226,931.12
DOMINICAN REPUBLIC 5.875% BDS 18/04/24 TBOND SEDOL: B9QN533	770,000.000	841,767.80	776,059.90
DOMINICAN REPUBLIC 6.875% BDS 29/01/2026USD SEDOL: BD30063	157,000.000	180,236.00	162,887.50
PVTPL DOMINICAN REP TBOND 6.0% 144A DUE 07-19-2028 CUSIP: 25714PDZ8	387,000.000	387,000.00	378,776.25
Total Dominican Republic - USD		**2,201,664.48**	**2,051,426.67**
Ecuador - USD			
ECUADOR(REP OF) 10.75% SNR 28/03/2022 USD SEDOL: BD82PF8	542,000.000	567,700.00	561,918.50
ECUADOR(REP OF) 7.875% SNR 23/01/2028 USD SEDOL: BD0YVR6	310,000.000	275,125.00	262,089.50
ECUADOR(REP OF) 9.625% SNR 02/06/27 USD1000 SEDOL: BF2P438	350,000.000	323,750.00	326,917.50
ECUADOR(REP OF) 9.65% SNR 13/12/2026 USD SEDOL: BZ015J1	210,000.000	208,866.00	196,150.50
REP OF ECUADOR 7.95% 20/06/2024 SEDOL: 1A5CKKU	485,000.000	486,067.00	437,106.25
REPUBLIC OF ECUADOR TREAS BOND 144A 7.95DUE 06-20-2024 REG CUSIP: P8054QAJ2	200,000.000	210,750.00	179,500.00
REPUBLIC OF ECUADOR 10.5% 24/03/2020 CUSIP: P8055QDQ2	470,000.000	500,323.00	487,037.50
Total Ecuador - USD		**2,572,581.00**	**2,450,719.75**
Egypt - USD			
ARAB REP EGYPT 5.875% 06-11-2025 REG CUSIP: 03846JW22	200,000.000	198,140.00	182,342.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Egypt - USD			
ARAB REP EGYPT NT 144A 6.125% DUE 01-31-2022 BEO CUSIP: 038461AK5	679,000.000	695,998.75	665,420.00
ARAB REPUBLIC OF EGYPT 144A 7.903% 02-21-2048 REG CUSIP: 03846JW55	566,000.000	566,000.00	493,153.54
PVPTL ARAB REP EGYPT NT 144A 7.5% DUE 01-31-2027 CUSIP: 038461AL3	208,000.000	214,547.35	200,337.28
PVTPL ARAB REP EGYPT GLOBAL 5.577% 02-21-2023 CUSIP: 03846JW30	330,000.000	330,000.00	312,605.70
Total Egypt - USD		**2,004,686.10**	**1,853,858.52**
El Salvador - USD			
EL SALVADOR REP SR NT 144A 5.875 01-30-2025 CUSIP: 283875AR3	87,000.000	85,587.23	78,625.38
EL SALVADOR(REP OF 7.75% BDS 24/1/23 USD'REGS' SEDOL: 2030083	167,000.000	181,502.50	170,592.17
EL SALVADOR(REP OF 8.25% SNR 10/04/32 USD10000 SEDOL: 7351778	190,000.000	194,940.00	189,287.50
EL SALVADOR(REP OF 8.625% SNR 28/02/29 USD5000 SEDOL: BYXQ9Y9	320,000.000	341,307.50	328,800.00
EL SALVADOR(REP OF) 5.875% 30/01/2025 SEDOL: 4A3WUNU	70,000.000	65,712.50	63,611.80
EL SALVADOR(REPUBLIC OF) 6.375% 18/01/2027 SEDOL: BQT3TQ0	70,000.000	65,887.50	63,612.50
EL SALVADOR(REPUBLIC OF) 7.375% DUE 12-01-2019 REG CUSIP: P01012AQ9	100,000.000	100,750.00	100,300.00
EL SALVADOR(REPUBLIC OF) 7.75% DUE 01-24-2023 REG CUSIP: P01012AJ5	79,000.000	90,948.75	80,304.29
Total El Salvador - USD		**1,126,635.98**	**1,075,133.64**
European Union - EUR			
CME_IRS CME_MSCSUS EUR P 1.52%/R 6M EURIB 24/04/2048 IRSLV508928 SEDOL: 9GZCFNL	-240,000.000	0.00	-8,483.47
CME_IRS CME_MSCSUS EUR P 1.52%/R 6M EURIB 24/04/2048 IRSLV508928 SEDOL: 9GZCFNU	240,000.000	0.00	0.00
Total European Union - EUR		**0.00**	**-8,483.47**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Gabon - USD			
GABONESE (REPUBLIC BD 6.375% 12/12/2024 CUSIP: V36283AB1	1,117,000.000	1,089,715.00	982,483.04
Total Gabon - USD		**1,089,715.00**	**982,483.04**
Germany - EUR			
FUT MAR 19 EURX EUR-BUND CUSIP: 999599GH0	13.000	2,385,298.11	2,390,700.78
FUT MAR 19 EURX EUR-BUND CUSIP: 999599GH0	-13.000	-2,385,298.11	-2,390,700.78
Total Germany - EUR		**0.00**	**0.00**
Germany - USD			
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD 1.75% DUE 03-31-2020 REG CUSIP: 500769HH0	855,000.000	854,216.05	842,463.99
Total Germany - USD		**854,216.05**	**842,463.99**
Ghana - USD			
GHANA REP NT 144A 7.625% DUE 05-16-2029 BEO SINKING FUND 05-16-2027 CUSIP: 374422AG8	350,000.000	350,000.00	314,098.40
REP OF GHANA BNDS 8.125% 18/01/2026 SEDOL: BQT3VF3	210,000.000	200,287.50	201,688.83
Total Ghana - USD		**550,287.50**	**515,787.23**
Greece - EUR			
HELLENIC REPUBLIC T-BOND 4.75% 17/04/2019 SEDOL: BLRLS19	700,000.000	885,363.02	804,027.78
Total Greece - EUR		**885,363.02**	**804,027.78**
Guatemala - USD			
GUATEMALA (REP OF) 4.375% SNR 05/06/2027USD SEDOL: BF6Q5P6	415,000.000	415,217.85	379,725.00
GUATEMALA REP NT 144A 4.5% DUE 05-03-2026 BEO CUSIP: 401494AN9	200,000.000	198,412.00	186,000.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Guatemala - USD			
GUATEMALA4.5 03/05/2026 4.5% DUE 05-03-2026 REG CUSIP: P5015VAF3	200,000.000	202,750.00	186,000.00
Total Guatemala - USD		**816,379.85**	**751,725.00**
Honduras - USD			
HONDURAS (REP OF) 7.5% SNR 15/03/24 USD200000 SEDOL: B91RGF9	555,000.000	627,020.00	582,394.80
Total Honduras - USD		**627,020.00**	**582,394.80**
Hungary - USD			
HUNGARY REP NT 5.375% DUE 03-25-2024 REG CUSIP: 445545AL0	92,000.000	97,493.44	96,848.03
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL: B7KFVM2	12,000.000	12,781.70	16,052.26
HUNGARY(REP OF) 7.625% GTD SNR 29/03/41 USD SEDOL: B4MXDK5	80,000.000	86,700.00	107,331.52
Total Hungary - USD		**196,975.14**	**220,231.81**
Indonesia - USD			
INDONESIA(REPUBLIC OF) 5.875% SNR MTN 15/01/2024 USD1000 'REGS' SEDOL: BJ38CK7	320,000.000	337,200.00	338,092.48
PVTPL INDONESIA REP SR NT 3.85% 144A 07-18-2027 REG CUSIP: 455780CA2	234,000.000	233,038.26	218,589.70
REPUBLIC OF INDONESIA T-BOND 5.125% 15/01/2045 CUSIP: Y20721BM0	751,000.000	790,527.50	711,498.15
Total Indonesia - USD		**1,360,765.76**	**1,268,180.33**
Iraq - USD			
IRAQ (REPUBLIC OF) 6.752% SNR 09/03/2023USD SEDOL: BD93Q79	200,000.000	196,000.00	193,088.00
PVTPL IRAQ REP 6.752% DUE 03-09-2023 REG SEDOL: BD93Q68	216,000.000	218,678.40	207,874.08
Total Iraq - USD		**414,678.40**	**400,962.08**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Italy - EUR			
FUT MAR 19 EUX EURO-BTP CUSIP: 999599GH0	-31.000	-4,308,270.05	-4,301,123.72
FUT MAR 19 EUX EURO-BTP CUSIP: 999599GH0	31.000	4,308,270.05	4,301,123.72
Total Italy - EUR		**0.00**	**0.00**
Jamaica - USD			
JAMAICA GOVT JAMAICA GOVT SR UNSEC SF 8.0PCT.03- 8% DUE 03-15-2039 REG CUSIP: 470160AV4	100,000.000	114,082.00	113,600.00
JAMAICA GOVT 7.875% DUE 07-28-2045 REG CUSIP: 470160CB6	400,000.000	449,700.00	451,999.20
SPCL1 JAMAICA GOVT NT 7.625% DUE 07-09-2025 REG CUSIP: 470160BQ4	300,000.000	340,312.50	336,297.00
Total Jamaica - USD		**904,094.50**	**901,896.20**
Japan - JPY			
JAPAN(GOVT OF) 0% T-BILL 04/03/2019 JPY SEDOL: BGYT1D4	1,000,000,000.000	8,857,906.62	8,812,734.48
JAPAN(GOVT OF) 0% T-BILL 11/03/2019 JPY SEDOL: BDRNH56	60,000,000.000	538,156.66	528,782.56
JAPAN(GOVT OF) 0% T-BILL 21/01/2019 JPY SEDOL: BG1Y370	960,000,000.000	8,557,959.83	8,457,037.78
LCH_IRS SBSIUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G6EG2L	-140,000,000.000	0.00	-22,444.51
LCH_IRS SBSIUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1 SEDOL: 9G6EG2U	140,000,000.000	3,682.94	0.00
LCH_IRS SBSIUS33 21/03/2028 JPY P 0.3% / R 6MLIBOR SWU00NTU0 SEDOL: 9G6C13U	180,000,000.000	15,830.01	0.00
LCH_IRS SBSIUS33 21/03/2028 JPY P 0.3% / R 6MLIBOR SWU00NTU0 SEDOL: 9G6C13L	-180,000,000.000	0.00	-12,821.77
Total Japan - JPY		**17,973,536.06**	**17,763,288.54**
Kazakhstan - USD			
KAZAKHSTAN(REP OF) 5.125% SNR 21/07/25 USD1000 SEDOL: BYQDTH0	275,000.000	288,406.25	287,486.38

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Kazakhstan - USD			
Total Kazakhstan - USD		**288,406.25**	**287,486.38**
Kenya - USD			
KENYA (REPUBLIC OF) 6.875% 24/06/2024 SEDOL: BNG7XW8	295,000.000	316,697.25	277,954.90
PVPTL REPUBLIC OF KENYA 7.25% 02-28-2028 CUSIP: 491798AG9	236,000.000	236,000.00	210,894.32
PVTPL REPUBLIC OF KENYA 8.25% 02-28-2048 CUSIP: 491798AH7	204,000.000	204,000.00	175,546.08
Total Kenya - USD		**756,697.25**	**664,395.30**
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 2.75% DUE 01-25-2022 REG CUSIP: 302154CK3	605,000.000	603,402.80	589,875.61
Total Korea, Republic of - USD		**603,402.80**	**589,875.61**
Kuwait - USD			
KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO CUSIP: 501499AB3	700,000.000	693,182.00	677,950.00
Total Kuwait - USD		**693,182.00**	**677,950.00**
Lebanon - USD			
LEBANESE REPUBLIC 6.1 10-04-2022 REG CUSIP: M87883DE7	115,000.000	115,143.75	96,740.30
LEBANESE REPUBLIC 8.25% DUE 04-12-2021 REG CUSIP: M87883CE8	52,000.000	56,943.46	48,459.84
LEBANON REPUBLIC 6.0% 27/01/2023 SEDOL: B90LF66	682,000.000	673,290.15	565,563.50
LEBANON(REP OF) 5.45% SNR MTN 28/11/19 USD SEDOL: B8FP373	118,000.000	114,637.00	112,569.64
LEBANON(REP OF) 6.1% SNR MTN 04/10/2022 USD SEDOL: 0A2NUQW	72,000.000	71,415.00	60,910.06
LEBANON(REP OF) 6.2% SNR MTN 26/02/2025 USD SEDOL: BW0FQF5	162,000.000	133,235.00	126,352.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Lebanon - USD			
LEBANON(REP OF) 6.6% MTN 27/11/2026 USD SEDOL: B6XXGZ4	171,000.000	171,005.94	130,803.54
LEBANON(REP OF) 6.65% SNR MTN 03/11/28 USD SEDOL: BYZX5H3	340,000.000	269,139.00	253,038.20
LEBANON(REP OF) 6.65% SNR MTN 22/04/24 USD CUSIP: M87883DN7	476,000.000	436,153.95	388,308.90
LEBANON(REP OF) 8.25% SNR MTN 12/04/21 USD SEDOL: B12K5Z4	102,000.000	112,016.25	95,587.16
Total Lebanon - USD		**2,152,979.50**	**1,878,333.85**
Mexico - MXN			
MACQUARIE MEXICO REAL ESTATE MGMT SEDOL: B80RZK1	179,600.000	198,654.46	157,127.66
Total Mexico - MXN		**198,654.46**	**157,127.66**
Mexico - USD			
PETROLEOS MEXICANOS 3.125% DUE 01-23-2019 CUSIP: 71654QBQ4	695,000.000	709,933.50	692,588.35
PETROLEOS MEXICANOS 5.375% 03-13-2022 CUSIP: 71654QCE0	70,000.000	69,955.35	68,457.20
PETROLEOS 4.25% DUE 01-15-2025 CUSIP: 71654QBV3	400,000.000	372,125.41	349,000.00
UNITED MEXICAN STATES 3.6% 01-30-2025 CUSIP: 91087BAA8	2,030,000.000	1,964,265.18	1,922,410.00
Total Mexico - USD		**3,116,279.44**	**3,032,455.55**
Mongolia - USD			
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD SEDOL: BF52PG6	671,000.000	679,314.00	631,075.50
MONGOLIA GOVT MEDIUM TERM NTS BOOK ENTRY5.125 DUE 12-05-2022 REG CUSIP: 60937GAB2	200,000.000	191,000.00	185,800.00
Total Mongolia - USD		**870,314.00**	**816,875.50**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Multi-National Agencies Region - USD			
ASIAN DEVELOPMENT BANK SR NT 1% DUE 08-16-2019 REG CUSIP: 045167DQ3	640,000.000	637,815.60	632,208.00
EUROPEAN BK RECON & DEV EURO MEDIUM TERM2.125% DUE 03-07-2022 REG CUSIP: 29874QDA9	530,000.000	529,401.10	515,365.64
EUROPEAN INVESTMENT BANK GLOBAL BD 2.25%DUE 03-15-2022 REG CUSIP: 298785HH2	800,000.000	798,641.40	781,264.80
EUROPEAN INVT BK GLOBAL BD 1.25% DUE 05-15-2019 REG CUSIP: 298785HB5	1,490,000.000	1,486,238.55	1,480,937.82
Total Multi-National Agencies Region - USD		**3,452,096.65**	**3,409,776.26**
Nigeria - USD			
FED REP OF NIGERIA 6.5% SNR MTN 28/11/2027 USD SEDOL: BF2RB55	200,000.000	199,600.00	174,909.80
FED REP OF NIGERIA 7.625% SNR MTN 28/11/47 USD SEDOL: BD1K5R1	400,000.000	378,500.00	338,700.00
NIGERIA FED REP 144A 6.5% 11-28-2027 CUSIP: 65412JAC7	254,000.000	254,000.00	221,394.02
NIGERIA(FED OF) 6.75% NTS 28/01/21 USD'REGS SEDOL: B655P28	518,000.000	543,400.00	526,438.22
PVPTL NIGERIA FED REP 7.696% 02-23-2038 CUSIP: 65412JAH6	249,000.000	249,000.00	213,796.38
PVTPL NIGERIA FED REP MED TRM NT BOOK ENTRY 14 7.625% 11-21-2025 CUSIP: 65412JAJ2	449,000.000	449,000.00	432,360.06
PVTPL NIGERIA FED REP MED TRM NT BOOK ENTRY 14 9.248% 01-21-2049 CUSIP: 65412JAL7	202,000.000	202,000.00	195,014.03
Total Nigeria - USD		**2,275,500.00**	**2,102,612.51**
Oman - USD			
OMAN (SULTANATE) 4.75% SNR 15/06/26 USD1000 SEDOL: BZB1G08	879,000.000	875,708.25	793,663.16
OMAN SULTANATE OMAN SULTANATE 144A 6.75%01-17-2048 REG 6.75% DUE 01-17-2048 REG SEDOL: BFWV2D2	475,000.000	462,870.60	414,437.50
Total Oman - USD		**1,338,578.85**	**1,208,100.66**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
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	90,187.50
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG CUSIP: 698299BF0	200,000.000	198,030.00	194,602.00
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	54,000.000	87,204.60	74,317.50
PANAMA REP US$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP: 698299AD6	194,000.000	288,853.47	254,625.00
REPUBLIC OF PANAMA 3.75% DUE 03-16-2025 REG CUSIP: 698299BE3	584,000.000	611,156.00	573,488.00
Total Panama - USD		**1,285,174.07**	**1,187,220.00**
Papua New Guinea (Independent State of) - USD			
PAPUA NEW GUINEA INDPT ST NT 144A 8.375%DUE 10-04-2028 REG CUSIP: 69888UAB1	350,000.000	350,000.00	346,500.00
Total Papua New Guinea (Independent State of) - USD		**350,000.00**	**346,500.00**
Paraguay - USD			
PARAGUAY REP BD 144A 5% DUE 04-15-2026 REG CUSIP: 699149AC4	200,000.000	199,994.00	198,000.00
Total Paraguay - USD		**199,994.00**	**198,000.00**
Peru - USD			
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000 SEDOL: 7A59Q0U	180,000.000	174,600.00	171,900.00
PERU REP US$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	468,000.000	544,883.81	530,482.68
Total Peru - USD		**719,483.81**	**702,382.68**
Qatar - USD			
PVTPL STATE OF QATAR 3.875% DUE 04-23-2023 REG CUSIP: 74727PAW1	400,000.000	397,288.00	400,920.00
** QATAR(STATE OF) 4.5% SNR 23/04/28 USD200000 SEDOL: BFYY529	590,000.000	608,082.00	602,950.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Qatar - USD			
Total Qatar - USD		**1,005,370.00**	**1,003,870.50**
Russian Federation - USD			
RUSSIAN FEDERATION 5.625 04/04/2042 CUSIP: X74344DS2	200,000.000	193,875.00	201,040.80
RUSSIAN FEDN 5.875% 16/09/2043 SEDOL: BCRX5V1	400,000.000	465,920.00	415,136.80
RUSSIAN(FED OF) 4.875% BDS 16/9/23 USD'REGS SEDOL: BCRXGH4	1,000,000.000	1,040,186.67	1,013,540.00
Total Russian Federation - USD		**1,699,981.67**	**1,629,717.60**
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	764,150.40
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG CUSIP: 80413TAJ8	600,000.000	586,956.00	577,122.00
SAUDI INTL BOND 3.25% 26/10/2026 CUSIP: M6320UAD1	1,010,000.000	950,389.60	935,578.15
Total Saudi Arabia - USD		**2,332,033.60**	**2,276,850.55**
Senegal - USD			
PVPTL SENEGAL REP 6.75% 03-13-2048 CUSIP: 81720TAD7	200,000.000	200,000.00	164,750.00
SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD SEDOL: B4P7CD0	474,000.000	547,357.50	503,556.27
Total Senegal - USD		**747,357.50**	**668,306.27**
South Africa - USD			
REPUBLIC OF SOUTH AFRICA 4.875% DUE 04-14-2026 REG CUSIP: 836205AT1	400,000.000	411,750.00	373,000.00
SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG CUSIP: 836205AS3	230,000.000	201,825.00	193,080.40
SOUTH AFRICA REP NT 5.875% DUE 05-30-2022 REG CUSIP: 836205AL8	164,000.000	179,006.00	168,100.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
South Africa - USD			
SOUTH AFRICA REP TBOND 5.875% DUE 09-16-2025 REG CUSIP: 836205AR5	883,000.000	899,733.17	878,002.22
SOUTH AFRICA(REPUBLIC OF) 6.3% T-BOND 06-22-2048 REG CUSIP: 836205AZ7	200,000.000	200,700.00	183,072.80
Total South Africa - USD		**1,893,014.17**	**1,795,255.42**
Spain - EUR			
GENERALITAT DE CATALUNYA 4.9% EMTN 15/09/21 SEDOL: B5BMDR7	400,000.000	455,873.24	489,132.49
Total Spain - EUR		**455,873.24**	**489,132.49**
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	515,520.00
REPUBLIC OF SRI LANKA 6.85% DUE 11-03-2025 CUSIP: Y8137FAE8	200,000.000	204,300.00	179,235.40
SRI LANKA GOVT DEMOCRATIC SOCIALIST REP BD 144A 6.2% DUE 05-11-2027 BEO SEDOL: BDVJRP0	361,000.000	361,000.00	305,057.64
SRI LANKA(REPUBLIC OF) 6.125% BDS 03/06/2025 USD200000 SEDOL: BYR8C97	300,000.000	291,900.00	260,550.00
SRI LANKA(REPUBLIC 6.2% SNR 11/05/27 USD200000 SEDOL: BD3N0V7	200,000.000	166,750.00	170,007.00
SRI LANKA(REPUBLIC 6.825% SNR 18/07/26 USD1000 SEDOL: BD0G4F1	300,000.000	299,250.00	268,504.50
Total Sri Lanka - USD		**1,893,305.41**	**1,698,874.54**
Suriname - USD			
SURINAME(REPUBLIC BNDS 9.25% 9.25% 26/10/2026 CUSIP: P68788AA9	238,000.000	255,996.18	232,883.00
Total Suriname - USD		**255,996.18**	**232,883.00**
Tunisia - USD			
CENTRAL BK TUNISIA 5.75% SNR 30/01/2025 USD SEDOL: BVRZKH1	200,000.000	198,200.00	166,757.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Tunisia - USD			
Total Tunisia - USD		**198,200.00**	**166,757.20**
Turkey - USD			
EXP CRED BK TURKEY 5.375% SNR MTN 08/02/21 USD SEDOL: BZ56438	200,000.000	180,000.00	189,788.00
EXPORT CREDIT BANK OF TURKEY 5.0% 23/09/2021 SEDOL: BQWJB58	200,000.000	193,750.00	184,731.00
REPUBLIC OF TURKEY 5.75% 03-22-2024 REG CUSIP: 900123CF5	242,000.000	259,242.51	224,082.32
REPUBLIC OF TURKEY 5.75% 05-11-2047 CUSIP: 900123CM0	200,000.000	147,600.00	151,196.00
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	265,000.000	223,318.46	185,706.70
TURKEY REP 4.875% DUE 10-09-2026 REG CUSIP: 900123CK4	1,038,000.000	881,470.00	873,850.68
TURKEY(REPUBLIC OF) 3.25 03/23/2023 USD1000 CUSIP: 900123CA6	236,000.000	215,232.00	202,358.20
Total Turkey - USD		**2,100,612.97**	**2,011,712.90**
Ukraine - USD			
GDP LINKED SECS 144A 0% DUE 05-31-2040 REG SEDOL: BZ09BY2	183,000.000	699,175.00	101,991.39
NT 144A 7.75% DUE 09-01-2023 REG CUSIP: 903724AQ5	124,000.000	0.00	112,809.00
PVTPL UKRAINE(REP OF) 9.75% 11/01/2028 CUSIP: 903724BV3	500,000.000	500,000.00	470,775.00
UKRAINE NT 144A 7.375% 09-25-2032 CUSIP: 903724BM3	380,000.000	380,000.00	306,568.80
UKRAINE(REP OF) 7.75% NTS 01/09/2026 USD CUSIP: X5S005UL3	348,000.000	357,237.06	300,473.64
UKRAINE(REP OF) 7.75% SNR 01/09/2023 USD SEDOL: BYSRJ25	577,000.000	583,072.20	526,951.02
UKRAINE(REP OF) 7.75% SNR 01/09/2027 USD SEDOL: BZ1MW14	200,000.000	188,000.00	169,866.60
Total Ukraine - USD		**2,707,484.26**	**1,989,435.45**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 11/10/27 USD SEDOL: BF0M765	217,000.000	204,793.75	202,475.76
Total United Arab Emirates - USD		**204,793.75**	**202,475.76**
United Kingdom - GBP			
BIG YELLOW GROUP (PLACING) ORD GBP0.10 SEDOL: 0286941	6,885.000	89,648.03	76,733.25
LCH_IRS SBSIUS33 20/03/2024 GBP P 1.5% / R 6MLIBOR SWU00QVY2 SEDOL: 9H9UUZU	5,400,000.000	0.00	0.00
LCH_IRS SBSIUS33 20/03/2024 GBP P 1.5% / R 6MLIBOR SWU00QVY2 SEDOL: 9H9UUZL	-5,400,000.000	-4,786.69	-34,782.77
SEGRO PLC ORD GBP0.10 SEDOL: B5ZN1N8	25,041.000	169,441.32	192,721.28
Total United Kingdom - GBP		**254,302.66**	**234,671.76**
United States - USD			
&&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86 NON-INTEREST BEARI**INC CUSIP: 999724586	637,943.040	637,943.04	1.00
** #REORG/GOVERNMENT PPTYS REVERSE SPLIT OFFICE PPTYS 2U1ZA82 01-02-2018 CUSIP: 38376A103	8,300.000	186,616.68	73,040.00
#REORG/SELECT INCOME STOCK MERGER GOVERNMENT PPTYS 2052656 01-02-2019 CUSIP: 81618T100	5,800.000	145,425.22	111,940.00
ANNALY CAP MGMT INC COM CUSIP: 035710409	14,300.000	160,085.64	143,572.00
** ASHFORD HOSPITALITY TR INC COM SHS CUSIP: 044103109	10,200.000	135,450.92	50,490.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV VAR-SAN FRAN VAR RT DUE 04-01-2045 REG SEDOL: BYW2T48	400,000.000	400,000.00	409,844.00
BERMUDA GOVT 144A FIXED 4.75% 02-15-2029 CUSIP: 085209AF1	480,000.000	476,424.00	478,800.00
BRAEMAR HTLS & RES COM USD0.01 CUSIP: 10482B101	2,257.000	45,333.80	21,441.50
BRIXMOR PPTY GROUP INC COM CUSIP: 11120U105	6,800.000	123,754.17	112,200.00
BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 11-30-2018 TO 12-03-2018 CUSIP: 77799NOV9	26,400,000.000	26,400,000.00	26,400,000.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE CUSIP: 13063DAE8	250,000.000	250,000.00	247,187.50
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	1,105,000.000	1,599,010.25	1,491,672.65
** CBL & ASSOC PPTYS INC COM CUSIP: 124830100	15,300.000	224,321.45	39,933.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS SEDOL: 9D6H81U	421,000.000	421,000.00	421,000.00
CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL: 9A4JMUL	-125,828.750	0.00	0.00
CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1 07-25-2045 SWPC594F6 SEDOL: 9A4JMUU	125,828.750	24,835.45	2,042.19
CDS / STS CITIUS33 PURC PROTECTION ON ABX.HE.AAA 07 1 08-25-2037 SWPC979K0 SEDOL: 9B2PM8U	776,595.420	475,390.97	27,173.07
CDS / STS CITIUS33 08-25-2037 SWPC979K0 SEDOL: 9B2PM8L	-776,595.420	0.00	0.00
CDS BARCGB33 SELL PROT ON COLOMBIA(REPUB 20/06/2021 SWPC0DQD3 SEDOL: 9E9739U	200,000.000	0.00	1,131.30
CDS BARCGB33 06-20-2021 SWPC0DQD3 SEDOL: 9E9739L	-200,000.000	-6,036.37	0.00
CDS BARCGB5G SELL PROTECTION ON QATAR(STATE OF) 12-20-2018 SWPC0GE98 SEDOL: 9G33LPU	600,000.000	4,453.46	1,468.62
CDS BARCGB5G SELL PROTECTION ON QATAR(STATE OF) 12-20-2018 SWPC0GE98 SEDOL: 9G36ELU	500,000.000	3,887.84	1,223.85
CDS BARCGB5G 12-20-2018 SWPC0GE98 SEDOL: 9G36ELL	-500,000.000	0.00	0.00
CDS BARCGB5G 12-20-2018 SWPC0GE98 SEDOL: 9G33LPL	-600,000.000	0.00	0.00
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL: 9EXWU6U	50,000.000	0.00	207.25
CDS BNPAFRPP SELL PROT ON 12-20-2021 SWPC0DZH4 SEDOL: 9EXWU8U	50,000.000	0.00	207.25
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL: 9EXWU6L	-50,000.000	-1,858.22	0.00
CDS BNPAFRPP 12-20-2021 SWPC0DZH4 SEDOL: 9EXWU8L	-50,000.000	-1,905.09	0.00

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Other			
United States - USD			
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9HX7GEL	-100,000.000	-5,063.23	-5,632.75
CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7 SEDOL: 9HX7GEU	100,000.000	0.00	0.00
CDS CITIUS33 COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0 SEDOL: 9FZJG8L	-100,000.000	-1,307.53	-355.79
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPC0G5Z0 SEDOL: 9FZJG8U	100,000.000	0.00	0.00
CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0 SEDOL: 9A4LE2U	100,000.000	0.00	0.00
CDS GSCMUS33 03-20-2019 SWPC912B0 SEDOL: 9A4LE2L	-100,000.000	0.00	-2,031.53
CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1 SEDOL: 9A4LF2U	300,000.000	0.00	0.00
CDS GSILGB2X SELL PROT ON COLOMBIA(REPUB20/06/2021 SWPC0DQE1 SEDOL: 9E9711U	200,000.000	0.00	1,131.30
CDS GSILGB2X 03-20-2019 SWPC929B1 SEDOL: 9A4LF2L	-300,000.000	0.00	-6,396.42
CDS GSILGB2X 06-20-2021 SWPC0DQE1 SEDOL: 9E9711L	-200,000.000	-6,036.37	0.00
CDS MRMDUS33 SELL 12-20-2021 SWPC0DZF8 SEDOL: 9EZA67U	100,000.000	0.00	414.50
CDS MRMDUS33 06/20/2023 SELL FED REPUBLIC OF BRAZIL SWPC0H265 SEDOL: 9H44CYL	-300,000.000	-18,350.46	-10,959.45
CDS MRMDUS33 06/20/2023 SELL FED REPUBLIC OF BRAZIL SWPC0H265 SEDOL: 9H44CYU	300,000.000	0.00	0.00
CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL: 9EZA67L	-100,000.000	-4,753.87	0.00
CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21 SEDOL: B3CFDL5	110,000.000	110,000.00	114,565.00
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 06/21/2020 SWU00KLG5 SEDOL: 9F3HK3U	6,300,000.000	143,709.31	157,628.52
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL: 9E92LWU	500,000.000	0.00	0.00

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Other			
United States - USD			
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/16/2018 SWU00D8Q4 SEDOL: 9E92LWL	-500,000.000	-9,385.43	-1,399.15
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL: 9E92LYL	-1,800,000.000	-49,756.39	0.00
CME_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 SEDOL: 9E92LYU	1,800,000.000	0.00	159,991.56
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL: 9E93Z0U	200,000.000	0.00	1,012.56
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL: 9E93Z0L	-200,000.000	-6,440.77	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	0.00
CME_IRS CME_SBSIUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75 SEDOL: 9FYTTPU	300,000.000	0.00	1,518.54
CME_IRS SBSIUS33 05/30/2028 USD P 3.003% / R 3MLIBOR IRSLV509099 SEDOL: 9HYUTPU	1,180,000.000	9,219.23	5,980.24
CME_IRS SBSIUS33 05/30/2028 USD P 3.003% / R 3MLIBOR IRSLV509099 SEDOL: 9HYUTPL	-1,180,000.000	0.00	0.00
CME_IRS SBSIUS33 05/30/2028 USD P 3.003% / R 3MLIBOR IRSLV509099 SEDOL: 9J11PSL	-2,130,000.000	0.00	0.00
CME_IRS SBSIUS33 05/30/2028 USD P 3.003% / R 3MLIBOR IRSLV509099 SEDOL: 9J11PSU	2,130,000.000	8,700.76	10,794.84
CME_IRS SBSIUS33 05/30/2028 USD P 3MLIBOR / R 3% IRSLV509099 SEDOL: 9H3F31U	3,310,000.000	0.00	0.00
CME_IRS SBSIUS33 05/30/2028 USD P 3MLIBOR / R 3% IRSLV509099 SEDOL: 9H3F31L	-3,310,000.000	0.00	-17,602.25
CME_IRS SBSIUS33 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBS4 SEDOL: 9G62YUL	-1,800,000.000	0.00	0.00
CME_IRS SBSIUS33 06/20/2048 USD P 2.5% / R 3MLIBOR SWU00NBS4 SEDOL: 9G62YUU	1,800,000.000	207,402.00	232,001.28
CME_IRS SBSIUS33 06/22/2048 USD P 3MLIBOR / R 3.03% IRSLV509224 SEDOL: 9H54VKL	-990,000.000	0.00	-20,468.05
CME_IRS SBSIUS33 06/22/2048 USD P 3MLIBOR / R 3.03% IRSLV509224 SEDOL: 9H54VKU	990,000.000	0.00	0.00
CROWN CASTLE INTL CORP NEW COM CUSIP: 22822V101	8,266.000	712,364.11	949,763.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	13,148.000	813,844.11	936,795.00
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 CB T-MOBILE USA INC D11/05/15 06.500% ESCROW CUSIP: 87299ATL8	690,000.000	0.00	0.00
ESC CB144A AVAYA ESCROW D03/07/13 10.500% CUSIP: 053ESCAJ8	450,000.000	0.00	0.00
ESC CENTY COMMUNICATIONS CUSIP: 156ESCAF2	902,000.000	0.00	0.00
** ESC GCB144A AVAYA INC D12/21/12 09.000% CUSIP: 053ESCAH2	600,000.000	0.00	0.00
ESC GCB144A CENVEO D06/26/14 08.500% MS22 ESCROW CUSIP: 1567ESCL2	400,000.000	0.00	0.00
ESC HERCULES OFFSHORE INC ESCROW CUSIP: 427ESC306	8,094.000	0.00	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	163,000.20
FRANKLIN STR PPTYS CORP COM CUSIP: 35471R106	12,400.000	143,169.30	95,480.00
FUT DEC 18 EMINI S&P 500 CUSIP: 999599GH0	-1,133.000	-164,354,966.05	-156,257,695.00
FUT DEC 18 EMINI S&P 500 CUSIP: 999599GH0	1,133.000	164,354,966.05	156,257,695.00
FUT JUN 19 EURO DOLLARS CUSIP: 999599GH0	33.000	8,085,825.00	8,009,512.50
FUT JUN 19 EURO DOLLARS CUSIP: 999599GH0	-33.000	-8,085,825.00	-8,009,512.50
FUT MAR 19 EMINI S&P 500 CUSIP: 999599GH0	74.000	10,075,757.08	10,224,950.00
FUT MAR 19 EMINI S&P 500 CUSIP: 999599GH0	-74.000	-10,075,757.08	-10,224,950.00
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0	-2.000	-278,781.25	-279,812.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 19 U.S. T-BONDS CUSIP: 999599GH0	2.000	278,781.25	279,812.50
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0	12.000	1,429,500.00	1,433,437.50
FUT MAR 19 10 YR T-NOTES CUSIP: 999599GH0	-12.000	-1,429,500.00	-1,433,437.50
GAMING & LEISURE PPTYS INC COM CUSIP: 36467J108	23,898.000	801,341.33	822,808.14
** GRANITE PT MTG TR INC COM CUSIP: 38741L107	1,364.000	25,534.08	25,861.44
HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT CUSIP: 44106M102	7,900.000	255,016.62	212,036.00
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	14,038.000	325,541.26	301,255.48
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL: 9E93Z7L	-1,100,000.000	0.00	0.00
LCH_IRS CME_SBSIUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 SEDOL: 9E93Z7U	1,100,000.000	0.00	59,907.43
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 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11 SEDOL: 9F15R2U	5,800,000.000	504,055.62	659,380.54
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
LCH_IRS LCH_SBSIUS USD P 2.0%/R 3M LIBOR 06/15/2023 SWU00FAA1 SEDOL: 9E92NYU	600,000.000	0.00	22,210.02
LCH_IRS SBSIUS33 06/20/2021 USD P 1.75% / R 3MLIBOR SWU00NM94 SEDOL: 9G9EY4L	-3,300,000.000	0.00	0.00
LCH_IRS SBSIUS33 06/20/2021 USD P 1.75% / R 3MLIBOR SWU00NM94 SEDOL: 9G9EY4U	3,300,000.000	93,498.73	88,706.97
LCH_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBN5 SEDOL: 9GX6A6U	4,100,000.000	256,144.57	250,518.61

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Other			
United States - USD			
LCH_IRS SBSIUS33 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00NBN5 SEDOL: 9GX6A6L	-4,100,000.000	0.00	0.00
LEXINGTON RLTY TR COM CUSIP: 529043101	18,600.000	161,568.11	163,308.00
** MEDICAL PPTYS TR INC COM REIT CUSIP: 58463J304	46,549.000	572,673.81	803,901.23
MFA FINL INC CUSIP: 55272X102	23,700.000	159,479.43	171,825.00
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE CUSIP: 626207YF5	254,000.000	312,178.70	273,210.02
NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE CUSIP: 64577BKZ6	240,000.000	240,000.00	241,152.00
NEW SR INVT GROUP INC COM CUSIP: 648691103	15,600.000	117,998.40	82,836.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE CUSIP: 650035TD0	685,000.000	800,799.25	775,543.30
NT 144A 7.75% DUE 09-01-2021 REG SEDOL: BZ09DR9	238,000.000	0.00	224,724.36
NT 144A 7.75% DUE 09-01-2022 REG SEDOL: BZ09DS0	124,000.000	0.00	114,771.92
** OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100	5,600.000	179,015.42	212,464.00
OTC DERICASH COLL RECEI FROM CITIBANK SEDOL: 9AZUZ5U	159,823.560	159,823.56	159,823.56
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU	51,000.000	51,000.00	51,000.00
** PENNYMAC MTG INVT TR COM REIT CUSIP: 70931T103	5,400.000	107,118.90	113,670.00
** PIEDMONT OFFICE REALTY TRU-A CUSIP: 720190206	11,000.000	202,539.78	203,830.00
** REALTY INCOME CORP COM CUSIP: 756109104	5,865.000	343,845.25	375,887.85
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP: 525CLM140	96,248.000	49,135.29	1,491.84
** RETAIL VALUE INC COM USD0.10 CUSIP: 76133Q102	955.000	30,703.73	27,685.45

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
** SABRA HEALTH CARE REIT INC COM CUSIP: 78573L106	6,500.000	166,253.75	125,385.00
** SENIOR HSG PPTYS TR SH BEN INT SH BEN INT CUSIP: 81721M109	12,400.000	193,257.79	170,624.00
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	2,365.000	382,412.31	439,156.85
SITE CENTERS CORP CUSIP: 82981J109	9,550.000	222,343.30	118,802.00
STARWOOD PROPERTY TRUST INC COM REIT CUSIP: 85571B105	29,673.000	650,894.11	663,785.01
TOB SETTLEMENT AUTH IA TOB SETTLEMENT REV 6.5 06-01-2023 BEO TAXABLE SEDOL: BH3KP33	150,000.000	150,000.00	152,065.50
TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE SEDOL: BF5GVD7	160,000.000	150,400.00	155,200.00
** TWO HARBORS INVESMENT CORP CUSIP: 90187B408	7,200.000	155,784.96	103,536.00
VENTAS INC REIT CUSIP: 92276F100	2,655.000	166,726.35	168,565.95
Total United States - USD		**45,237,293.98**	**41,339,808.60**
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY BD 144A 8.5% DUE 03-15-2028 BEO CUSIP: 760942BC5	1,349,000.000	46,554.35	35,604.72
REPUBLICA ORIENTAL DEL URUGUAY BD 4.375%DUE 10-27-2027 REG CUSIP: 760942BB7	33,350.000	35,065.86	32,916.45
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	595,762.000	624,073.27	561,505.69
URUGUAY REP BD 144A 9.875% DUE 06-20-2022 BEO CUSIP: 917288BJ0	3,340,000.000	119,400.37	101,841.19
Total Uruguay - USD		**825,093.85**	**731,868.05**
Venezuela - USD			
DEFAULTED PETROLEOS DE VENEZUELA SA 6% NTS 15/11/2026 SEDOL: BHBXP45	630,000.000	183,064.09	103,162.50
DEFAULTED VENEZUELA(REPUBLIC OF) 7.75% BDS 13/10/2019 SEDOL: B905YZ0	530,400.000	182,275.81	121,992.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Venezuela - USD			
DEFAULTED PETROLEOS DE VENEZUELA S 0.0% DUE 12-31-2040 CUSIP: P7807HAP0	277,515.000	133,533.95	53,144.12
DEFAULTED PETROLEOS DE VENEZUELA SA 5.375% 12/04/27 SEDOL: B1VX673	520,700.000	118,615.00	85,134.45
DEFAULTED REP OF VENEZUELA 0.00% 31/12/2040 CUSIP: P17625AE7	135,300.000	37,802.82	33,344.69
PETROLEOS DE VENEZUELA SA D 0% DUE 04-12-2037/04-12-2007 BEO CUSIP: P7807HAB1	752,000.000	241,110.00	121,448.00
TBOND REP OF VENEZUELA BNDS 11.95% 05/08/2031 SEDOL: B6QHPC3	150,600.000	36,134.98	36,000.93
VENEZUELA REP GLOBAL BD 0% DUE 09-15-2027 REG SEDOL: 2BD7FJ7	192,000.000	52,800.00	44,294.40
VENEZUELA REPUBLIC BOND 9% DUE 05-07-2023 REG CUSIP: P17625AA5	244,100.000	117,475.35	55,825.67
VENEZUELA(REP OF) 12.75% SNR 23/08/22 USD1000 SEDOL: B5B14V5	366,700.000	88,992.82	87,164.59
VENEZUELA(REP OF) 9% BDS 07/05/23 TBOND SEDOL: B2RFDV3	132,000.000	46,540.60	30,848.40
VENEZUELA(REPUBLIC OF) 0% DUE 12-31-2040REG CUSIP: P17625AB3	448,400.000	205,245.74	102,011.00
Total Venezuela - USD		**1,443,591.16**	**874,370.75**
Zambia - USD			
REPUBLIC OF ZAMBIA 8.97% 30/07/2027 SEDOL: BZ03GH2	405,000.000	299,700.00	303,519.15
Total Zambia - USD		**299,700.00**	**303,519.15**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	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
GBP - British pound sterling	0.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
USD - United States dollar	0.000	0.00	0.00
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**127,838,026.68**	**118,595,693.71**
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-270,000.000	-270,000.00	-270,000.00
Total United States - USD		**-270,000.00**	**-270,000.00**
Pending foreign exchange sales: Australian dollar	0.000	-114,042.95	-113,910.37
Pending foreign exchange sales: Brazilian real	0.000	-1,342,131.14	-1,309,460.90
Pending foreign exchange sales: Canadian dollar	0.000	-28,854,808.15	-28,679,938.41
Pending foreign exchange sales: Swiss franc	0.000	-83,382.72	-83,214.18
Pending foreign exchange sales: Danish krone	0.000	-4,672,187.17	-4,474,005.65
Pending foreign exchange sales: Euro	0.000	-4,359,150.26	-4,252,855.66
Pending foreign exchange sales: British pound sterling	0.000	-363,714.94	-358,527.94
Pending foreign exchange sales: Indonesian rupiah	0.000	-322,755.00	-342,513.02
Pending foreign exchange sales: Indian rupee	0.000	-684,169.50	-686,146.44
Pending foreign exchange sales: Japanese yen	0.000	-44,695,741.07	-44,707,381.67
Pending foreign exchange sales: Swedish krona	0.000	-47,904.28	-47,927.88
Pending foreign exchange sales: Singapore dollar	0.000	-13,392.30	-13,341.74
Pending foreign exchange sales: Turkish lira	0.000	-477,049.67	-501,664.04
Pending foreign exchange sales: United States dollar	0.000	-53,305,000.43	-53,305,000.43
Pending foreign exchange sales: Uruguayan peso uruguayo	0.000	-139,934.01	-144,435.78
Total - all currencies		**-139,475,363.59**	**-139,020,324.11**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-2,150,022.23	-2,150,022.23
Total - all currencies		**-2,150,022.23**	**-2,150,022.23**
Pending trade purchases: United Arab Emirates dirham	0.000	-39,708.76	-39,710.38
Pending trade purchases: Australian dollar	0.000	-21,411.28	-21,433.09
Pending trade purchases: Euro	0.000	-222,318.22	-222,283.20
Pending trade purchases: Hong Kong dollar	0.000	-321,120.17	-321,073.04
Pending trade purchases: Japanese yen	0.000	-24,907.99	-24,966.52
Pending trade purchases: Swedish krona	0.000	-67,972.31	-67,968.68
Pending trade purchases: United States dollar	0.000	-80,219,481.57	-80,219,481.57
Total - all currencies		**-80,916,920.30**	**-80,916,916.48**
Total Other Liabilities		**-222,812,306.12**	**-222,357,262.82**
Total		**1,307,559,853.82**	**1,401,916,392.26**

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SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of December 1, 2017

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1. Shortfall	12/01/2017	43,565,023	7.00000	43,565,023	7,153,898
2. Shortfall	12/01/2016	85,846,835	6.00000	76,216,668	14,183,909
3. Shortfall	12/01/2015	28,742	5.00000	22,066	4,780
4. Shortfall	12/01/2014	90,234,325	4.00000	56,882,759	15,101,524
Total				176,686,516	36,444,111

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date December 1, 2017