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

2018

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

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 KSOPHE210-2B450
6360 SPRINT PARKWAY
OVERLAND PARK, KS 66251

2b Employer Identification Number (EIN)
48-0457967

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

2d Business code (see instructions)
517000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	09/02/2020	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: 38-3738794

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

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**	33095
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)**	6489
a(2) Total number of active participants at the end of the plan year	**6a(2)**	6088
b Retired or separated participants receiving benefits	**6b**	10035
c Other retired or separated participants entitled to future benefits	**6c**	9875
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	25998
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1047
f Total. Add lines **6d** and **6e**.	**6f**	27045
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**	3
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 3H 1I

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

▶ **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 2018

2 Assets:

a Market value	**2a**	1432306563
b Actuarial value	**2b**	1447400830

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	10497	823633668	823633668
b For terminated vested participants	16109	550359315	550359315
c For active participants	6489	242830668	250506130
d Total	33095	1616823651	1624499113

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**	5.78 %
6 Target normal cost	**6**	23100000

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

08/27/2020
Date

FRED HEGER
Type or print name of actuary

20-07303
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 0.69 %	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)		3922
	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 5.99%		235
	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		4157
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	89.09%
15	Adjusted funding target attainment percentage	15	88.44%
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	88.71%
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
03/15/2019	14836028	0			
06/14/2019	14836028	0			
09/13/2019	13703880	0			
12/13/2019	14464706	0			
08/14/2020	9388876	0			
			Totals ► 18(b)	67229518	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	64287581

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:	
3.92%	5.52%	6.29%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	65

23 Mortality table(s) (see instructions)

Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute
Current regulation:	☐ 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**	23100000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	177098283	41187581
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**	64287581

	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**	64287581
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	64287581
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

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.**	**2018** **This Form is Open to Public Inspection.**

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

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

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

36-3608252

(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)

WILLIS TOWERS WATSON US LLC

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	3556797	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

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	678947	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(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 56	NONE	480318	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LEGAL & GENERAL

20-8058531

(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	176035	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NTGA

06-6275604

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	173057	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AEW

04-3329435

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	172702	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)

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	162707	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	143509	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INCOME RESEARCH MANAGEMENT

04-2955404

(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	131633	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)

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	124047	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	122675	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BOSTON PARTNERS, LLC

ONE BEACON STREET 30TH FLOOR
BOSTON, MA 02108

(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	107617	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

VAN BERKOM AND ASSOCIATES INC.

98-0462020

(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	96857	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HARRIS ASSOCIATES

04-3276558

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	60896	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	57222	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

RIVERBRIDGE PARTNERS LLC

41-1930193

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	56647	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	50908	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

JENNISON ASSOCIATES CAPITAL GROUP

22-2540245

(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	49380	Yes [X] No [ ]	Yes [ ] No [X]	0	Yes [X] No [ ]

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

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

PRINCIPAL

42-1479618

(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	43460	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CARDINAL

06-1422705

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	42674	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET

04-1867445

(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 50	NONE	41464	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

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	33005	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WELLINGTON MANAGEMENT CO. LLP

04-2683227

(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 33 50	NONE	24398	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MACQUARIE INVESTMENT MANAGEMENT

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?
28 51	NONE	23566	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

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?
28 51	NONE	13995	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	11113	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	10961	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:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

A Name of plan
SPRINT RETIREMENT PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
48-0457967

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: CF AXIOM EMER MKTS TR CL 3

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
81-1150806-004	C	12409385

a Name of MTIA, CCT, PSA, or 103-12 IE: CF ROBECO GLB EMG MKTS EQ FUND II

b Name of sponsor of entity listed in (a): BOSTON PARTNERS TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-0291796-001	C	15127648

a Name of MTIA, CCT, PSA, or 103-12 IE: CF S&P 500 FLAGSHIP NL FUND CM13

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-004	C	154436654

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE 100 HEDG INDEX NL

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-455	C	78229802

a Name of MTIA, CCT, PSA, or 103-12 IE: CF WELLINGTON CIF EMG MKT DEBT II

b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6913417-081	C	15997460

a Name of MTIA, CCT, PSA, or 103-12 IE: CF WELLINGTON EMG LOCAL DEBT

b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-2594633-001	C	22833832

a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVT FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	20834513

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

a Plan name	
b Name of plan sponsor	**c** EIN-PN

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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

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)	23936428	23853582
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	47784220	10592291
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	102275570	64268351
(2) U.S. Government securities	1c(2)	110729091	20335045
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	271636106	317888946
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1213638	238800
(B) Common	1c(4)(B)	496988738	312754574
(5) Partnership/joint venture interests	1c(5)	1774143	25037852
(6) Real estate (other than employer real property)	1c(6)	135825441	44379876
(7) Loans (other than to participants)	1c(7)	153894838	0
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	319869294
(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)	327004079	173796612

			(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**	1673062292	1313015223
	Liabilities			
g	Benefit claims payable	**1g**		
h	Operating payables	**1h**		
i	Acquisition indebtedness	**1i**		
j	Other liabilities	**1j**	242132398	11523373
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	242132398	11523373
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	1430929894	1301491850

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)**	67229518	
	(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)**		67229518
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**	2269496	
	(B) U.S. Government securities	**2b(1)(B)**	4813760	
	(C) Corporate debt instruments	**2b(1)(C)**	22129769	
	(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)**		29213025
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**	48063	
	(B) Common stock	**2b(2)(B)**	4119200	
	(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)**		4167263
	(3) Rents	**2b(3)**		5207038
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	115169493	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		115169493
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**	-30862546	
	(B) Other	**2b(5)(B)**		
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		-30862546

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		38730519
(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		337383
d Total income. Add all **income** amounts in column (b) and enter total	2d		229191693
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	331364821	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		331364821
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)	1163818	
(2) Contract administrator fees	2i(2)	3199012	
(3) Investment advisory and management fees	2i(3)	1722593	
(4) Other	2i(4)	21179493	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		27264916
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		358629737
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-129438044
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ 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 4221941. (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

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

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** 5928

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): _____

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: 42.0 % Investment-Grade Debt: 34.7 % High-Yield Debt: 11.0 % Real Estate: 10.0 % Other: 2.3 %

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

2019 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, 2019 and November 30, 2018 .. 1

Statement of Changes in Net Assets Available for Benefits for the Year Ended November 30, 2019 .. 2

Statements of Accumulated Plan Benefits as of November 30, 2019 and November 30, 2018 3

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Supplemental Schedules

Schedule of Assets (Held at End of the Year) as of November 30, 2019 ..... Schedule I

Schedule of Reportable Transactions for the Year Ended November 30, 2019 ..... Schedule II

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2019 ..... Schedule III

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

Independent Auditors' Report

The Plan 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, 2019 and 2018, and the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2019, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

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

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustee as of November 30, 2019 and 2018, and for the year ended November 30, 2019, 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, 2019, (2) Schedule H, line 4(j) – Schedule of Reportable Transactions for the year ended November 30, 2019, and (3) Schedule of Investment Assets (Acquired and Disposed of within Year) for the year ended November 30, 2019 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
September 2, 2020

SPRINT RETIREMENT PENSION PLAN
Statements of Net Assets Available for Benefits
As of November 30, 2019 and November 30, 2018

	November 30, 2019	November 30, 2018
	(in thousands)	
ASSETS		
Investments at fair value (Notes 3 through 6):		
U.S. common and preferred stocks and other equity funds	$ 300,046	$ 289,127
Foreign common and preferred stocks and other equity funds	12,948	209,076
U.S. common collective trusts	229,230	—
Foreign common collective trusts	90,639	—
U.S. corporate bonds and related securities	317,889	271,636
U.S. government and municipal securities	20,335	110,729
Foreign government and municipal securities	4,372	74,480
Foreign corporate bonds	169,300	93,768
Real estate	44,380	135,825
Partnerships	25,038	1,774
Short-term investments	64,268	102,276
Options and swaps, net	124	1,542
Securities lent	—	153,895
Collateral on securities lent	—	157,214
Total investments	1,278,569	1,601,342
Receivables:		
Employer contribution	23,854	23,936
Accrued investment income	3,698	6,929
Receivable for unsettled sales of securities	6,895	40,813
Other receivables	—	42
Total receivables	34,447	71,720
Total assets	1,313,016	1,673,062
LIABILITIES		
Obligation to return collateral on securities lent	—	157,214
Accrued investment and administrative expenses	2,682	1,851
Payable for unsettled purchases of securities	5,842	83,067
Other liabilities	3,000	—
Total liabilities	11,524	242,132
Net assets available for benefits	$ 1,301,492	$ 1,430,930

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, 2019

	2019 *(in thousands)*
Investment income (losses):	
Net unrealized/realized income in the fair value of investments (Note 3)	$ 123,037
Interest	29,213
Dividends	4,167
Real estate income	5,207
Other income	338
Total investment income	161,962
Less: Investment expenses	(1,723)
Net investment income	160,239
Employer contributions	67,230
Total additions	227,469
Benefit payments and direct rollovers	(331,365)
Administrative expenses	(25,542)
Total deductions	(356,907)
Net decrease in net assets	(129,438)
Net assets available for benefits:	
Beginning of year	1,430,930
End of year	$ 1,301,492

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statements of Accumulated Plan Benefits
As of November 30, 2019 and November 30, 2018

	November 30, 2019	November 30, 2018
	(in thousands)	
Vested benefits:		
Participants currently receiving benefits	$ 901,422	$ 755,236
Other participants	723,284	691,084
Total vested benefits	1,624,706	1,446,320
Non-vested benefits	5,600	7,589
Actuarial present value of accumulated plan benefits	$ 1,630,306	$ 1,453,909

See accompanying Notes to Financial Statements

SPRINT RETIREMENT PENSION PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended November 30, 2019

	2019 *(in thousands)*
Actuarial present value of accumulated plan benefits at November 30, 2018	$ 1,453,909
Increase (decrease) during the year attributable to:	
Decrease in the discount period	98,698
Actual benefits paid	(331,365)
Assumption changes	327,983
Actuarial losses	81,081
Net increase	176,397
Actuarial present value of accumulated plan benefits at November 30, 2019	$ 1,630,306

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 2019 Plan year represents the year ending November 30, 2019 and the 2018 Plan year represents the year ending November 30, 2018.

Subsequent events were evaluated for disclosure through August 28, 2020, 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 2019 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).

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.

In 2019, the Plan updated the Statements of Accumulated Plan Benefits to appropriately reflect the vested benefits relating to "Participants currently receiving benefits" and "Other participants" as of November 30, 2018 as the amounts were reversed in the prior year financial statements. This change did not impact the amount reported as total vested benefits as of November 30, 2018. The Plan has evaluated the impact of this error and concluded it was not material to any previously issued financial statements.

Significant assumptions underlying the actuarial computations made as of November 30, 2019 and November 30, 2018 were as follows:

Mortality:	For the plan year ended November 30, 2019, separate rates for non-annuitants (based on Pri-2012 "Employees" table), healthy retirees (based on Pri-2012 "Healthy Retirees" table) and contingent survivors (based on Pri-2012 "Contingent Survivors" table), without collar or amount adjustments and projected from 2012 using Scale MP-2019). 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.
Disabled Mortality:	The disabled version of the tables described above.
Interest Rate Assumptions:	For the plan years ended November 30, 2019 and 2018, the interest rate for determining the present value of accumulated benefits was 5.00% and 7.00% 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, 2019 and 2018, 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, 2019 and 2018 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 2019 and 2018 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, 2019 and November 30, 2018.

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 had no impact on the financial statements.

3. INVESTMENTS

The Plan’s investments are held in a trust under the custody of The Northern Trust Company of Chicago, Illinois (Northern Trust). All investment information disclosed in the accompanying financial statements and supplemental schedules, including investments held, accrued investment income and receivable and payables for unsettled securities as of November 30, 2019 and November 30, 2018, 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, 2019, 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, 2019, 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, 2019:

	Fair Value Measurements Using Input Type			
	Quoted	Observable	Unobservable	Total
	(in thousands)			
U.S. common and preferred stocks and other equity funds	$ 17,296	$ 282,368	$ 382	$ 300,046
Foreign common and preferred stocks and other equity funds	12,711	1	236	12,948
U.S. common collective trusts	—	206,396	—	206,396
Foreign common collective trusts	—	90,639	—	90,639
U.S. corporate bonds and related securities	—	317,889	—	317,889
U.S. government and municipal securities	—	20,333	2	20,335
Foreign government and municipal securities	—	4,372	—	4,372
Foreign corporate bonds	—	169,300	—	169,300
Short-term investments	64,266	—	2	64,268
Options and swaps, net	—	124	—	124
Real estate	—	44,177	—	44,177
Total assets in the fair value hierarchy	94,273	1,135,599	622	1,230,494
Investments measured at net asset value:[1]				
Partnerships	—	—	—	25,038
Real Estate	—	—	—	203
U.S. common collective trusts	—	—	—	22,834
Total investments measured at fair value	$ 94,273	$ 1,135,599	$ 622	$ 1,278,569

(1) *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, 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.*

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the year ended November 30, 2019 are consistent with the prior year.

- U.S. and foreign common and preferred stocks and other equity funds – The majority of equities are valued based on prices currently available for comparable securities of issuers. Certain equities are valued based on a reported net asset value (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. Other equities are valued at quoted prices in active markets, and 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.
- Common collective trusts – The trusts are valued at the respective NAV as reported by such trusts/funds, which are reported at fair value. The value of each unit is determined by subtracting total liabilities from the total value of the assets, including accrued income, and dividing the amount remaining by the number of units outstanding on the valuation date. There are no restrictions as to the redemption of these investments nor does the Plan have any contractual obligations to further invest in any of these funds. The NAV is a quoted price in a market that is not active and classified within Level 2 of the valuation hierarchy. In addition, the Plan invests in common collective trusts that utilize NAV as a practical expedient and are not classified in the fair value hierarchy.
- Corporate bonds and related securities – Certain bonds are valued based on yields currently available for comparable securities of issuers with similar credit ratings, but may be adjusted for certain risks, which may not be observable, such as issue-specific features or market sector events that may influence marketability. The majority of the remaining securities are bond funds, which are valued based on an adjusted NAV, provided by the investment funds, generally determined with observable inputs available on the open market.
- U.S. and Foreign government and municipal bonds and related securities – Certain securities are valued based on corroborated indicative quotes using observable market-based data currently available for comparable securities of issuers. The majority of the remaining securities are bond funds, which are valued daily based on an adjusted NAV, provided by the investment funds, generally determined with observable inputs available on the open market.
- Foreign corporate bonds – Foreign bonds are primarily valued based on yields currently available for comparable securities of issuers with similar credit ratings, but may be adjusted for certain risks, which may not be observable, such as issue-specific features or market sector events that may influence marketability.
- Real estate – The majority of real estate funds are valued based on prices currently available for comparable funds. The remaining real estate 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 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.
- 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, 2019 (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, 2018	$ 382	$ 187	$ 5	$ 259	$ 635
Realized (losses) gains, net	—	—	—	(72)	2
Unrealized (losses) gains related to instruments still held at the reporting date, net	—	(1)	—	62	(1)
Purchases and other acquisitions	—	50	—	—	47
Sales	—	—	—	(105)	(679)
Settlements	—	—	(3)	(144)	—
Other, net	—	—	—	—	(2)
Balance as of November 30, 2019	$ 382	$ 236	$ 2	$ —	$ 2

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, 2019	November 30, 2018	As of November 30, 2019 and November 30, 2018		
	Fair Value		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
	(in thousands)		(in thousands)		
Partnerships [(a)]	$ 8	$ 8	None	Quarterly	45 days
Partnerships [(b)]	744	1,766	None	N/A	N/A
Partnerships [(c)]	24,286	—	1,600	Monthly	21 days
Real estate [(d)]	203	88,580	None	Quarterly	90 days
Real estate [(e)]	—	47,246	None	Quarterly	45 days
U.S. common collective trusts [(f)]	22,834	—	None	Monthly	22 days
Total	$ 48,075	$ 137,600			

(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, 2019 and 2018 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) Primarily consists of a limited partnership organized to operate as a private investment fund. The fund's objective is to outperform the Credit Suisse Leveraged Loan Index by investing primarily in bank debt instruments of non-investment grade companies. The fund uses a selective approach focused on the larger, rated issuers within the bank loan universe to provide a margin of safety and downside risk protection relative to the smaller issuers within the bank loan universe.

(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 qualified as a REIT which invests in real estate assets that will produce core real estate returns.

(f) Consists of a bank-sponsored commingled fund that seeks to generate returns in excess of the J.P. Morgan Government Bond Index through investment in a diversified portfolio of emerging markets local currency-denominated fixed income instruments. The portfolio is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequences.

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" in the Statement of Net Assets Available for Benefits as of November 30, 2019:

	Option and swap assets	Option and swap liabilities
	(in thousands)	
Derivatives Not Designated as Hedging Instruments:		
Interest rate contracts	$ 6	$ (2)
Credit contracts	120	—
Total Derivatives	$ 126	$ (2)

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" in 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	—	—
Total Derivatives	$ 41	$ 1,806	$ (264)

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, 2019
	(in thousands)
Derivatives Not Designated as Hedging Instruments:	
Equity Contracts	$ 6,629
Interest rate contracts	(3,757)
Credit contracts	(23)
Foreign exchange contracts	468
Other contracts	(1)
Net unrealized/realized gains on derivatives	$ 3,316

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 approximately $161,000, net of Northern Trust fees of approximately $54,000 in the year ended November 30, 2019.

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. In return for these services, Northern Trust is paid certain administrative fees related to the trust. During a portion of the plan year ended November 30, 2019, Northern Trust also served as oversight investment manager of the Plan's assets. In April 2019, Goldman Sachs took over as oversight investment manager of the Plan's assets. In return for these services, Northern Trust and Goldman Sachs were paid oversight management fees. 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. The table below lists the fees associated with related party and party-in-interest transactions for the plan year ended November 30, 2019:

	For the Year Ended November 30, 2019
	(in thousands)
Northern Trust	$ 1,114
Goldman Sachs	480
Willis Towers Watson	3,557
Non-related party	20,391
Total Administrative expenses	$ 25,542

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, 2019, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

10. SUBSEQUENT EVENTS

In November 2019, the Company's Board of Directors approved a plan amendment to offer certain terminated participants, who had not begun to receive Plan benefits, the opportunity to voluntarily elect to receive their benefits as an immediate lump sum distribution, with payout on or before December 31, 2019 (Settlement Date). Upon expiration of the election period and completion of cash payments on the Settlement Date, the lump sum distribution to the plan participants totaled $257 million, qualifying as a partial settlement event. As a result, plan assets and the projected benefit obligation was reduced by $115 million as of the Settlement Date, impacted by the settlement as well as a change in the mortality tables and a change in the discount rate used to estimate the projected benefit obligation. Related distributions made during the plan year ended November 30, 2019 are reflected as "Benefit payments and direct rollovers" in the Statement of Changes in Net Assets Available for Benefits.

In December 2019, an outbreak of a novel strain of coronavirus (COVID-19) emerged globally. During 2020, the COVID-19 pandemic destabilized global financial markets and resulted in a decline in investment values and investment income. As of the date of this report, the situation surrounding the COVID-19 pandemic remains uncertain and likely will continue to cause significant disruption in the global economies and financial markets. The extent of the impact of COVID-19 on the Plan's investments, investment income, net assets available for benefits, contributions and benefit obligations will depend on future developments, including the duration and continued spread of the outbreak, which are highly uncertain and cannot be predicted.

On April 1, 2020, T-Mobile US, Inc. (T-Mobile) closed on its business combination agreement with the Company to merge in an all-stock transaction and as a result, the Company and its subsidiaries became wholly-owned consolidated subsidiaries of T-Mobile. Upon completion of the merger, T-Mobile acquired the assets and assumed the liabilities associated with the Plan. The Plan assets acquired and obligations assumed were recognized at fair value on the merger close date.

Schedule I

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
As of November 30, 2019

Schedule of Assets (Held at End of Year) as of November 30, 2019
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, 2019 (see detailed summary attached)	$ 1,264,522
Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:	
Trade sales	(6,895)
Trade purchases	5,842
Pending transactions, net	(1,053)
Other liabilities	3,000
Items not included in the Northern Trust Schedule of Assets:	
Partnership purchase[(1)]	12,100
Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2019	$ 1,278,569

(1) This Partnership purchase was inadvertently classified as a miscellaneous cash receipt by Northern Trust and therefore was not included in the Northern Trust Schedule of Assets as of November 30, 2019. This transaction was corrected in Northern Trust's system subsequent to November 30, 2019. As such, we are manually adding this transaction to Total Investments to reflect the correct balance as of November 30, 2019.

See accompanying Independent Auditors' Report

Schedule II

SPRINT RETIREMENT PENSION PLAN
EIN: 48-0457967 Plan No. 001
For the Year Ended November 30, 2019

Schedule of Reportable Transactions for the Year Ended November 30, 2019
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, 2019

Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2019 (see detailed summary attached)

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data for Frozen Plans as of December 1, 2018

	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	23	23	3	2	0	0	0	0	0	0	51
	270	839	-	-	-	-	-	-	-	-	560
35-39	59	254	67	31	1	0	0	0	0	0	412
	408	1,483	2,459	1,041	-	-	-	-	-	-	1,454
40-44	50	413	558	58	3	0	0	0	0	0	1,082
	1,595	2,794	4,609	3,334	-	-	-	-	-	-	3,707
45-49	47	433	752	201	26	1	0	0	0	0	1,460
	3,052	3,941	5,758	6,842	7,215	-	-	-	-	-	5,316
50-54	28	280	597	235	203	11	2	0	0	0	1,356
	2,954	4,348	6,798	9,680	12,958	-	-	-	-	-	7,727
55-59	21	202	434	186	241	79	8	0	0	0	1,171
	6,260	4,740	7,345	11,322	15,478	20,869	-	-	-	-	10,180
60-64	15	151	244	113	137	48	21	5	0	0	734
	-	6,250	7,320	10,825	16,684	21,226	22,736	-	-	-	10,779
65-69	10	32	59	29	25	12	2	3	1	0	173
	-	8,207	8,275	11,693	15,422	-	-	-	-	-	11,448
70 & over	1	12	20	8	3	3	0	2	1	0	50
	-	-	5,897	-	-	-	-	-	-	-	9,502
Total	254	1,800	2,734	863	639	154	33	10	2	0	6,489
	2,275	3,732	6,111	8,838	14,508	20,939	21,514	-	-	-	6,960

[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, 2018

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	3.92%	2.21%
Second segment rate	5.52%	3.77%
Third segment rate	6.29%	4.45%
Effective interest rate	5.78%	4.06%

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 $23,100,000. No investment related expenses are included in this estimate.

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

Healthy

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2033 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2025 using Scale AA)

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%

SCHEDULE SB ATTACHMENTS

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%

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%
71+	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.

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

SCHEDULE SB ATTACHMENTS

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 and decrements	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement; decrements are assumed to occur at the middle of the year

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

SCHEDULE SB ATTACHMENTS

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 December 1, 2018. 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 and methods 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 $22,900,000 for the prior valuation to $23,100,000 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.
- The decrement timing assumption was changed from beginning of year decrements to the rounded middle of year decrement timing model.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
European Union - USD									
CF SSGA MSCI EAFE 100 PERCENT HEDGED TO USD INDEX NL FD (ZVDR) CUSIP: 741999R65	6,770,103.391	14 May 19	12.2590			0.00	83,000,000.00	83,000,000.00	0.00
International Region - USD									
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP: 658991120	-7,505,419.260	14 May 19		15.8340		0.00	108,074,620.54	118,840,808.53	10,766,187.99
United States - USD									
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	129,799,686.250	27 Aug 19	1.0000			0.00	129,799,686.25	129,799,686.25	0.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	-231,895,085.810	26 Nov 19		1.0000		0.00	231,895,085.81	231,895,085.81	0.00
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING CUSIP: 658991294	-14,866.360	8 May 19		10,132.8280		0.00	102,773,958.93	150,638,441.12	47,864,482.19
Real Estate									
United States - USD									
CF PRUDENTIAL PRISA SA CUSIP: 99089IVL7	-1,300.910	28 Jun 19		0.0000		0.00	65,828,327.08	86,725,577.84	20,897,250.76

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
Global Region - USD									
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL: BVV2CH2	15,677,491.600	21 May 19	8.9300			0.00	140,000,000.00	140,000,000.00	0.00
United States - USD									
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS SEDOL: BVV2CG1	26,408,450.704	13 May 19	11.3600			0.00	300,000,000.00	300,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 08 FEB 2019 BRL / USD EX.RATE 3.7405 WITH BANK OF AMERICA,	1,342,488.190	8 Feb 19				0.00	358,906.08	355,343.62	-3,562.46
FX DEAL TRANSACTED ON 28 FEB 2019 USD / BRL EX.RATE 0.267487 WITH BANK OF	-1,342,488.190	28 Feb 19				0.00	-359,098.08	-355,343.62	3,754.46
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 07 JAN 2019 CAD / USD EX.RATE 1.33 WITH BANK OF AMERICA,	14,800,000.000	7 Jan 19				0.00	11,127,819.55	11,186,696.90	58,877.35
FX DEAL TRANSACTED ON 07 JAN 2019 USD / CAD EX.RATE 0.7523153 WITH BANK OF	-14,800,000.000	7 Jan 19				0.00	-11,134,265.70	-11,297,709.92	-163,444.22
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.347532 WITH BANK OF	14,800,000.000	9 May 19				0.00	10,983,041.59	10,982,079.92	-961.67
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7416637 WITH BANK OF	-14,800,000.000	9 May 19				0.00	-10,976,622.76	-10,974,343.76	2,279.00
FX DEAL TRANSACTED ON 26 APR 2019 CAD / USD EX.RATE 1.3483 WITH BANK OF AMERICA,	14,800,000.000	26 Apr 19				0.00	10,976,785.58	11,000,854.80	24,069.22
FX DEAL TRANSACTED ON 26 APR 2019 USD / CAD EX.RATE 0.7422357 WITH BANK OF	-14,800,000.000	26 Apr 19				0.00	-10,985,087.74	-10,982,079.92	3,007.82
FX DEAL TRANSACTED ON 29 JAN 2019 CAD / USD EX.RATE 1.326 WITH BANK OF AMERICA,	14,800,000.000	29 Jan 19				0.00	11,161,387.63	11,297,709.92	136,322.29
FX DEAL TRANSACTED ON 29 JAN 2019 USD / CAD EX.RATE 0.7546652 WITH BANK OF	-14,800,000.000	29 Jan 19				0.00	-11,169,044.24	-11,177,403.52	-8,359.28
Euro - EUR									
FX DEAL TRANSACTED ON 10 MAY 2019 USD / EUR EX.RATE 1.1234585 WITH BANK OF	-170.000	10 May 19				0.00	-190.99	-191.15	-0.16

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 10 MAY 2019 USD / EUR EX.RATE 1.1238985 WITH BANK OF	-28,741.750	10 May 19				0.00	-32,302.81	-32,317.22	-14.41
FX DEAL TRANSACTED ON 31 JAN 2019 EUR / USD EX.RATE 0.8699435 WITH BANK OF	1,490,000.000	31 Jan 19				0.00	1,712,755.00	1,708,732.06	-4,022.94
FX DEAL TRANSACTED ON 31 JAN 2019 USD / EUR EX.RATE 1.15221 WITH BANK OF	-1,490,000.000	31 Jan 19				0.00	-1,716,792.90	-1,696,737.64	20,055.26
Japanese yen - JPY									
FX DEAL TRANSACTED ON 10 MAY 2019 USD / JPY EX.RATE 0.0091163 WITH BANK OF	-1,210,729.000	10 May 19				0.00	-11,037.39	-11,046.29	-8.90
South African rand - ZAR									
FX DEAL TRANSACTED ON 09 JAN 2019 ZAR / USD EX.RATE 13.923428 WITH BANK OF	4,848,888.770	9 Jan 19				0.00	348,253.95	356,077.75	7,823.80
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JAN 2019 CAD / USD EX.RATE 1.33 WITH BANK OF AMERICA,	-11,127,819.550	7 Jan 19				0.00	-11,127,819.55	-11,127,819.55	0.00
FX DEAL TRANSACTED ON 07 JAN 2019 USD / CAD EX.RATE 0.7523153 WITH BANK OF	11,134,265.700	7 Jan 19				0.00	11,134,265.70	11,134,265.70	0.00
FX DEAL TRANSACTED ON 08 FEB 2019 BRL / USD EX.RATE 3.7405 WITH BANK OF AMERICA,	-358,906.080	8 Feb 19				0.00	-358,906.08	-358,906.08	0.00
FX DEAL TRANSACTED ON 09 JAN 2019 ZAR / USD EX.RATE 13.923428 WITH BANK OF	-348,253.950	9 Jan 19				0.00	-348,253.95	-348,253.95	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.347532 WITH BANK OF	-10,983,041.590	9 May 19				0.00	-10,983,041.59	-10,983,041.59	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7416637 WITH BANK OF	10,976,622.760	9 May 19				0.00	10,976,622.76	10,976,622.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 10 MAY 2019 USD / EUR EX.RATE 1.1234585 WITH BANK OF	190.990	10 May 19				0.00	190.99	190.99	0.00
FX DEAL TRANSACTED ON 10 MAY 2019 USD / EUR EX.RATE 1.1238985 WITH BANK OF	32,302.810	10 May 19				0.00	32,302.81	32,302.81	0.00
FX DEAL TRANSACTED ON 10 MAY 2019 USD / JPY EX.RATE 0.0091163 WITH BANK OF	11,037.390	10 May 19				0.00	11,037.39	11,037.39	0.00
FX DEAL TRANSACTED ON 26 APR 2019 CAD / USD EX.RATE 1.3483 WITH BANK OF AMERICA,	-10,976,785.580	26 Apr 19				0.00	-10,976,785.58	-10,976,785.58	0.00
FX DEAL TRANSACTED ON 26 APR 2019 USD / CAD EX.RATE 0.7422357 WITH BANK OF	10,985,087.740	26 Apr 19				0.00	10,985,087.74	10,985,087.74	0.00
FX DEAL TRANSACTED ON 28 FEB 2019 USD / BRL EX.RATE 0.267487 WITH BANK OF	359,098.080	28 Feb 19				0.00	359,098.08	359,098.08	0.00
FX DEAL TRANSACTED ON 29 JAN 2019 CAD / USD EX.RATE 1.326 WITH BANK OF AMERICA,	-11,161,387.630	29 Jan 19				0.00	-11,161,387.63	-11,161,387.63	0.00
FX DEAL TRANSACTED ON 29 JAN 2019 USD / CAD EX.RATE 0.7546652 WITH BANK OF	11,169,044.240	29 Jan 19				0.00	11,169,044.24	11,169,044.24	0.00
FX DEAL TRANSACTED ON 31 JAN 2019 EUR / USD EX.RATE 0.8699435 WITH BANK OF	-1,712,755.000	31 Jan 19				0.00	-1,712,755.00	-1,712,755.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2019 USD / EUR EX.RATE 1.15221 WITH BANK OF	1,716,792.900	31 Jan 19				0.00	1,716,792.90	1,716,792.90	0.00
Total BANK OF AMERICA, N.A							**.000.00**	**75,815.16**	**75,815.16**

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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									
Cash and Cash Equivalents									
Danish krone - DKK									
FX DEAL TRANSACTED ON 14 DEC 2018 DKK / USD EX.RATE 6.6038305 WITH BNP PARIBAS	29,396,000.000	14 Dec 18				0.00	4,451,355.92	4,503,098.22	51,742.30
FX DEAL TRANSACTED ON 14 DEC 2018 USD / DKK EX.RATE 0.1526408 WITH BNP PARIBAS	-29,396,000.000	14 Dec 18				0.00	-4,487,027.82	-4,421,348.70	65,679.12
Euro - EUR									
FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8757097 WITH BNP PARIBAS	612,990.020	7 Dec 18				0.00	699,992.31	701,352.59	1,360.28
FX DEAL TRANSACTED ON 19 DEC 2018 USD / EUR EX.RATE 1.1413098 WITH BNP PARIBAS	-596,965.030	19 Dec 18				0.00	-681,322.04	-683,017.60	-1,695.56
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.24057 WITH BNP PARIBAS	920,000,000.000	9 May 19				0.00	8,421,779.56	8,542,246.98	120,467.42
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091227 WITH BNP PARIBAS	-920,000,000.000	9 May 19				0.00	-8,392,850.35	-8,396,842.06	-3,991.71
FX DEAL TRANSACTED ON 14 MAR 2019 JPY / USD EX.RATE 111.58846 WITH BNP PARIBAS	920,000,000.000	14 Mar 19				0.00	8,244,580.13	8,257,415.97	12,835.84
FX DEAL TRANSACTED ON 14 MAR 2019 USD / JPY EX.RATE 0.00903 WITH BNP PARIBAS	-920,000,000.000	14 Mar 19				0.00	-8,307,624.10	-8,542,246.98	-234,622.88
FX DEAL TRANSACTED ON 18 JAN 2019 JPY / USD EX.RATE 109.32 WITH BNP PARIBAS	960,000,000.000	18 Jan 19				0.00	8,781,558.73	8,757,526.00	-24,032.73
FX DEAL TRANSACTED ON 18 JAN 2019 USD / JPY EX.RATE 0.0092155 WITH BNP PARIBAS	-960,000,000.000	18 Jan 19				0.00	-8,846,866.27	-8,580,238.64	266,627.63

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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									
Polish zloty - PLN									
FX DEAL TRANSACTED ON 10 JAN 2019 PLN / USD EX.RATE 3.7268487 WITH BNP PARIBAS	1,320,866.180	10 Jan 19				0.00	354,419.05	350,539.05	-3,880.00
FX DEAL TRANSACTED ON 28 JAN 2019 USD / PLN EX.RATE 0.2670138 WITH BNP PARIBAS	-1,274,929.130	28 Jan 19				0.00	-340,423.67	-333,545.89	6,877.78
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 JAN 2019 ZAR / USD EX.RATE 13.909626 WITH BNP PARIBAS	2,416,554.550	11 Jan 19				0.00	173,732.53	177,459.49	3,726.96
FX DEAL TRANSACTED ON 27 FEB 2019 USD / ZAR EX.RATE 0.0712973 WITH BNP PARIBAS	-10,299,460.420	27 Feb 19				0.00	-734,324.01	-731,560.72	2,763.29
FX DEAL TRANSACTED ON 27 FEB 2019 ZAR / USD EX.RATE 13.9477 WITH BNP PARIBAS	10,299,460.420	27 Feb 19				0.00	738,434.32	732,536.30	-5,898.02
FX DEAL TRANSACTED ON 28 JAN 2019 USD / ZAR EX.RATE 0.0730087 WITH BNP PARIBAS	-7,329,549.540	28 Jan 19				0.00	-535,120.80	-538,244.87	-3,124.07
FX DEAL TRANSACTED ON 28 JAN 2019 ZAR / USD EX.RATE 13.822 WITH BNP PARIBAS	7,329,549.540	28 Jan 19				0.00	530,281.40	520,610.82	-9,670.58
Turkish lira - TRY									
FX DEAL TRANSACTED ON 22 JAN 2019 TRY / USD EX.RATE 5.5355 WITH BNP PARIBAS	5,779,435.590	22 Jan 19				0.00	1,044,067.49	1,063,667.17	19,599.68
FX DEAL TRANSACTED ON 22 JAN 2019 USD / TRY EX.RATE 0.1872484 WITH BNP PARIBAS	-5,779,435.590	22 Jan 19				0.00	-1,082,189.98	-1,093,409.69	-11,219.71
FX DEAL TRANSACTED ON 26 FEB 2019 USD / TRY EX.RATE 0.1851888 WITH BNP PARIBAS	-2,004,085.960	26 Feb 19				0.00	-371,134.26	-368,838.86	2,295.40
FX DEAL TRANSACTED ON 29 JAN 2019 USD / TRY EX.RATE 0.1822756 WITH BNP PARIBAS	-1,771,334.820	29 Jan 19				0.00	-322,871.19	-326,002.54	-3,131.35

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 DEC 2018 EUR / USD EX.RATE 0.8757097 WITH BNP PARIBAS	-699,992.310	7 Dec 18				0.00	-699,992.31	-699,992.31	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.24057 WITH BNP PARIBAS	-8,421,779.560	9 May 19				0.00	-8,421,779.56	-8,421,779.56	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091227 WITH BNP PARIBAS	8,392,850.350	9 May 19				0.00	8,392,850.35	8,392,850.35	0.00
FX DEAL TRANSACTED ON 10 JAN 2019 PLN / USD EX.RATE 3.7268487 WITH BNP PARIBAS	-354,419.050	10 Jan 19				0.00	-354,419.05	-354,419.05	0.00
FX DEAL TRANSACTED ON 11 JAN 2019 ZAR / USD EX.RATE 13.909626 WITH BNP PARIBAS	-173,732.530	11 Jan 19				0.00	-173,732.53	-173,732.53	0.00
FX DEAL TRANSACTED ON 14 DEC 2018 DKK / USD EX.RATE 6.6038305 WITH BNP PARIBAS	-4,451,355.920	14 Dec 18				0.00	-4,451,355.92	-4,451,355.92	0.00
FX DEAL TRANSACTED ON 14 DEC 2018 USD / DKK EX.RATE 0.1526408 WITH BNP PARIBAS	4,487,027.820	14 Dec 18				0.00	4,487,027.82	4,487,027.82	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 JPY / USD EX.RATE 111.58846 WITH BNP PARIBAS	-8,244,580.130	14 Mar 19				0.00	-8,244,580.13	-8,244,580.13	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 USD / JPY EX.RATE 0.00903 WITH BNP PARIBAS	8,307,624.100	14 Mar 19				0.00	8,307,624.10	8,307,624.10	0.00
FX DEAL TRANSACTED ON 18 JAN 2019 JPY / USD EX.RATE 109.32 WITH BNP PARIBAS	-8,781,558.730	18 Jan 19				0.00	-8,781,558.73	-8,781,558.73	0.00
FX DEAL TRANSACTED ON 18 JAN 2019 USD / JPY EX.RATE 0.0092155 WITH BNP PARIBAS	8,846,866.270	18 Jan 19				0.00	8,846,866.27	8,846,866.27	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 USD / EUR EX.RATE 1.1413098 WITH BNP PARIBAS	681,322.040	19 Dec 18				0.00	681,322.04	681,322.04	0.00
FX DEAL TRANSACTED ON 22 JAN 2019 TRY / USD EX.RATE 5.5355 WITH BNP PARIBAS	-1,044,067.490	22 Jan 19				0.00	-1,044,067.49	-1,044,067.49	0.00
FX DEAL TRANSACTED ON 22 JAN 2019 USD / TRY EX.RATE 0.1872484 WITH BNP PARIBAS	1,082,189.980	22 Jan 19				0.00	1,082,189.98	1,082,189.98	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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 26 FEB 2019 USD / TRY EX.RATE 0.1851888 WITH BNP PARIBAS	371,134.260	26 Feb 19				0.00	371,134.26	371,134.26	0.00
FX DEAL TRANSACTED ON 27 FEB 2019 USD / ZAR EX.RATE 0.0712973 WITH BNP PARIBAS	734,324.010	27 Feb 19				0.00	734,324.01	734,324.01	0.00
FX DEAL TRANSACTED ON 27 FEB 2019 ZAR / USD EX.RATE 13.9477 WITH BNP PARIBAS	-738,434.320	27 Feb 19				0.00	-738,434.32	-738,434.32	0.00
FX DEAL TRANSACTED ON 28 JAN 2019 USD / PLN EX.RATE 0.2670138 WITH BNP PARIBAS	340,423.670	28 Jan 19				0.00	340,423.67	340,423.67	0.00
FX DEAL TRANSACTED ON 28 JAN 2019 USD / ZAR EX.RATE 0.0730087 WITH BNP PARIBAS	535,120.800	28 Jan 19				0.00	535,120.80	535,120.80	0.00
FX DEAL TRANSACTED ON 28 JAN 2019 ZAR / USD EX.RATE 13.822 WITH BNP PARIBAS	-530,281.400	28 Jan 19				0.00	-530,281.40	-530,281.40	0.00
FX DEAL TRANSACTED ON 29 JAN 2019 USD / TRY EX.RATE 0.1822756 WITH BNP PARIBAS	322,871.190	29 Jan 19				0.00	322,871.19	322,871.19	0.00
Total BNP PARIBAS PARIS							**.000.00**	**252,709.09**	**252,709.09**
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 MAR 2019 AUD / GBP EX.RATE 1.862 WITH CITIBANK N.A.	12,830.310	1 Mar 19				0.00	9,128.12	9,090.92	-37.20
FX DEAL TRANSACTED ON 02 MAY 2019 USD / AUD EX.RATE 0.7005872 WITH CITIBANK N.A.	-158,382.240	2 May 19				0.00	-110,960.57	-110,812.14	148.43
FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.356981 WITH CITIBANK N.A.	18,494.280	3 Dec 18				0.00	13,628.99	13,603.47	-25.52
FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3587326 WITH CITIBANK N.A.	8,352.930	4 Dec 18				0.00	6,147.59	6,071.33	-76.26

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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 05 DEC 2018 AUD / USD EX.RATE 1.3750052 WITH CITIBANK N.A.	3,100.520	5 Dec 18				0.00	2,254.92	2,236.87	-18.05
FX DEAL TRANSACTED ON 06 DEC 2018 AUD / USD EX.RATE 1.3839681 WITH CITIBANK N.A.	3,226.500	6 Dec 18				0.00	2,331.34	2,328.73	-2.61
FX DEAL TRANSACTED ON 12 MAR 2019 AUD / GBP EX.RATE 1.847 WITH CITIBANK N.A.	8,812.840	12 Mar 19				0.00	6,217.90	6,245.66	27.76
Brazilian real - BRL									
FX DEAL TRANSACTED ON 08 MAR 2019 USD / BRL EX.RATE 0.2580845 WITH CITIBANK N.A.	-2,702,930.300	8 Mar 19				0.00	-697,584.41	-698,765.64	-1,181.23
FX DEAL TRANSACTED ON 10 JAN 2019 BRL / USD EX.RATE 3.7225 WITH CITIBANK N.A.	1,301,752.790	10 Jan 19				0.00	349,698.53	356,625.06	6,926.53
FX DEAL TRANSACTED ON 12 APR 2019 BRL / USD EX.RATE 3.89 WITH CITIBANK N.A.	1,419,807.980	12 Apr 19				0.00	364,989.20	358,085.24	-6,903.96
FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.259774 WITH CITIBANK N.A.	-2,571,948.910	20 Dec 18				0.00	-668,125.45	-674,361.92	-6,236.47
FX DEAL TRANSACTED ON 21 MAY 2019 BRL / USD EX.RATE 4.0748 WITH CITIBANK N.A.	2,740,804.240	21 May 19				0.00	672,623.01	682,097.52	9,474.51
FX DEAL TRANSACTED ON 25 APR 2019 USD / BRL EX.RATE 0.2513889 WITH CITIBANK N.A.	-2,878,340.140	25 Apr 19				0.00	-723,582.83	-725,936.98	-2,354.15
FX DEAL TRANSACTED ON 26 APR 2019 BRL / USD EX.RATE 3.924 WITH CITIBANK N.A.	2,740,804.240	26 Apr 19				0.00	698,472.03	691,249.49	-7,222.54
FX DEAL TRANSACTED ON 26 APR 2019 USD / BRL EX.RATE 0.2541619 WITH CITIBANK N.A.	-2,740,804.240	26 Apr 19				0.00	-696,608.02	-682,097.52	14,510.50
FX DEAL TRANSACTED ON 28 FEB 2019 BRL / USD EX.RATE 3.7385 WITH CITIBANK N.A.	1,235,762.250	28 Feb 19				0.00	330,550.29	327,094.30	-3,455.99
FX DEAL TRANSACTED ON 28 JAN 2019 USD / BRL EX.RATE 0.2644453 WITH CITIBANK N.A.	-1,235,762.250	28 Jan 19				0.00	-326,791.55	-327,094.30	-302.75
FX DEAL TRANSACTED ON 29 MAR 2019 BRL / USD EX.RATE 3.8967 WITH CITIBANK N.A.	2,702,930.300	29 Mar 19				0.00	693,645.98	698,765.64	5,119.66

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 APR 2019 BRL / USD EX.RATE 3.9453 WITH CITIBANK N.A.	2,878,340.140	30 Apr 19				0.00	729,561.79	725,936.98	-3,624.81
FX DEAL TRANSACTED ON 30 APR 2019 USD / BRL EX.RATE 0.2534661 WITH CITIBANK N.A.	-2,740,804.240	30 Apr 19				0.00	-694,701.10	-691,249.49	3,451.61
FX DEAL TRANSACTED ON 30 APR 2019 USD / BRL EX.RATE 0.2534661 WITH CITIBANK N.A.	-1,419,807.980	30 Apr 19				0.00	-359,873.26	-358,085.24	1,788.02
FX DEAL TRANSACTED ON 31 DEC 2018 BRL / USD EX.RATE 3.8748 WITH CITIBANK N.A.	2,571,948.910	31 Dec 18				0.00	663,763.01	674,361.92	10,598.91
FX DEAL TRANSACTED ON 31 JAN 2019 USD / BRL EX.RATE 0.2738301 WITH CITIBANK N.A.	-1,301,752.790	31 Jan 19				0.00	-356,459.05	-356,625.06	-166.01
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2019 AUD / GBP EX.RATE 1.862 WITH CITIBANK N.A.	-6,890.610	1 Mar 19				0.00	-9,128.12	-9,076.31	51.81
FX DEAL TRANSACTED ON 01 MAR 2019 EUR / GBP EX.RATE 1.1595278 WITH CITIBANK N.A.	-1,075.480	1 Mar 19				0.00	-1,420.02	-1,416.62	3.40
FX DEAL TRANSACTED ON 01 MAR 2019 GBP / USD EX.RATE 0.7554508 WITH CITIBANK N.A.	310,000.000	1 Mar 19				0.00	410,351.00	410,548.50	197.50
FX DEAL TRANSACTED ON 01 MAR 2019 USD / GBP EX.RATE 1.325705 WITH CITIBANK N.A.	-310,000.000	1 Mar 19				0.00	-410,968.55	-407,495.02	3,473.53
FX DEAL TRANSACTED ON 02 JAN 2019 USD / GBP EX.RATE 1.2589 WITH CITIBANK N.A.	-3,627.860	2 Jan 19				0.00	-4,567.11	-4,571.29	-4.18
FX DEAL TRANSACTED ON 02 MAY 2019 GBP / USD EX.RATE 0.7678251 WITH CITIBANK N.A.	7,785.930	2 May 19				0.00	10,140.24	10,193.34	53.10
FX DEAL TRANSACTED ON 03 APR 2019 JPY / GBP EX.RATE 146.7038 WITH CITIBANK N.A.	-2,294.690	3 Apr 19				0.00	-3,020.18	-2,985.51	34.67
FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866362 WITH CITIBANK N.A.	286,000.000	3 Dec 18				0.00	363,573.38	364,249.64	676.26
FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2743919 WITH CITIBANK N.A.	-286,000.000	3 Dec 18				0.00	-364,476.08	-365,436.50	-960.42

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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 04 APR 2019 JPY / GBP EX.RATE 145.89131 WITH CITIBANK N.A.	-3,834.190	4 Apr 19				0.00	-5,014.05	-5,003.04	11.01
FX DEAL TRANSACTED ON 04 JAN 2019 USD / GBP EX.RATE 1.27285 WITH CITIBANK N.A.	-9,063.320	4 Jan 19				0.00	-11,536.25	-11,572.05	-35.80
FX DEAL TRANSACTED ON 05 APR 2019 JPY / GBP EX.RATE 145.46997 WITH CITIBANK N.A.	-1,952.160	5 Apr 19				0.00	-2,541.42	-2,546.89	-5.47
FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.2742 WITH CITIBANK N.A.	-29,542.710	5 Dec 18				0.00	-37,643.32	-37,758.54	-115.22
FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.2724 WITH CITIBANK N.A.	-40,893.800	7 Dec 18				0.00	-52,033.27	-51,239.94	793.33
FX DEAL TRANSACTED ON 08 MAR 2019 GBP / USD EX.RATE 0.7689173 WITH CITIBANK N.A.	30,960.340	8 Mar 19				0.00	40,264.85	40,548.76	283.91
FX DEAL TRANSACTED ON 10 JAN 2019 GBP / USD EX.RATE 0.7833417 WITH CITIBANK N.A.	320,000.000	10 Jan 19				0.00	408,506.27	408,880.01	373.74
FX DEAL TRANSACTED ON 10 JAN 2019 USD / GBP EX.RATE 1.2780867 WITH CITIBANK N.A.	-320,000.000	10 Jan 19				0.00	-408,987.74	-418,976.05	-9,988.31
FX DEAL TRANSACTED ON 12 MAR 2019 AUD / GBP EX.RATE 1.847 WITH CITIBANK N.A.	-4,771.430	12 Mar 19				0.00	-6,217.90	-6,311.17	-93.27
FX DEAL TRANSACTED ON 12 MAR 2019 GBP / USD EX.RATE 0.7641287 WITH CITIBANK N.A.	9,605.560	12 Mar 19				0.00	12,570.60	12,705.28	134.68
FX DEAL TRANSACTED ON 14 DEC 2018 GBP / SGD EX.RATE 0.577034 WITH CITIBANK N.A.	3,282.920	14 Dec 18				0.00	4,142.39	4,123.18	-19.21
FX DEAL TRANSACTED ON 14 FEB 2019 GBP / USD EX.RATE 0.7812802 WITH CITIBANK N.A.	8,248.370	14 Feb 19				0.00	10,557.51	10,541.83	-15.68
FX DEAL TRANSACTED ON 15 FEB 2019 GBP / USD EX.RATE 0.7757591 WITH CITIBANK N.A.	15,601.950	15 Feb 19				0.00	20,111.85	20,169.42	57.57
FX DEAL TRANSACTED ON 19 MAR 2019 GBP / USD EX.RATE 0.7534376 WITH CITIBANK N.A.	200.300	19 Mar 19				0.00	265.85	264.17	-1.68
FX DEAL TRANSACTED ON 21 FEB 2019 JPY / GBP EX.RATE 144.2965 WITH CITIBANK N.A.	-24,777.180	21 Feb 19				0.00	-32,310.93	-32,375.11	-64.18

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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 2019 GBP / USD EX.RATE 0.7743158 WITH CITIBANK N.A.	19,611.340	22 Jan 19				0.00	25,327.32	25,414.34	87.02
FX DEAL TRANSACTED ON 22 MAR 2019 GBP / USD EX.RATE 0.7611023 WITH CITIBANK N.A.	81,000.000	22 Mar 19				0.00	106,424.60	107,082.01	657.41
FX DEAL TRANSACTED ON 22 MAR 2019 USD / GBP EX.RATE 1.3144915 WITH CITIBANK N.A.	-81,000.000	22 Mar 19				0.00	-106,473.81	-106,474.50	-0.69
FX DEAL TRANSACTED ON 23 JAN 2019 USD / GBP EX.RATE 1.30647 WITH CITIBANK N.A.	-13,609.340	23 Jan 19				0.00	-17,780.19	-17,752.02	28.17
FX DEAL TRANSACTED ON 25 APR 2019 USD / GBP EX.RATE 1.29011 WITH CITIBANK N.A.	-161,116.200	25 Apr 19				0.00	-207,857.62	-208,411.88	-554.26
FX DEAL TRANSACTED ON 25 FEB 2019 GBP / USD EX.RATE 0.7651461 WITH CITIBANK N.A.	3,625.350	25 Feb 19				0.00	4,738.11	4,799.60	61.49
FX DEAL TRANSACTED ON 27 DEC 2018 USD / GBP EX.RATE 1.2638 WITH CITIBANK N.A.	-33,539.070	27 Dec 18				0.00	-42,386.68	-42,542.64	-155.96
FX DEAL TRANSACTED ON 28 DEC 2018 USD / GBP EX.RATE 1.2694 WITH CITIBANK N.A.	-3,210.000	28 Dec 18				0.00	-4,074.77	-4,088.26	-13.49
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 DEC 2018 USD / CAD EX.RATE 0.7581501 WITH CITIBANK N.A.	-24,074.760	4 Dec 18				0.00	-18,252.28	-18,229.48	22.80
FX DEAL TRANSACTED ON 06 FEB 2019 CAD / USD EX.RATE 1.31911 WITH CITIBANK N.A.	2,000,000.000	6 Feb 19				0.00	1,516,173.78	1,517,853.76	1,679.98
FX DEAL TRANSACTED ON 06 FEB 2019 CAD / USD EX.RATE 1.31911 WITH CITIBANK N.A.	2,000,000.000	6 Feb 19				0.00	1,516,173.78	1,517,853.76	1,679.98
FX DEAL TRANSACTED ON 06 FEB 2019 USD / CAD EX.RATE 0.7585501 WITH CITIBANK N.A.	-2,000,000.000	6 Feb 19				0.00	-1,517,100.30	-1,490,368.49	26,731.81
FX DEAL TRANSACTED ON 06 FEB 2019 USD / CAD EX.RATE 0.7586705 WITH CITIBANK N.A.	-2,000,000.000	6 Feb 19				0.00	-1,517,341.08	-1,501,896.14	15,444.94
FX DEAL TRANSACTED ON 07 MAR 2019 USD / CAD EX.RATE 0.7447846 WITH CITIBANK N.A.	-2,432.860	7 Mar 19				0.00	-1,811.96	-1,810.97	0.99

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 MAR 2019 USD / CAD EX.RATE 0.7444575 WITH CITIBANK N.A.	-27,980.960	8 Mar 19				0.00	-20,830.64	-20,821.49	9.15
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.3483 WITH CITIBANK N.A.	2,629,000.000	9 May 19				0.00	1,949,862.79	1,949,429.04	-433.75
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.741759 WITH CITIBANK N.A.	-2,629,000.000	9 May 19				0.00	-1,950,084.37	-1,951,961.99	-1,877.62
FX DEAL TRANSACTED ON 11 DEC 2018 CAD / SGD EX.RATE 0.9745639 WITH CITIBANK N.A.	3,059.240	11 Dec 18				0.00	2,283.87	2,294.66	10.79
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.3265 WITH CITIBANK N.A.	1,400,000.000	12 Feb 19				0.00	1,055,408.97	1,055,966.21	557.24
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.3265 WITH CITIBANK N.A.	1,400,000.000	12 Feb 19				0.00	1,055,408.97	1,055,966.21	557.24
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.754337 WITH CITIBANK N.A.	-1,400,000.000	12 Feb 19				0.00	-1,056,071.83	-1,043,296.82	12,775.01
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.7543547 WITH CITIBANK N.A.	-1,400,000.000	12 Feb 19				0.00	-1,056,096.53	-1,046,259.62	9,836.91
FX DEAL TRANSACTED ON 14 FEB 2019 CAD / USD EX.RATE 1.3293226 WITH CITIBANK N.A.	1,415,000.000	14 Feb 19				0.00	1,064,451.92	1,050,599.55	-13,852.37
FX DEAL TRANSACTED ON 14 FEB 2019 USD / CAD EX.RATE 0.7506662 WITH CITIBANK N.A.	-1,415,000.000	14 Feb 19				0.00	-1,062,192.70	-1,062,352.19	-159.49
FX DEAL TRANSACTED ON 14 JAN 2019 CAD / JPY EX.RATE 0.0122769 WITH CITIBANK N.A.	6,811.000	14 Jan 19				0.00	5,138.25	5,142.71	4.46
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / JPY EX.RATE 0.011997 WITH CITIBANK N.A.	11,008.360	15 Feb 19				0.00	8,264.85	8,302.56	37.71
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / USD EX.RATE 1.3283379 WITH CITIBANK N.A.	1,200,000.000	15 Feb 19				0.00	903,384.60	900,934.72	-2,449.88
FX DEAL TRANSACTED ON 15 FEB 2019 USD / CAD EX.RATE 0.7533852 WITH CITIBANK N.A.	-1,200,000.000	15 Feb 19				0.00	-904,062.27	-902,764.72	1,297.55
FX DEAL TRANSACTED ON 15 JAN 2019 CAD / USD EX.RATE 1.32852 WITH CITIBANK N.A.	1,300,000.000	15 Jan 19				0.00	978,532.50	981,576.56	3,044.06

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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 JAN 2019 USD / CAD EX.RATE 0.7532483 WITH CITIBANK N.A.	-1,300,000.000	15 Jan 19				0.00	-979,222.78	-976,012.61	3,210.17
FX DEAL TRANSACTED ON 15 MAR 2019 CAD / USD EX.RATE 1.3296656 WITH CITIBANK N.A.	1,214,000.000	15 Mar 19				0.00	913,011.51	901,362.44	-11,649.07
FX DEAL TRANSACTED ON 15 MAR 2019 USD / CAD EX.RATE 0.751027 WITH CITIBANK N.A.	-1,214,000.000	15 Mar 19				0.00	-911,746.81	-910,215.56	1,531.25
FX DEAL TRANSACTED ON 20 DEC 2018 USD / CAD EX.RATE 0.7395082 WITH CITIBANK N.A.	-187,359.480	20 Dec 18				0.00	-138,553.88	-138,851.66	-297.78
FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7379529 WITH CITIBANK N.A.	-66,810.160	21 Dec 18				0.00	-49,302.75	-49,293.66	9.09
FX DEAL TRANSACTED ON 21 FEB 2019 CAD / USD EX.RATE 1.3184 WITH CITIBANK N.A.	3,400,000.000	21 Feb 19				0.00	2,578,883.50	2,579,079.12	195.62
FX DEAL TRANSACTED ON 21 FEB 2019 CAD / USD EX.RATE 1.3224708 WITH CITIBANK N.A.	13,483.400	21 Feb 19				0.00	10,195.61	10,226.32	30.71
FX DEAL TRANSACTED ON 21 FEB 2019 USD / CAD EX.RATE 0.7589692 WITH CITIBANK N.A.	-3,400,000.000	21 Feb 19				0.00	-2,580,495.33	-2,551,020.41	29,474.92
Colombian peso - COP									
FX DEAL TRANSACTED ON 09 JAN 2019 COP / USD EX.RATE 3133.0 WITH CITIBANK N.A.	1,111,596,202.150	9 Jan 19				0.00	354,802.49	351,632.41	-3,170.08
FX DEAL TRANSACTED ON 23 JAN 2019 USD / COP EX.RATE 0.0003178 WITH CITIBANK N.A.	-1,111,596,202.150	23 Jan 19				0.00	-353,320.64	-351,632.41	1,688.23
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 FEB 2019 DKK / USD EX.RATE 6.54158 WITH CITIBANK N.A.	41,880.760	5 Feb 19				0.00	6,402.24	6,383.73	-18.51
FX DEAL TRANSACTED ON 07 MAR 2019 DKK / USD EX.RATE 6.64798 WITH CITIBANK N.A.	104,333.320	7 Mar 19				0.00	15,693.99	15,712.02	18.03
FX DEAL TRANSACTED ON 08 MAR 2019 DKK / USD EX.RATE 6.63659 WITH CITIBANK N.A.	120,802.380	8 Mar 19				0.00	18,202.48	18,174.52	-27.96

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par 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 17 JAN 2019 USD / DKK EX.RATE 0.1524985 WITH CITIBANK N.A.	-109,245.870	17 Jan 19				0.00	-16,659.84	-16,629.76	30.08
FX DEAL TRANSACTED ON 20 DEC 2018 DKK / USD EX.RATE 6.51704 WITH CITIBANK N.A.	102,216.120	20 Dec 18				0.00	15,684.44	15,615.53	-68.91
FX DEAL TRANSACTED ON 24 JAN 2019 DKK / USD EX.RATE 6.60707 WITH CITIBANK N.A.	109,983.470	24 Jan 19				0.00	16,646.33	16,791.50	145.17
FX DEAL TRANSACTED ON 28 MAR 2019 DKK / USD EX.RATE 6.64448 WITH CITIBANK N.A.	72,770.040	28 Mar 19				0.00	10,951.95	10,945.09	-6.86
FX DEAL TRANSACTED ON 29 JAN 2019 DKK / USD EX.RATE 6.53249 WITH CITIBANK N.A.	71,753.230	29 Jan 19				0.00	10,984.06	10,982.27	-1.79
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2019 EUR / USD EX.RATE 0.8918369 WITH CITIBANK N.A.	172,241.740	1 Apr 19				0.00	193,131.42	194,168.12	1,036.70
FX DEAL TRANSACTED ON 01 APR 2019 USD / EUR EX.RATE 1.12061 WITH CITIBANK N.A.	-172,241.740	1 Apr 19				0.00	-193,015.82	-192,747.12	268.70
FX DEAL TRANSACTED ON 01 FEB 2019 EUR / USD EX.RATE 0.8711541 WITH CITIBANK N.A.	254,000.000	1 Feb 19				0.00	291,567.24	289,242.52	-2,324.72
FX DEAL TRANSACTED ON 01 FEB 2019 USD / EUR EX.RATE 1.1452045 WITH CITIBANK N.A.	-254,000.000	1 Feb 19				0.00	-290,881.94	-291,287.21	-405.27
FX DEAL TRANSACTED ON 01 MAR 2019 EUR / GBP EX.RATE 1.1595278 WITH CITIBANK N.A.	1,247.050	1 Mar 19				0.00	1,420.02	1,411.85	-8.17
FX DEAL TRANSACTED ON 02 MAY 2019 EUR / USD EX.RATE 0.8924946 WITH CITIBANK N.A.	1,349,000.000	2 May 19				0.00	1,511,493.66	1,508,654.24	-2,839.42
FX DEAL TRANSACTED ON 02 MAY 2019 USD / EUR EX.RATE 1.1235023 WITH CITIBANK N.A.	-1,349,000.000	2 May 19				0.00	-1,515,604.60	-1,511,082.49	4,522.11
FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8809564 WITH CITIBANK N.A.	15,061.190	3 Dec 18				0.00	17,096.41	17,096.71	0.30
FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8827173 WITH CITIBANK N.A.	1,250,000.000	3 Dec 18				0.00	1,416,081.88	1,418,437.62	2,355.74

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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 03 DEC 2018 USD / EUR EX.RATE 1.1372532 WITH CITIBANK N.A.	-1,250,000.000	3 Dec 18				0.00	-1,421,566.50	-1,440,187.57	-18,621.07
FX DEAL TRANSACTED ON 05 DEC 2018 USD / EUR EX.RATE 1.1349 WITH CITIBANK N.A.	-35,245.740	5 Dec 18				0.00	-40,000.39	-40,118.47	-118.08
FX DEAL TRANSACTED ON 05 MAR 2019 USD / EUR EX.RATE 1.1338332 WITH CITIBANK N.A.	-73,538.460	5 Mar 19				0.00	-83,380.35	-82,899.91	480.44
FX DEAL TRANSACTED ON 06 FEB 2019 EUR / USD EX.RATE 0.8765565 WITH CITIBANK N.A.	92,000.000	6 Feb 19				0.00	104,956.16	104,765.01	-191.15
FX DEAL TRANSACTED ON 06 FEB 2019 USD / EUR EX.RATE 1.138457 WITH CITIBANK N.A.	-92,000.000	6 Feb 19				0.00	-104,738.04	-104,682.21	55.83
FX DEAL TRANSACTED ON 06 MAY 2019 EUR / USD EX.RATE 0.8929608 WITH CITIBANK N.A.	6,596.190	6 May 19				0.00	7,386.88	7,379.82	-7.06
FX DEAL TRANSACTED ON 07 MAR 2019 EUR / USD EX.RATE 0.8886232 WITH CITIBANK N.A.	87,000.000	7 Mar 19				0.00	97,904.27	97,714.05	-190.22
FX DEAL TRANSACTED ON 07 MAR 2019 USD / EUR EX.RATE 1.1277094 WITH CITIBANK N.A.	-87,000.000	7 Mar 19				0.00	-98,110.72	-97,622.71	488.01
FX DEAL TRANSACTED ON 08 APR 2019 EUR / USD EX.RATE 0.8877053 WITH CITIBANK N.A.	833,633.710	8 Apr 19				0.00	939,088.37	939,755.30	666.93
FX DEAL TRANSACTED ON 08 APR 2019 USD / EUR EX.RATE 1.135231 WITH CITIBANK N.A.	-833,633.710	8 Apr 19				0.00	-946,366.83	-929,835.10	16,531.73
FX DEAL TRANSACTED ON 08 MAR 2019 EUR / USD EX.RATE 0.8915928 WITH CITIBANK N.A.	74,000.000	8 Mar 19				0.00	82,997.53	83,135.31	137.78
FX DEAL TRANSACTED ON 08 MAR 2019 USD / EUR EX.RATE 1.1237001 WITH CITIBANK N.A.	-74,000.000	8 Mar 19				0.00	-83,153.81	-83,035.41	118.40
FX DEAL TRANSACTED ON 09 MAY 2019 EUR / USD EX.RATE 0.8886713 WITH CITIBANK N.A.	1,349,000.000	9 May 19				0.00	1,517,996.51	1,511,082.49	-6,914.02
FX DEAL TRANSACTED ON 09 MAY 2019 USD / EUR EX.RATE 1.1229612 WITH CITIBANK N.A.	-1,349,000.000	9 May 19				0.00	-1,514,874.66	-1,514,859.72	14.94
FX DEAL TRANSACTED ON 10 JAN 2019 USD / EUR EX.RATE 1.15058 WITH CITIBANK N.A.	-29,198.300	10 Jan 19				0.00	-33,594.98	-33,512.35	82.63

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 MAR 2019 EUR / USD EX.RATE 0.8896955 WITH CITIBANK N.A.	46,965.790	11 Mar 19				0.00	52,788.61	52,951.59	162.98
FX DEAL TRANSACTED ON 12 MAR 2019 EUR / USD EX.RATE 0.8857474 WITH CITIBANK N.A.	124,489.350	12 Mar 19				0.00	140,547.23	140,791.24	244.01
FX DEAL TRANSACTED ON 13 DEC 2018 USD / EUR EX.RATE 1.13674 WITH CITIBANK N.A.	-12,793.910	13 Dec 18				0.00	-14,543.35	-14,453.92	89.43
FX DEAL TRANSACTED ON 14 MAR 2019 EUR / USD EX.RATE 0.8845722 WITH CITIBANK N.A.	2,489.100	14 Mar 19				0.00	2,813.90	2,819.16	5.26
FX DEAL TRANSACTED ON 16 JAN 2019 USD / EUR EX.RATE 1.1402 WITH CITIBANK N.A.	-12,622.060	16 Jan 19				0.00	-14,391.67	-14,363.27	28.40
FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740391 WITH CITIBANK N.A.	61,000.000	20 Dec 18				0.00	69,790.93	69,637.61	-153.32
FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1465938 WITH CITIBANK N.A.	-61,000.000	20 Dec 18				0.00	-69,942.22	-70,281.15	-338.93
FX DEAL TRANSACTED ON 21 DEC 2018 EUR / USD EX.RATE 0.8797396 WITH CITIBANK N.A.	75,300.110	21 Dec 18				0.00	85,593.64	85,898.61	304.97
FX DEAL TRANSACTED ON 21 MAY 2019 EUR / USD EX.RATE 0.8924582 WITH CITIBANK N.A.	833,633.710	21 May 19				0.00	934,087.07	929,835.10	-4,251.97
FX DEAL TRANSACTED ON 22 MAR 2019 EUR / USD EX.RATE 0.884192 WITH CITIBANK N.A.	100,530.740	22 Mar 19				0.00	113,697.86	113,428.84	-269.02
FX DEAL TRANSACTED ON 22 MAR 2019 USD / EUR EX.RATE 1.1325626 WITH CITIBANK N.A.	-100,530.740	22 Mar 19				0.00	-113,857.36	-113,328.31	529.05
FX DEAL TRANSACTED ON 25 APR 2019 EUR / USD EX.RATE 0.8978756 WITH CITIBANK N.A.	27,845.920	25 Apr 19				0.00	31,013.11	31,083.01	69.90
FX DEAL TRANSACTED ON 25 JUN 2019 EUR / USD EX.RATE 0.8826125 WITH CITIBANK N.A.	32,252.620	25 Jun 19				0.00	36,542.22	36,734.12	191.90
FX DEAL TRANSACTED ON 27 FEB 2019 EUR / USD EX.RATE 0.8784864 WITH CITIBANK N.A.	69,000.000	27 Feb 19				0.00	78,544.18	78,539.25	-4.93
FX DEAL TRANSACTED ON 27 FEB 2019 USD / EUR EX.RATE 1.1386989 WITH CITIBANK N.A.	-69,000.000	27 Feb 19				0.00	-78,570.22	-78,573.76	-3.54

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 DEC 2018 USD / EUR EX.RATE 1.1434 WITH CITIBANK N.A.	-34,119.150	28 Dec 18				0.00	-39,011.84	-39,003.31	8.53
FX DEAL TRANSACTED ON 30 APR 2019 EUR / USD EX.RATE 0.8917902 WITH CITIBANK N.A.	4,352.630	30 Apr 19				0.00	4,880.78	4,867.76	-13.02
FX DEAL TRANSACTED ON 30 JAN 2019 USD / EUR EX.RATE 1.1416 WITH CITIBANK N.A.	-25,196.690	30 Jan 19				0.00	-28,764.54	-28,911.94	-147.40
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 04 DEC 2018 HKD / SGD EX.RATE 5.7156461 WITH CITIBANK N.A.	438,445.410	4 Dec 18				0.00	56,098.75	56,133.59	34.84
FX DEAL TRANSACTED ON 11 DEC 2018 HKD / SGD EX.RATE 5.6920781 WITH CITIBANK N.A.	40,856.490	11 Dec 18				0.00	5,228.56	5,228.36	-0.20
FX DEAL TRANSACTED ON 11 JAN 2019 HKD / JPY EX.RATE 0.0722276 WITH CITIBANK N.A.	12,119.370	11 Jan 19				0.00	1,546.16	1,545.37	-0.79
FX DEAL TRANSACTED ON 16 JAN 2019 HKD / USD EX.RATE 7.84296 WITH CITIBANK N.A.	42,309.380	16 Jan 19				0.00	5,394.57	5,394.37	-0.20
FX DEAL TRANSACTED ON 18 JAN 2019 HKD / JPY EX.RATE 0.0714603 WITH CITIBANK N.A.	45,655.990	18 Jan 19				0.00	5,821.06	5,819.91	-1.15
Indian rupee - INR									
FX DEAL TRANSACTED ON 11 DEC 2018 USD / INR EX.RATE 0.0139029 WITH CITIBANK N.A.	-27,693,532.970	11 Dec 18				0.00	-385,020.63	-384,826.15	194.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2019 JPY / USD EX.RATE 111.24335 WITH CITIBANK N.A.	769,500,000.000	1 Mar 19				0.00	6,917,267.41	7,022,266.84	104,999.43
FX DEAL TRANSACTED ON 01 MAR 2019 USD / JPY EX.RATE 0.0089385 WITH CITIBANK N.A.	-769,500,000.000	1 Mar 19				0.00	-6,878,214.13	-6,876,675.60	1,538.53

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 MAR 2019 USD / JPY EX.RATE 0.0089508 WITH CITIBANK N.A.	-15,301,959.000	1 Mar 19				0.00	-136,964.73	-136,752.84	211.89
FX DEAL TRANSACTED ON 03 APR 2019 JPY / GBP EX.RATE 146.7038 WITH CITIBANK N.A.	336,640.000	3 Apr 19				0.00	3,020.18	3,012.44	-7.74
FX DEAL TRANSACTED ON 04 APR 2019 JPY / GBP EX.RATE 145.89131 WITH CITIBANK N.A.	559,375.000	4 Apr 19				0.00	5,014.05	5,020.19	6.14
FX DEAL TRANSACTED ON 04 DEC 2018 MXN / JPY EX.RATE 0.1818528 WITH CITIBANK N.A.	-6,063,278.000	4 Dec 18				0.00	-54,411.62	-53,652.58	759.04
FX DEAL TRANSACTED ON 04 DEC 2018 SEK / JPY EX.RATE 0.0799823 WITH CITIBANK N.A.	-2,038,759.000	4 Dec 18				0.00	-18,061.00	-18,019.79	41.21
FX DEAL TRANSACTED ON 04 JAN 2019 USD / JPY EX.RATE 0.0092174 WITH CITIBANK N.A.	-405,166.000	4 Jan 19				0.00	-3,734.57	-3,729.95	4.62
FX DEAL TRANSACTED ON 05 APR 2019 JPY / GBP EX.RATE 145.46997 WITH CITIBANK N.A.	283,981.000	5 Apr 19				0.00	2,541.42	2,555.51	14.09
FX DEAL TRANSACTED ON 06 DEC 2018 MXN / JPY EX.RATE 0.1805184 WITH CITIBANK N.A.	-4,240,980.000	6 Dec 18				0.00	-37,247.47	-37,630.70	-383.23
FX DEAL TRANSACTED ON 06 MAR 2019 USD / JPY EX.RATE 0.008953 WITH CITIBANK N.A.	-9,279,637.000	6 Mar 19				0.00	-83,080.92	-83,498.78	-417.86
FX DEAL TRANSACTED ON 07 FEB 2019 JPY / USD EX.RATE 109.78945 WITH CITIBANK N.A.	3,837,401.000	7 Feb 19				0.00	34,952.37	34,721.33	-231.04
FX DEAL TRANSACTED ON 07 JAN 2019 JPY / USD EX.RATE 108.38324 WITH CITIBANK N.A.	4,800,000.000	7 Jan 19				0.00	44,287.29	44,264.11	-23.18
FX DEAL TRANSACTED ON 07 JAN 2019 USD / JPY EX.RATE 0.0092542 WITH CITIBANK N.A.	-4,800,000.000	7 Jan 19				0.00	-44,420.14	-43,354.56	1,065.58
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.65194 WITH CITIBANK N.A.	769,500,000.000	9 May 19				0.00	7,017,659.70	7,023,228.22	5,568.52
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.009123 WITH CITIBANK N.A.	-769,500,000.000	9 May 19				0.00	-7,020,180.90	-7,022,266.84	-2,085.94
FX DEAL TRANSACTED ON 10 JAN 2019 SEK / JPY EX.RATE 0.0821214 WITH CITIBANK N.A.	-163,053.000	10 Jan 19				0.00	-1,505.44	-1,506.82	-1.38

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2019 HKD / JPY EX.RATE 0.0722276 WITH CITIBANK N.A.	-167,794.000	11 Jan 19				0.00	-1,546.16	-1,549.06	-2.90
FX DEAL TRANSACTED ON 11 JAN 2019 SEK / JPY EX.RATE 0.0823295 WITH CITIBANK N.A.	-162,965.000	11 Jan 19				0.00	-1,510.35	-1,504.48	5.87
FX DEAL TRANSACTED ON 11 JAN 2019 ZAR / JPY EX.RATE 0.1275836 WITH CITIBANK N.A.	-1,320,491.000	11 Jan 19				0.00	-12,181.14	-12,168.74	12.40
FX DEAL TRANSACTED ON 12 FEB 2019 JPY / USD EX.RATE 110.49576 WITH CITIBANK N.A.	3,935,830.000	12 Feb 19				0.00	35,619.74	35,549.20	-70.54
FX DEAL TRANSACTED ON 12 MAR 2019 JPY / CHF EX.RATE 110.5118 WITH CITIBANK N.A.	1,045,913.000	12 Mar 19				0.00	9,391.24	9,361.91	-29.33
FX DEAL TRANSACTED ON 12 MAR 2019 USD / JPY EX.RATE 0.0089994 WITH CITIBANK N.A.	-11,482,734.000	12 Mar 19				0.00	-103,337.43	-102,781.36	556.07
FX DEAL TRANSACTED ON 13 MAR 2019 USD / JPY EX.RATE 0.0089858 WITH CITIBANK N.A.	-13,481,051.000	13 Mar 19				0.00	-121,137.42	-120,825.02	312.40
FX DEAL TRANSACTED ON 14 JAN 2019 CAD / JPY EX.RATE 0.0122769 WITH CITIBANK N.A.	-554,783.000	14 Jan 19				0.00	-5,138.25	-5,112.50	25.75
FX DEAL TRANSACTED ON 14 MAR 2019 USD / JPY EX.RATE 0.0089608 WITH CITIBANK N.A.	-9,161,849.000	14 Mar 19				0.00	-82,097.91	-82,231.74	-133.83
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / JPY EX.RATE 0.011997 WITH CITIBANK N.A.	-917,592.000	15 Feb 19				0.00	-8,264.85	-8,299.49	-34.64
FX DEAL TRANSACTED ON 15 FEB 2019 USD / JPY EX.RATE 0.0090493 WITH CITIBANK N.A.	-2,409,994.000	15 Feb 19				0.00	-21,808.75	-21,798.06	10.69
FX DEAL TRANSACTED ON 18 JAN 2019 HKD / JPY EX.RATE 0.0714603 WITH CITIBANK N.A.	-638,899.000	18 Jan 19				0.00	-5,821.06	-5,828.31	-7.25
FX DEAL TRANSACTED ON 18 MAR 2019 USD / JPY EX.RATE 0.0089674 WITH CITIBANK N.A.	-7,426,718.000	18 Mar 19				0.00	-66,598.06	-66,994.89	-396.83
FX DEAL TRANSACTED ON 19 FEB 2019 USD / JPY EX.RATE 0.0090362 WITH CITIBANK N.A.	-2,084,946.000	19 Feb 19				0.00	-18,839.99	-18,823.15	16.84
FX DEAL TRANSACTED ON 19 FEB 2019 USD / JPY EX.RATE 0.0090369 WITH CITIBANK N.A.	-1,345,236.000	19 Feb 19				0.00	-12,156.70	-12,156.48	0.22

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 DEC 2018 SEK / JPY EX.RATE 0.0805808 WITH CITIBANK N.A.	-469,425.000	20 Dec 18				0.00	-4,169.72	-4,254.93	-85.21
FX DEAL TRANSACTED ON 20 FEB 2019 USD / JPY EX.RATE 0.0090283 WITH CITIBANK N.A.	-2,614,770.000	20 Feb 19				0.00	-23,606.91	-23,608.60	-1.69
FX DEAL TRANSACTED ON 21 FEB 2019 JPY / GBP EX.RATE 144.2965 WITH CITIBANK N.A.	3,575,260.000	21 Feb 19				0.00	32,310.93	32,247.32	-63.61
FX DEAL TRANSACTED ON 22 FEB 2019 JPY / USD EX.RATE 110.64769 WITH CITIBANK N.A.	1,204,284.000	22 Feb 19				0.00	10,883.95	10,874.39	-9.56
FX DEAL TRANSACTED ON 22 JAN 2019 ZAR / JPY EX.RATE 0.1279001 WITH CITIBANK N.A.	-1,160,098.000	22 Jan 19				0.00	-10,667.58	-10,586.29	81.29
FX DEAL TRANSACTED ON 25 APR 2019 USD / JPY EX.RATE 0.0089487 WITH CITIBANK N.A.	-533,687.000	25 Apr 19				0.00	-4,775.82	-4,834.34	-58.52
FX DEAL TRANSACTED ON 27 MAR 2019 JPY / USD EX.RATE 110.4743 WITH CITIBANK N.A.	818,264.000	27 Mar 19				0.00	7,406.83	7,392.73	-14.10
FX DEAL TRANSACTED ON 28 JAN 2019 ZAR / JPY EX.RATE 0.1248196 WITH CITIBANK N.A.	-2,048,474.000	28 Jan 19				0.00	-18,659.60	-18,691.31	-31.71
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 DEC 2018 MXN / JPY EX.RATE 0.1818528 WITH CITIBANK N.A.	1,102,624.350	4 Dec 18				0.00	54,411.62	53,769.77	-641.85
FX DEAL TRANSACTED ON 06 DEC 2018 MXN / JPY EX.RATE 0.1805184 WITH CITIBANK N.A.	765,575.270	6 Dec 18				0.00	37,247.47	37,868.37	620.90
FX DEAL TRANSACTED ON 10 JAN 2019 MXN / SGD EX.RATE 14.1545 WITH CITIBANK N.A.	651,285.180	10 Jan 19				0.00	33,863.96	33,978.18	114.22
FX DEAL TRANSACTED ON 11 DEC 2018 MXN / SGD EX.RATE 14.71 WITH CITIBANK N.A.	1,175,810.120	11 Dec 18				0.00	57,672.38	58,018.43	346.05
FX DEAL TRANSACTED ON 21 MAR 2019 MXN / USD EX.RATE 19.0832606 WITH CITIBANK	3,451,096.230	21 Mar 19				0.00	180,844.16	181,916.70	1,072.54
FX DEAL TRANSACTED ON 21 MAY 2019 USD / MXN EX.RATE 0.0523344 WITH CITIBANK N.A.	-3,451,096.230	21 May 19				0.00	-180,611.03	-181,916.70	-1,305.67

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 2019 USD / MXN EX.RATE 0.0525666 WITH CITIBANK N.A.	-293,787.640	21 May 19				0.00	-15,443.41	-15,486.35	-42.94
FX DEAL TRANSACTED ON 25 JUN 2019 MXN / USD EX.RATE 19.070505 WITH CITIBANK N.A.	236,833.360	25 Jun 19				0.00	12,418.83	12,333.95	-84.88
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 04 JAN 2019 USD / NOK EX.RATE 0.1160415 WITH CITIBANK N.A.	-180,864.560	4 Jan 19				0.00	-20,987.79	-21,196.14	-208.35
FX DEAL TRANSACTED ON 18 DEC 2018 USD / NOK EX.RATE 0.1146615 WITH CITIBANK N.A.	-178,258.610	18 Dec 18				0.00	-20,439.41	-20,543.57	-104.16
FX DEAL TRANSACTED ON 19 DEC 2018 USD / NOK EX.RATE 0.115345 WITH CITIBANK N.A.	-36,614.630	19 Dec 18				0.00	-4,223.32	-4,219.18	4.14
FX DEAL TRANSACTED ON 28 DEC 2018 USD / NOK EX.RATE 0.1146332 WITH CITIBANK N.A.	-26,138.990	28 Dec 18				0.00	-2,996.40	-3,005.93	-9.53
Polish zloty - PLN									
FX DEAL TRANSACTED ON 04 APR 2019 PLN / USD EX.RATE 3.8255 WITH CITIBANK N.A.	2,039.370	4 Apr 19				0.00	533.10	533.54	0.44
FX DEAL TRANSACTED ON 04 APR 2019 USD / PLN EX.RATE 0.2621349 WITH CITIBANK N.A.	-2,039.370	4 Apr 19				0.00	-534.59	-528.25	6.34
FX DEAL TRANSACTED ON 04 APR 2019 USD / PLN EX.RATE 0.2621353 WITH CITIBANK N.A.	-2,039.370	4 Apr 19				0.00	-534.59	-537.29	-2.70
FX DEAL TRANSACTED ON 11 JAN 2019 PLN / USD EX.RATE 3.74444 WITH CITIBANK N.A.	1,307,994.490	11 Jan 19				0.00	349,316.45	347,123.08	-2,193.37
FX DEAL TRANSACTED ON 12 FEB 2019 USD / PLN EX.RATE 0.2616723 WITH CITIBANK N.A.	-1,355,970.910	12 Feb 19				0.00	-354,820.01	-354,747.97	72.04
FX DEAL TRANSACTED ON 16 JAN 2019 PLN / USD EX.RATE 3.747957 WITH CITIBANK N.A.	2,628,860.670	16 Jan 19				0.00	701,411.64	687,760.32	-13,651.32
FX DEAL TRANSACTED ON 16 JAN 2019 USD / PLN EX.RATE 0.2662478 WITH CITIBANK N.A.	-2,628,860.670	16 Jan 19				0.00	-699,928.29	-697,662.13	2,266.16

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par 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 2019 PLN / USD EX.RATE 3.85446 WITH CITIBANK N.A.	2,039.370	21 May 19				0.00	529.09	537.29	8.20
FX DEAL TRANSACTED ON 21 MAY 2019 PLN / USD EX.RATE 3.854486 WITH CITIBANK N.A.	2,039.370	21 May 19				0.00	529.09	528.25	-0.84
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 04 DEC 2018 HKD / SGD EX.RATE 5.7156461 WITH CITIBANK N.A.	-76,709.680	4 Dec 18				0.00	-56,098.75	-56,107.14	-8.39
FX DEAL TRANSACTED ON 06 FEB 2019 ZAR / SGD EX.RATE 9.9758201 WITH CITIBANK N.A.	-11,075.090	6 Feb 19				0.00	-8,183.41	-8,165.66	17.75
FX DEAL TRANSACTED ON 10 JAN 2019 MXN / SGD EX.RATE 14.1545 WITH CITIBANK N.A.	-46,012.590	10 Jan 19				0.00	-33,863.96	-34,038.02	-174.06
FX DEAL TRANSACTED ON 11 DEC 2018 CAD / SGD EX.RATE 0.9745639 WITH CITIBANK N.A.	-3,139.090	11 Dec 18				0.00	-2,283.87	-2,288.22	-4.35
FX DEAL TRANSACTED ON 11 DEC 2018 HKD / SGD EX.RATE 5.6920781 WITH CITIBANK N.A.	-7,177.780	11 Dec 18				0.00	-5,228.56	-5,232.19	-3.63
FX DEAL TRANSACTED ON 11 DEC 2018 MXN / SGD EX.RATE 14.71 WITH CITIBANK N.A.	-79,932.710	11 Dec 18				0.00	-57,672.38	-58,285.48	-613.10
FX DEAL TRANSACTED ON 11 DEC 2018 SEK / SGD EX.RATE 6.615189 WITH CITIBANK N.A.	-26,742.210	11 Dec 18				0.00	-19,479.36	-19,493.54	-14.18
FX DEAL TRANSACTED ON 14 DEC 2018 GBP / SGD EX.RATE 0.577034 WITH CITIBANK N.A.	-5,689.300	14 Dec 18				0.00	-4,142.39	-4,131.81	10.58
FX DEAL TRANSACTED ON 14 DEC 2018 SEK / SGD EX.RATE 6.5809 WITH CITIBANK N.A.	-5,888.020	14 Dec 18				0.00	-4,278.50	-4,285.78	-7.28
FX DEAL TRANSACTED ON 17 DEC 2018 SEK / SGD EX.RATE 6.5957 WITH CITIBANK N.A.	-1,924.510	17 Dec 18				0.00	-1,399.99	-1,402.86	-2.87
FX DEAL TRANSACTED ON 23 JAN 2019 ZAR / SGD EX.RATE 10.165356 WITH CITIBANK N.A.	-40,124.450	23 Jan 19				0.00	-29,471.45	-29,638.39	-166.94
FX DEAL TRANSACTED ON 28 DEC 2018 SEK / SGD EX.RATE 6.557 WITH CITIBANK N.A.	-1,927.480	28 Dec 18				0.00	-1,399.70	-1,411.87	-12.17

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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.									
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 FEB 2019 ZAR / USD EX.RATE 13.311247 WITH CITIBANK N.A.	46,778.070	1 Feb 19				0.00	3,514.18	3,491.06	-23.12
FX DEAL TRANSACTED ON 06 FEB 2019 ZAR / SGD EX.RATE 9.9758201 WITH CITIBANK N.A.	110,483.090	6 Feb 19				0.00	8,183.41	8,101.03	-82.38
FX DEAL TRANSACTED ON 11 JAN 2019 ZAR / JPY EX.RATE 0.1275836 WITH CITIBANK N.A.	168,473.070	11 Jan 19				0.00	12,181.14	12,234.79	53.65
FX DEAL TRANSACTED ON 15 APR 2019 USD / ZAR EX.RATE 0.0709588 WITH CITIBANK N.A.	-16,058,439.090	15 Apr 19				0.00	-1,139,488.36	-1,117,205.96	22,282.40
FX DEAL TRANSACTED ON 15 APR 2019 ZAR / USD EX.RATE 13.974 WITH CITIBANK N.A.	16,058,439.090	15 Apr 19				0.00	1,149,165.53	1,140,615.40	-8,550.13
FX DEAL TRANSACTED ON 16 JAN 2019 ZAR / USD EX.RATE 13.668 WITH CITIBANK N.A.	423,249.880	16 Jan 19				0.00	30,966.48	30,699.42	-267.06
FX DEAL TRANSACTED ON 17 MAY 2019 USD / ZAR EX.RATE 0.069588 WITH CITIBANK N.A.	-3,727,194.730	17 May 19				0.00	-259,367.91	-259,508.77	-140.86
FX DEAL TRANSACTED ON 17 MAY 2019 ZAR / USD EX.RATE 14.4359429 WITH CITIBANK	3,727,194.730	17 May 19				0.00	258,188.52	259,305.66	1,117.14
FX DEAL TRANSACTED ON 21 MAR 2019 ZAR / USD EX.RATE 14.266752 WITH CITIBANK N.A.	5,273,064.220	21 Mar 19				0.00	369,605.09	374,540.65	4,935.56
FX DEAL TRANSACTED ON 21 MAY 2019 ZAR / USD EX.RATE 14.451964 WITH CITIBANK N.A.	12,331,244.360	21 May 19				0.00	853,257.34	857,900.30	4,642.96
FX DEAL TRANSACTED ON 22 JAN 2019 ZAR / JPY EX.RATE 0.1279001 WITH CITIBANK N.A.	148,376.700	22 Jan 19				0.00	10,667.58	10,828.44	160.86
FX DEAL TRANSACTED ON 23 JAN 2019 ZAR / SGD EX.RATE 10.165356 WITH CITIBANK N.A.	407,879.350	23 Jan 19				0.00	29,471.45	29,999.40	527.95
FX DEAL TRANSACTED ON 25 MAR 2019 USD / ZAR EX.RATE 0.0692941 WITH CITIBANK N.A.	-3,742,616.480	25 Mar 19				0.00	-259,341.42	-265,834.43	-6,493.01
FX DEAL TRANSACTED ON 25 MAR 2019 ZAR / USD EX.RATE 14.3944 WITH CITIBANK N.A.	3,742,616.480	25 Mar 19				0.00	260,005.04	259,386.05	-618.99

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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 28 JAN 2019 USD / ZAR EX.RATE 0.0723252 WITH CITIBANK N.A.	-4,868,397.410	28 Jan 19				0.00	-352,107.85	-345,797.56	6,310.29
FX DEAL TRANSACTED ON 28 JAN 2019 ZAR / JPY EX.RATE 0.1248196 WITH CITIBANK N.A.	255,689.800	28 Jan 19				0.00	18,659.60	18,830.98	171.38
FX DEAL TRANSACTED ON 28 MAR 2019 USD / ZAR EX.RATE 0.0679577 WITH CITIBANK N.A.	-2,794,772.400	28 Mar 19				0.00	-189,926.32	-198,509.98	-8,583.66
FX DEAL TRANSACTED ON 28 MAR 2019 ZAR / USD EX.RATE 14.6864 WITH CITIBANK N.A.	2,794,772.400	28 Mar 19				0.00	190,296.63	193,795.43	3,498.80
FX DEAL TRANSACTED ON 29 MAR 2019 USD / ZAR EX.RATE 0.0689056 WITH CITIBANK N.A.	-1,060,904.180	29 Mar 19				0.00	-73,102.28	-75,355.00	-2,252.72
FX DEAL TRANSACTED ON 29 MAR 2019 ZAR / USD EX.RATE 14.4861 WITH CITIBANK N.A.	1,060,904.180	29 Mar 19				0.00	73,236.01	74,962.32	1,726.31
South Korean won - KRW									
FX DEAL TRANSACTED ON 04 DEC 2018 KRW / USD EX.RATE 1104.79 WITH CITIBANK N.A.	420,529,074.000	4 Dec 18				0.00	380,641.64	372,710.34	-7,931.30
FX DEAL TRANSACTED ON 18 FEB 2019 USD / KRW EX.RATE 0.0008891 WITH CITIBANK N.A.	-420,529,074.000	18 Feb 19				0.00	-373,903.33	-372,710.34	1,192.99
Swedish krona - SEK									
FX DEAL TRANSACTED ON 04 DEC 2018 SEK / JPY EX.RATE 0.0799823 WITH CITIBANK N.A.	163,064.650	4 Dec 18				0.00	18,061.00	18,147.84	86.84
FX DEAL TRANSACTED ON 06 MAY 2019 SEK / USD EX.RATE 9.56066 WITH CITIBANK N.A.	230,744.860	6 May 19				0.00	24,134.83	24,080.20	-54.63
FX DEAL TRANSACTED ON 07 MAY 2019 SEK / USD EX.RATE 9.59729 WITH CITIBANK N.A.	182,179.870	7 May 19				0.00	18,982.43	18,992.01	9.58
FX DEAL TRANSACTED ON 09 APR 2019 SEK / USD EX.RATE 9.24396 WITH CITIBANK N.A.	200,013.170	9 Apr 19				0.00	21,637.17	21,552.45	-84.72
FX DEAL TRANSACTED ON 10 APR 2019 SEK / USD EX.RATE 9.26283 WITH CITIBANK N.A.	162,863.930	10 Apr 19				0.00	17,582.52	17,573.19	-9.33

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 JAN 2019 SEK / JPY EX.RATE 0.0821214 WITH CITIBANK N.A.	13,390.170	10 Jan 19				0.00	1,505.44	1,507.34	1.90
FX DEAL TRANSACTED ON 11 DEC 2018 SEK / SGD EX.RATE 6.615189 WITH CITIBANK N.A.	176,904.770	11 Dec 18				0.00	19,479.36	19,460.40	-18.96
FX DEAL TRANSACTED ON 11 JAN 2019 SEK / JPY EX.RATE 0.0823295 WITH CITIBANK N.A.	13,416.890	11 Jan 19				0.00	1,510.35	1,499.41	-10.94
FX DEAL TRANSACTED ON 14 DEC 2018 SEK / SGD EX.RATE 6.5809 WITH CITIBANK N.A.	38,748.460	14 Dec 18				0.00	4,278.50	4,285.50	7.00
FX DEAL TRANSACTED ON 14 FEB 2019 USD / SEK EX.RATE 0.1077021 WITH CITIBANK N.A.	-1,028,944.190	14 Feb 19				0.00	-110,819.45	-111,122.48	-303.03
FX DEAL TRANSACTED ON 15 APR 2019 SEK / USD EX.RATE 9.26937 WITH CITIBANK N.A.	20,015.800	15 Apr 19				0.00	2,159.35	2,163.30	3.95
FX DEAL TRANSACTED ON 17 DEC 2018 SEK / SGD EX.RATE 6.5957 WITH CITIBANK N.A.	12,693.470	17 Dec 18				0.00	1,399.99	1,400.52	0.53
FX DEAL TRANSACTED ON 20 DEC 2018 SEK / JPY EX.RATE 0.0805808 WITH CITIBANK N.A.	37,826.690	20 Dec 18				0.00	4,169.72	4,161.97	-7.75
FX DEAL TRANSACTED ON 23 APR 2019 SEK / USD EX.RATE 9.36438 WITH CITIBANK N.A.	616,154.750	23 Apr 19				0.00	65,797.71	65,592.69	-205.02
FX DEAL TRANSACTED ON 23 JAN 2019 SEK / USD EX.RATE 9.01062 WITH CITIBANK N.A.	243,358.460	23 Jan 19				0.00	27,007.96	26,870.10	-137.86
FX DEAL TRANSACTED ON 28 DEC 2018 SEK / SGD EX.RATE 6.557 WITH CITIBANK N.A.	12,638.490	28 Dec 18				0.00	1,399.70	1,406.53	6.83
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 MAY 2019 CHF / USD EX.RATE 1.01882 WITH CITIBANK N.A.	17,616.610	7 May 19				0.00	17,291.19	17,302.57	11.38
FX DEAL TRANSACTED ON 09 APR 2019 CHF / USD EX.RATE 1.00003 WITH CITIBANK N.A.	35,893.080	9 Apr 19				0.00	35,894.16	35,805.36	-88.80
FX DEAL TRANSACTED ON 12 MAR 2019 JPY / CHF EX.RATE 110.5118 WITH CITIBANK N.A.	-9,464.270	12 Mar 19				0.00	-9,391.24	-9,422.34	-31.10

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JAN 2019 CHF / USD EX.RATE 0.9942142 WITH CITIBANK N.A.	26,335.340	17 Jan 19				0.00	26,488.60	26,476.99	-11.61
FX DEAL TRANSACTED ON 18 JAN 2019 CHF / USD EX.RATE 0.99495 WITH CITIBANK N.A.	66,557.290	18 Jan 19				0.00	66,895.11	66,720.76	-174.35
FX DEAL TRANSACTED ON 19 DEC 2018 USD / CHF EX.RATE 1.008217 WITH CITIBANK N.A.	-71,733.280	19 Dec 18				0.00	-72,322.71	-72,209.87	112.84
FX DEAL TRANSACTED ON 23 APR 2019 CHF / USD EX.RATE 1.02073 WITH CITIBANK N.A.	13,849.280	23 Apr 19				0.00	13,568.02	13,607.74	39.72
Turkish lira - TRY									
FX DEAL TRANSACTED ON 05 DEC 2018 TRY / USD EX.RATE 5.35521 WITH CITIBANK N.A.	3,638,185.240	5 Dec 18				0.00	679,373.03	676,922.05	-2,450.98
FX DEAL TRANSACTED ON 21 MAY 2019 USD / TRY EX.RATE 0.1651896 WITH CITIBANK N.A.	-33,210.340	21 May 19				0.00	-5,486.00	-5,439.73	46.27
FX DEAL TRANSACTED ON 30 JAN 2019 USD / TRY EX.RATE 0.1838094 WITH CITIBANK N.A.	-1,970,804.470	30 Jan 19				0.00	-362,252.33	-362,713.62	-461.29
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2019 EUR / USD EX.RATE 0.8918369 WITH CITIBANK N.A.	-193,131.420	1 Apr 19				0.00	-193,131.42	-193,131.42	0.00
FX DEAL TRANSACTED ON 01 APR 2019 USD / EUR EX.RATE 1.12061 WITH CITIBANK N.A.	193,015.820	1 Apr 19				0.00	193,015.82	193,015.82	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 EUR / USD EX.RATE 0.8711541 WITH CITIBANK N.A.	-291,567.240	1 Feb 19				0.00	-291,567.24	-291,567.24	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 USD / EUR EX.RATE 1.1452045 WITH CITIBANK N.A.	290,881.940	1 Feb 19				0.00	290,881.94	290,881.94	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 ZAR / USD EX.RATE 13.311247 WITH CITIBANK N.A.	-3,514.180	1 Feb 19				0.00	-3,514.18	-3,514.18	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 GBP / USD EX.RATE 0.7554508 WITH CITIBANK N.A.	-410,351.000	1 Mar 19				0.00	-410,351.00	-410,351.00	0.00

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 01 MAR 2019 JPY / USD EX.RATE 111.24335 WITH CITIBANK N.A.	-6,917,267.410	1 Mar 19				0.00	-6,917,267.41	-6,917,267.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 USD / GBP EX.RATE 1.325705 WITH CITIBANK N.A.	410,968.550	1 Mar 19				0.00	410,968.55	410,968.55	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 USD / JPY EX.RATE 0.0089385 WITH CITIBANK N.A.	6,878,214.130	1 Mar 19				0.00	6,878,214.13	6,878,214.13	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 USD / JPY EX.RATE 0.0089508 WITH CITIBANK N.A.	136,964.730	1 Mar 19				0.00	136,964.73	136,964.73	0.00
FX DEAL TRANSACTED ON 02 JAN 2019 USD / GBP EX.RATE 1.2589 WITH CITIBANK N.A.	4,567.110	2 Jan 19				0.00	4,567.11	4,567.11	0.00
FX DEAL TRANSACTED ON 02 MAY 2019 EUR / USD EX.RATE 0.8924946 WITH CITIBANK N.A.	-1,511,493.660	2 May 19				0.00	-1,511,493.66	-1,511,493.66	0.00
FX DEAL TRANSACTED ON 02 MAY 2019 GBP / USD EX.RATE 0.7678251 WITH CITIBANK N.A.	-10,140.240	2 May 19				0.00	-10,140.24	-10,140.24	0.00
FX DEAL TRANSACTED ON 02 MAY 2019 USD / AUD EX.RATE 0.7005872 WITH CITIBANK N.A.	110,960.570	2 May 19				0.00	110,960.57	110,960.57	0.00
FX DEAL TRANSACTED ON 02 MAY 2019 USD / EUR EX.RATE 1.1235023 WITH CITIBANK N.A.	1,515,604.600	2 May 19				0.00	1,515,604.60	1,515,604.60	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 AUD / USD EX.RATE 1.356981 WITH CITIBANK N.A.	-13,628.990	3 Dec 18				0.00	-13,628.99	-13,628.99	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8809564 WITH CITIBANK N.A.	-17,096.410	3 Dec 18				0.00	-17,096.41	-17,096.41	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 EUR / USD EX.RATE 0.8827173 WITH CITIBANK N.A.	-1,416,081.880	3 Dec 18				0.00	-1,416,081.88	-1,416,081.88	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 GBP / USD EX.RATE 0.7866362 WITH CITIBANK N.A.	-363,573.380	3 Dec 18				0.00	-363,573.38	-363,573.38	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 USD / EUR EX.RATE 1.1372532 WITH CITIBANK N.A.	1,421,566.500	3 Dec 18				0.00	1,421,566.50	1,421,566.50	0.00
FX DEAL TRANSACTED ON 03 DEC 2018 USD / GBP EX.RATE 1.2743919 WITH CITIBANK N.A.	364,476.080	3 Dec 18				0.00	364,476.08	364,476.08	0.00

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 APR 2019 PLN / USD EX.RATE 3.8255 WITH CITIBANK N.A.	-533.100	4 Apr 19				0.00	-533.10	-533.10	0.00
FX DEAL TRANSACTED ON 04 APR 2019 USD / PLN EX.RATE 0.2621349 WITH CITIBANK N.A.	534.590	4 Apr 19				0.00	534.59	534.59	0.00
FX DEAL TRANSACTED ON 04 APR 2019 USD / PLN EX.RATE 0.2621353 WITH CITIBANK N.A.	534.590	4 Apr 19				0.00	534.59	534.59	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 AUD / USD EX.RATE 1.3587326 WITH CITIBANK N.A.	-6,147.590	4 Dec 18				0.00	-6,147.59	-6,147.59	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 KRW / USD EX.RATE 1104.79 WITH CITIBANK N.A.	-380,641.640	4 Dec 18				0.00	-380,641.64	-380,641.64	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 USD / CAD EX.RATE 0.7581501 WITH CITIBANK N.A.	18,252.280	4 Dec 18				0.00	18,252.28	18,252.28	0.00
FX DEAL TRANSACTED ON 04 JAN 2019 USD / GBP EX.RATE 1.27285 WITH CITIBANK N.A.	11,536.250	4 Jan 19				0.00	11,536.25	11,536.25	0.00
FX DEAL TRANSACTED ON 04 JAN 2019 USD / JPY EX.RATE 0.0092174 WITH CITIBANK N.A.	3,734.570	4 Jan 19				0.00	3,734.57	3,734.57	0.00
FX DEAL TRANSACTED ON 04 JAN 2019 USD / NOK EX.RATE 0.1160415 WITH CITIBANK N.A.	20,987.790	4 Jan 19				0.00	20,987.79	20,987.79	0.00
FX DEAL TRANSACTED ON 05 DEC 2018 AUD / USD EX.RATE 1.3750052 WITH CITIBANK N.A.	-2,254.920	5 Dec 18				0.00	-2,254.92	-2,254.92	0.00
FX DEAL TRANSACTED ON 05 DEC 2018 TRY / USD EX.RATE 5.35521 WITH CITIBANK N.A.	-679,373.030	5 Dec 18				0.00	-679,373.03	-679,373.03	0.00
FX DEAL TRANSACTED ON 05 DEC 2018 USD / EUR EX.RATE 1.1349 WITH CITIBANK N.A.	40,000.390	5 Dec 18				0.00	40,000.39	40,000.39	0.00
FX DEAL TRANSACTED ON 05 DEC 2018 USD / GBP EX.RATE 1.2742 WITH CITIBANK N.A.	37,643.320	5 Dec 18				0.00	37,643.32	37,643.32	0.00
FX DEAL TRANSACTED ON 05 FEB 2019 DKK / USD EX.RATE 6.54158 WITH CITIBANK N.A.	-6,402.240	5 Feb 19				0.00	-6,402.24	-6,402.24	0.00
FX DEAL TRANSACTED ON 05 MAR 2019 USD / EUR EX.RATE 1.1338332 WITH CITIBANK N.A.	83,380.350	5 Mar 19				0.00	83,380.35	83,380.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 2018 AUD / USD EX.RATE 1.3839681 WITH CITIBANK N.A.	-2,331.340	6 Dec 18				0.00	-2,331.34	-2,331.34	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 CAD / USD EX.RATE 1.31911 WITH CITIBANK N.A.	-1,516,173.780	6 Feb 19				0.00	-1,516,173.78	-1,516,173.78	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 CAD / USD EX.RATE 1.31911 WITH CITIBANK N.A.	-1,516,173.780	6 Feb 19				0.00	-1,516,173.78	-1,516,173.78	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 EUR / USD EX.RATE 0.8765565 WITH CITIBANK N.A.	-104,956.160	6 Feb 19				0.00	-104,956.16	-104,956.16	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 USD / CAD EX.RATE 0.7585501 WITH CITIBANK N.A.	1,517,100.300	6 Feb 19				0.00	1,517,100.30	1,517,100.30	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 USD / CAD EX.RATE 0.7586705 WITH CITIBANK N.A.	1,517,341.080	6 Feb 19				0.00	1,517,341.08	1,517,341.08	0.00
FX DEAL TRANSACTED ON 06 FEB 2019 USD / EUR EX.RATE 1.138457 WITH CITIBANK N.A.	104,738.040	6 Feb 19				0.00	104,738.04	104,738.04	0.00
FX DEAL TRANSACTED ON 06 MAR 2019 USD / JPY EX.RATE 0.008953 WITH CITIBANK N.A.	83,080.920	6 Mar 19				0.00	83,080.92	83,080.92	0.00
FX DEAL TRANSACTED ON 06 MAY 2019 EUR / USD EX.RATE 0.8929608 WITH CITIBANK N.A.	-7,386.880	6 May 19				0.00	-7,386.88	-7,386.88	0.00
FX DEAL TRANSACTED ON 06 MAY 2019 SEK / USD EX.RATE 9.56066 WITH CITIBANK N.A.	-24,134.830	6 May 19				0.00	-24,134.83	-24,134.83	0.00
FX DEAL TRANSACTED ON 07 DEC 2018 USD / GBP EX.RATE 1.2724 WITH CITIBANK N.A.	52,033.270	7 Dec 18				0.00	52,033.27	52,033.27	0.00
FX DEAL TRANSACTED ON 07 FEB 2019 JPY / USD EX.RATE 109.78945 WITH CITIBANK N.A.	-34,952.370	7 Feb 19				0.00	-34,952.37	-34,952.37	0.00
FX DEAL TRANSACTED ON 07 JAN 2019 JPY / USD EX.RATE 108.38324 WITH CITIBANK N.A.	-44,287.290	7 Jan 19				0.00	-44,287.29	-44,287.29	0.00
FX DEAL TRANSACTED ON 07 JAN 2019 USD / JPY EX.RATE 0.0092542 WITH CITIBANK N.A.	44,420.140	7 Jan 19				0.00	44,420.14	44,420.14	0.00
FX DEAL TRANSACTED ON 07 MAR 2019 DKK / USD EX.RATE 6.64798 WITH CITIBANK N.A.	-15,693.990	7 Mar 19				0.00	-15,693.99	-15,693.99	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 MAR 2019 EUR / USD EX.RATE 0.8886232 WITH CITIBANK N.A.	-97,904.270	7 Mar 19				0.00	-97,904.27	-97,904.27	0.00
FX DEAL TRANSACTED ON 07 MAR 2019 USD / CAD EX.RATE 0.7447846 WITH CITIBANK N.A.	1,811.960	7 Mar 19				0.00	1,811.96	1,811.96	0.00
FX DEAL TRANSACTED ON 07 MAR 2019 USD / EUR EX.RATE 1.1277094 WITH CITIBANK N.A.	98,110.720	7 Mar 19				0.00	98,110.72	98,110.72	0.00
FX DEAL TRANSACTED ON 07 MAY 2019 CHF / USD EX.RATE 1.01882 WITH CITIBANK N.A.	-17,291.190	7 May 19				0.00	-17,291.19	-17,291.19	0.00
FX DEAL TRANSACTED ON 07 MAY 2019 SEK / USD EX.RATE 9.59729 WITH CITIBANK N.A.	-18,982.430	7 May 19				0.00	-18,982.43	-18,982.43	0.00
FX DEAL TRANSACTED ON 08 APR 2019 EUR / USD EX.RATE 0.8877053 WITH CITIBANK N.A.	-939,088.370	8 Apr 19				0.00	-939,088.37	-939,088.37	0.00
FX DEAL TRANSACTED ON 08 APR 2019 USD / EUR EX.RATE 1.135231 WITH CITIBANK N.A.	946,366.830	8 Apr 19				0.00	946,366.83	946,366.83	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 DKK / USD EX.RATE 6.63659 WITH CITIBANK N.A.	-18,202.480	8 Mar 19				0.00	-18,202.48	-18,202.48	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 EUR / USD EX.RATE 0.8915928 WITH CITIBANK N.A.	-82,997.530	8 Mar 19				0.00	-82,997.53	-82,997.53	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 GBP / USD EX.RATE 0.7689173 WITH CITIBANK N.A.	-40,264.850	8 Mar 19				0.00	-40,264.85	-40,264.85	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 USD / BRL EX.RATE 0.2580845 WITH CITIBANK N.A.	697,584.410	8 Mar 19				0.00	697,584.41	697,584.41	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 USD / CAD EX.RATE 0.7444575 WITH CITIBANK N.A.	20,830.640	8 Mar 19				0.00	20,830.64	20,830.64	0.00
FX DEAL TRANSACTED ON 08 MAR 2019 USD / EUR EX.RATE 1.1237001 WITH CITIBANK N.A.	83,153.810	8 Mar 19				0.00	83,153.81	83,153.81	0.00
FX DEAL TRANSACTED ON 09 APR 2019 CHF / USD EX.RATE 1.00003 WITH CITIBANK N.A.	-35,894.160	9 Apr 19				0.00	-35,894.16	-35,894.16	0.00
FX DEAL TRANSACTED ON 09 APR 2019 SEK / USD EX.RATE 9.24396 WITH CITIBANK N.A.	-21,637.170	9 Apr 19				0.00	-21,637.17	-21,637.17	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 2019 COP / USD EX.RATE 3133.0 WITH CITIBANK N.A.	-354,802.490	9 Jan 19				0.00	-354,802.49	-354,802.49	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.3483 WITH CITIBANK N.A.	-1,949,862.790	9 May 19				0.00	-1,949,862.79	-1,949,862.79	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 EUR / USD EX.RATE 0.8886713 WITH CITIBANK N.A.	-1,517,996.510	9 May 19				0.00	-1,517,996.51	-1,517,996.51	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.65194 WITH CITIBANK N.A.	-7,017,659.700	9 May 19				0.00	-7,017,659.70	-7,017,659.70	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.741759 WITH CITIBANK N.A.	1,950,084.370	9 May 19				0.00	1,950,084.37	1,950,084.37	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / EUR EX.RATE 1.1229612 WITH CITIBANK N.A.	1,514,874.660	9 May 19				0.00	1,514,874.66	1,514,874.66	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.009123 WITH CITIBANK N.A.	7,020,180.900	9 May 19				0.00	7,020,180.90	7,020,180.90	0.00
FX DEAL TRANSACTED ON 10 APR 2019 SEK / USD EX.RATE 9.26283 WITH CITIBANK N.A.	-17,582.520	10 Apr 19				0.00	-17,582.52	-17,582.52	0.00
FX DEAL TRANSACTED ON 10 JAN 2019 BRL / USD EX.RATE 3.7225 WITH CITIBANK N.A.	-349,698.530	10 Jan 19				0.00	-349,698.53	-349,698.53	0.00
FX DEAL TRANSACTED ON 10 JAN 2019 GBP / USD EX.RATE 0.7833417 WITH CITIBANK N.A.	-408,506.270	10 Jan 19				0.00	-408,506.27	-408,506.27	0.00
FX DEAL TRANSACTED ON 10 JAN 2019 USD / EUR EX.RATE 1.15058 WITH CITIBANK N.A.	33,594.980	10 Jan 19				0.00	33,594.98	33,594.98	0.00
FX DEAL TRANSACTED ON 10 JAN 2019 USD / GBP EX.RATE 1.2780867 WITH CITIBANK N.A.	408,987.740	10 Jan 19				0.00	408,987.74	408,987.74	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 USD / INR EX.RATE 0.0139029 WITH CITIBANK N.A.	385,020.630	11 Dec 18				0.00	385,020.63	385,020.63	0.00
FX DEAL TRANSACTED ON 11 JAN 2019 PLN / USD EX.RATE 3.74444 WITH CITIBANK N.A.	-349,316.450	11 Jan 19				0.00	-349,316.45	-349,316.45	0.00
FX DEAL TRANSACTED ON 11 MAR 2019 EUR / USD EX.RATE 0.8896955 WITH CITIBANK N.A.	-52,788.610	11 Mar 19				0.00	-52,788.61	-52,788.61	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 12 APR 2019 BRL / USD EX.RATE 3.89 WITH CITIBANK N.A.	-364,989.200	12 Apr 19				0.00	-364,989.20	-364,989.20	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.3265 WITH CITIBANK N.A.	-1,055,408.970	12 Feb 19				0.00	-1,055,408.97	-1,055,408.97	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.3265 WITH CITIBANK N.A.	-1,055,408.970	12 Feb 19				0.00	-1,055,408.97	-1,055,408.97	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 JPY / USD EX.RATE 110.49576 WITH CITIBANK N.A.	-35,619.740	12 Feb 19				0.00	-35,619.74	-35,619.74	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.754337 WITH CITIBANK N.A.	1,056,071.830	12 Feb 19				0.00	1,056,071.83	1,056,071.83	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.7543547 WITH CITIBANK N.A.	1,056,096.530	12 Feb 19				0.00	1,056,096.53	1,056,096.53	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / PLN EX.RATE 0.2616723 WITH CITIBANK N.A.	354,820.010	12 Feb 19				0.00	354,820.01	354,820.01	0.00
FX DEAL TRANSACTED ON 12 MAR 2019 EUR / USD EX.RATE 0.8857474 WITH CITIBANK N.A.	-140,547.230	12 Mar 19				0.00	-140,547.23	-140,547.23	0.00
FX DEAL TRANSACTED ON 12 MAR 2019 GBP / USD EX.RATE 0.7641287 WITH CITIBANK N.A.	-12,570.600	12 Mar 19				0.00	-12,570.60	-12,570.60	0.00
FX DEAL TRANSACTED ON 12 MAR 2019 USD / JPY EX.RATE 0.0089994 WITH CITIBANK N.A.	103,337.430	12 Mar 19				0.00	103,337.43	103,337.43	0.00
FX DEAL TRANSACTED ON 13 DEC 2018 USD / EUR EX.RATE 1.13674 WITH CITIBANK N.A.	14,543.350	13 Dec 18				0.00	14,543.35	14,543.35	0.00
FX DEAL TRANSACTED ON 13 MAR 2019 USD / JPY EX.RATE 0.0089858 WITH CITIBANK N.A.	121,137.420	13 Mar 19				0.00	121,137.42	121,137.42	0.00
FX DEAL TRANSACTED ON 14 DEC 2018 UYU / USD EX.RATE 32.281 WITH CITIBANK N.A.	-144,307.900	14 Dec 18				0.00	-144,307.90	-144,307.90	0.00
FX DEAL TRANSACTED ON 14 FEB 2019 CAD / USD EX.RATE 1.3293226 WITH CITIBANK N.A.	-1,064,451.920	14 Feb 19				0.00	-1,064,451.92	-1,064,451.92	0.00
FX DEAL TRANSACTED ON 14 FEB 2019 GBP / USD EX.RATE 0.7812802 WITH CITIBANK N.A.	-10,557.510	14 Feb 19				0.00	-10,557.51	-10,557.51	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par 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 2019 USD / CAD EX.RATE 0.7506662 WITH CITIBANK N.A.	1,062,192.700	14 Feb 19				0.00	1,062,192.70	1,062,192.70	0.00
FX DEAL TRANSACTED ON 14 FEB 2019 USD / SEK EX.RATE 0.1077021 WITH CITIBANK N.A.	110,819.450	14 Feb 19				0.00	110,819.45	110,819.45	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 EUR / USD EX.RATE 0.8845722 WITH CITIBANK N.A.	-2,813.900	14 Mar 19				0.00	-2,813.90	-2,813.90	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 USD / JPY EX.RATE 0.0089608 WITH CITIBANK N.A.	82,097.910	14 Mar 19				0.00	82,097.91	82,097.91	0.00
FX DEAL TRANSACTED ON 15 APR 2019 SEK / USD EX.RATE 9.26937 WITH CITIBANK N.A.	-2,159.350	15 Apr 19				0.00	-2,159.35	-2,159.35	0.00
FX DEAL TRANSACTED ON 15 APR 2019 USD / ZAR EX.RATE 0.0709588 WITH CITIBANK N.A.	1,139,488.360	15 Apr 19				0.00	1,139,488.36	1,139,488.36	0.00
FX DEAL TRANSACTED ON 15 APR 2019 ZAR / USD EX.RATE 13.974 WITH CITIBANK N.A.	-1,149,165.530	15 Apr 19				0.00	-1,149,165.53	-1,149,165.53	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / USD EX.RATE 1.3283379 WITH CITIBANK N.A.	-903,384.600	15 Feb 19				0.00	-903,384.60	-903,384.60	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 GBP / USD EX.RATE 0.7757591 WITH CITIBANK N.A.	-20,111.850	15 Feb 19				0.00	-20,111.85	-20,111.85	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 USD / CAD EX.RATE 0.7533852 WITH CITIBANK N.A.	904,062.270	15 Feb 19				0.00	904,062.27	904,062.27	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 USD / JPY EX.RATE 0.0090493 WITH CITIBANK N.A.	21,808.750	15 Feb 19				0.00	21,808.75	21,808.75	0.00
FX DEAL TRANSACTED ON 15 JAN 2019 CAD / USD EX.RATE 1.32852 WITH CITIBANK N.A.	-978,532.500	15 Jan 19				0.00	-978,532.50	-978,532.50	0.00
FX DEAL TRANSACTED ON 15 JAN 2019 USD / CAD EX.RATE 0.7532483 WITH CITIBANK N.A.	979,222.780	15 Jan 19				0.00	979,222.78	979,222.78	0.00
FX DEAL TRANSACTED ON 15 MAR 2019 CAD / USD EX.RATE 1.3296656 WITH CITIBANK N.A.	-913,011.510	15 Mar 19				0.00	-913,011.51	-913,011.51	0.00
FX DEAL TRANSACTED ON 15 MAR 2019 USD / CAD EX.RATE 0.751027 WITH CITIBANK N.A.	911,746.810	15 Mar 19				0.00	911,746.81	911,746.81	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 JAN 2019 HKD / USD EX.RATE 7.84296 WITH CITIBANK N.A.	-5,394.570	16 Jan 19				0.00	-5,394.57	-5,394.57	0.00
FX DEAL TRANSACTED ON 16 JAN 2019 PLN / USD EX.RATE 3.747957 WITH CITIBANK N.A.	-701,411.640	16 Jan 19				0.00	-701,411.64	-701,411.64	0.00
FX DEAL TRANSACTED ON 16 JAN 2019 USD / EUR EX.RATE 1.1402 WITH CITIBANK N.A.	14,391.670	16 Jan 19				0.00	14,391.67	14,391.67	0.00
FX DEAL TRANSACTED ON 16 JAN 2019 USD / PLN EX.RATE 0.2662478 WITH CITIBANK N.A.	699,928.290	16 Jan 19				0.00	699,928.29	699,928.29	0.00
FX DEAL TRANSACTED ON 16 JAN 2019 ZAR / USD EX.RATE 13.668 WITH CITIBANK N.A.	-30,966.480	16 Jan 19				0.00	-30,966.48	-30,966.48	0.00
FX DEAL TRANSACTED ON 17 JAN 2019 CHF / USD EX.RATE 0.9942142 WITH CITIBANK N.A.	-26,488.600	17 Jan 19				0.00	-26,488.60	-26,488.60	0.00
FX DEAL TRANSACTED ON 17 JAN 2019 USD / DKK EX.RATE 0.1524985 WITH CITIBANK N.A.	16,659.840	17 Jan 19				0.00	16,659.84	16,659.84	0.00
FX DEAL TRANSACTED ON 17 MAY 2019 USD / ZAR EX.RATE 0.069588 WITH CITIBANK N.A.	259,367.910	17 May 19				0.00	259,367.91	259,367.91	0.00
FX DEAL TRANSACTED ON 17 MAY 2019 ZAR / USD EX.RATE 14.4359429 WITH CITIBANK	-258,188.520	17 May 19				0.00	-258,188.52	-258,188.52	0.00
FX DEAL TRANSACTED ON 18 DEC 2018 USD / NOK EX.RATE 0.1146615 WITH CITIBANK N.A.	20,439.410	18 Dec 18				0.00	20,439.41	20,439.41	0.00
FX DEAL TRANSACTED ON 18 FEB 2019 USD / KRW EX.RATE 0.0008891 WITH CITIBANK N.A.	373,903.330	18 Feb 19				0.00	373,903.33	373,903.33	0.00
FX DEAL TRANSACTED ON 18 JAN 2019 CHF / USD EX.RATE 0.99495 WITH CITIBANK N.A.	-66,895.110	18 Jan 19				0.00	-66,895.11	-66,895.11	0.00
FX DEAL TRANSACTED ON 18 MAR 2019 USD / JPY EX.RATE 0.0089674 WITH CITIBANK N.A.	66,598.060	18 Mar 19				0.00	66,598.06	66,598.06	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 USD / CHF EX.RATE 1.008217 WITH CITIBANK N.A.	72,322.710	19 Dec 18				0.00	72,322.71	72,322.71	0.00
FX DEAL TRANSACTED ON 19 DEC 2018 USD / NOK EX.RATE 0.115345 WITH CITIBANK N.A.	4,223.320	19 Dec 18				0.00	4,223.32	4,223.32	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 FEB 2019 USD / JPY EX.RATE 0.0090362 WITH CITIBANK N.A.	18,839.990	19 Feb 19				0.00	18,839.99	18,839.99	0.00
FX DEAL TRANSACTED ON 19 FEB 2019 USD / JPY EX.RATE 0.0090369 WITH CITIBANK N.A.	12,156.700	19 Feb 19				0.00	12,156.70	12,156.70	0.00
FX DEAL TRANSACTED ON 19 MAR 2019 GBP / USD EX.RATE 0.7534376 WITH CITIBANK N.A.	-265.850	19 Mar 19				0.00	-265.85	-265.85	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 DKK / USD EX.RATE 6.51704 WITH CITIBANK N.A.	-15,684.440	20 Dec 18				0.00	-15,684.44	-15,684.44	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 EUR / USD EX.RATE 0.8740391 WITH CITIBANK N.A.	-69,790.930	20 Dec 18				0.00	-69,790.93	-69,790.93	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / BRL EX.RATE 0.259774 WITH CITIBANK N.A.	668,125.450	20 Dec 18				0.00	668,125.45	668,125.45	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / CAD EX.RATE 0.7395082 WITH CITIBANK N.A.	138,553.880	20 Dec 18				0.00	138,553.88	138,553.88	0.00
FX DEAL TRANSACTED ON 20 DEC 2018 USD / EUR EX.RATE 1.1465938 WITH CITIBANK N.A.	69,942.220	20 Dec 18				0.00	69,942.22	69,942.22	0.00
FX DEAL TRANSACTED ON 20 FEB 2019 USD / JPY EX.RATE 0.0090283 WITH CITIBANK N.A.	23,606.910	20 Feb 19				0.00	23,606.91	23,606.91	0.00
FX DEAL TRANSACTED ON 21 DEC 2018 EUR / USD EX.RATE 0.8797396 WITH CITIBANK N.A.	-85,593.640	21 Dec 18				0.00	-85,593.64	-85,593.64	0.00
FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.7379529 WITH CITIBANK N.A.	49,302.750	21 Dec 18				0.00	49,302.75	49,302.75	0.00
FX DEAL TRANSACTED ON 21 FEB 2019 CAD / USD EX.RATE 1.3184 WITH CITIBANK N.A.	-2,578,883.500	21 Feb 19				0.00	-2,578,883.50	-2,578,883.50	0.00
FX DEAL TRANSACTED ON 21 FEB 2019 CAD / USD EX.RATE 1.3224708 WITH CITIBANK N.A.	-10,195.610	21 Feb 19				0.00	-10,195.61	-10,195.61	0.00
FX DEAL TRANSACTED ON 21 FEB 2019 USD / CAD EX.RATE 0.7589692 WITH CITIBANK N.A.	2,580,495.330	21 Feb 19				0.00	2,580,495.33	2,580,495.33	0.00
FX DEAL TRANSACTED ON 21 MAR 2019 MXN / USD EX.RATE 19.0832606 WITH CITIBANK	-180,844.160	21 Mar 19				0.00	-180,844.16	-180,844.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 MAR 2019 ZAR / USD EX.RATE 14.266752 WITH CITIBANK N.A.	-369,605.090	21 Mar 19				0.00	-369,605.09	-369,605.09	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 BRL / USD EX.RATE 4.0748 WITH CITIBANK N.A.	-672,623.010	21 May 19				0.00	-672,623.01	-672,623.01	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 EUR / USD EX.RATE 0.8924582 WITH CITIBANK N.A.	-934,087.070	21 May 19				0.00	-934,087.07	-934,087.07	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 PLN / USD EX.RATE 3.85446 WITH CITIBANK N.A.	-529.090	21 May 19				0.00	-529.09	-529.09	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 PLN / USD EX.RATE 3.854486 WITH CITIBANK N.A.	-529.090	21 May 19				0.00	-529.09	-529.09	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / MXN EX.RATE 0.0523344 WITH CITIBANK N.A.	180,611.030	21 May 19				0.00	180,611.03	180,611.03	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / MXN EX.RATE 0.0525666 WITH CITIBANK N.A.	15,443.410	21 May 19				0.00	15,443.41	15,443.41	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / TRY EX.RATE 0.1651896 WITH CITIBANK N.A.	5,486.000	21 May 19				0.00	5,486.00	5,486.00	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 ZAR / USD EX.RATE 14.451964 WITH CITIBANK N.A.	-853,257.340	21 May 19				0.00	-853,257.34	-853,257.34	0.00
FX DEAL TRANSACTED ON 22 FEB 2019 JPY / USD EX.RATE 110.64769 WITH CITIBANK N.A.	-10,883.950	22 Feb 19				0.00	-10,883.95	-10,883.95	0.00
FX DEAL TRANSACTED ON 22 JAN 2019 GBP / USD EX.RATE 0.7743158 WITH CITIBANK N.A.	-25,327.320	22 Jan 19				0.00	-25,327.32	-25,327.32	0.00
FX DEAL TRANSACTED ON 22 MAR 2019 EUR / USD EX.RATE 0.884192 WITH CITIBANK N.A.	-113,697.860	22 Mar 19				0.00	-113,697.86	-113,697.86	0.00
FX DEAL TRANSACTED ON 22 MAR 2019 GBP / USD EX.RATE 0.7611023 WITH CITIBANK N.A.	-106,424.600	22 Mar 19				0.00	-106,424.60	-106,424.60	0.00
FX DEAL TRANSACTED ON 22 MAR 2019 USD / EUR EX.RATE 1.1325626 WITH CITIBANK N.A.	113,857.360	22 Mar 19				0.00	113,857.36	113,857.36	0.00
FX DEAL TRANSACTED ON 22 MAR 2019 USD / GBP EX.RATE 1.3144915 WITH CITIBANK N.A.	106,473.810	22 Mar 19				0.00	106,473.81	106,473.81	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 23 APR 2019 CHF / USD EX.RATE 1.02073 WITH CITIBANK N.A.	-13,568.020	23 Apr 19				0.00	-13,568.02	-13,568.02	0.00
FX DEAL TRANSACTED ON 23 APR 2019 SEK / USD EX.RATE 9.36438 WITH CITIBANK N.A.	-65,797.710	23 Apr 19				0.00	-65,797.71	-65,797.71	0.00
FX DEAL TRANSACTED ON 23 JAN 2019 SEK / USD EX.RATE 9.01062 WITH CITIBANK N.A.	-27,007.960	23 Jan 19				0.00	-27,007.96	-27,007.96	0.00
FX DEAL TRANSACTED ON 23 JAN 2019 USD / COP EX.RATE 0.0003178 WITH CITIBANK N.A.	353,320.640	23 Jan 19				0.00	353,320.64	353,320.64	0.00
FX DEAL TRANSACTED ON 23 JAN 2019 USD / GBP EX.RATE 1.30647 WITH CITIBANK N.A.	17,780.190	23 Jan 19				0.00	17,780.19	17,780.19	0.00
FX DEAL TRANSACTED ON 24 JAN 2019 DKK / USD EX.RATE 6.60707 WITH CITIBANK N.A.	-16,646.330	24 Jan 19				0.00	-16,646.33	-16,646.33	0.00
FX DEAL TRANSACTED ON 25 APR 2019 EUR / USD EX.RATE 0.8978756 WITH CITIBANK N.A.	-31,013.110	25 Apr 19				0.00	-31,013.11	-31,013.11	0.00
FX DEAL TRANSACTED ON 25 APR 2019 USD / BRL EX.RATE 0.2513889 WITH CITIBANK N.A.	723,582.830	25 Apr 19				0.00	723,582.83	723,582.83	0.00
FX DEAL TRANSACTED ON 25 APR 2019 USD / GBP EX.RATE 1.29011 WITH CITIBANK N.A.	207,857.620	25 Apr 19				0.00	207,857.62	207,857.62	0.00
FX DEAL TRANSACTED ON 25 APR 2019 USD / JPY EX.RATE 0.0089487 WITH CITIBANK N.A.	4,775.820	25 Apr 19				0.00	4,775.82	4,775.82	0.00
FX DEAL TRANSACTED ON 25 FEB 2019 GBP / USD EX.RATE 0.7651461 WITH CITIBANK N.A.	-4,738.110	25 Feb 19				0.00	-4,738.11	-4,738.11	0.00
FX DEAL TRANSACTED ON 25 JUN 2019 EUR / USD EX.RATE 0.8826125 WITH CITIBANK N.A.	-36,542.220	25 Jun 19				0.00	-36,542.22	-36,542.22	0.00
FX DEAL TRANSACTED ON 25 JUN 2019 MXN / USD EX.RATE 19.070505 WITH CITIBANK N.A.	-12,418.830	25 Jun 19				0.00	-12,418.83	-12,418.83	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 USD / ZAR EX.RATE 0.0692941 WITH CITIBANK N.A.	259,341.420	25 Mar 19				0.00	259,341.42	259,341.42	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 ZAR / USD EX.RATE 14.3944 WITH CITIBANK N.A.	-260,005.040	25 Mar 19				0.00	-260,005.04	-260,005.04	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 26 APR 2019 BRL / USD EX.RATE 3.924 WITH CITIBANK N.A.	-698,472.030	26 Apr 19				0.00	-698,472.03	-698,472.03	0.00
FX DEAL TRANSACTED ON 26 APR 2019 USD / BRL EX.RATE 0.2541619 WITH CITIBANK N.A.	696,608.020	26 Apr 19				0.00	696,608.02	696,608.02	0.00
FX DEAL TRANSACTED ON 27 DEC 2018 USD / GBP EX.RATE 1.2638 WITH CITIBANK N.A.	42,386.680	27 Dec 18				0.00	42,386.68	42,386.68	0.00
FX DEAL TRANSACTED ON 27 FEB 2019 EUR / USD EX.RATE 0.8784864 WITH CITIBANK N.A.	-78,544.180	27 Feb 19				0.00	-78,544.18	-78,544.18	0.00
FX DEAL TRANSACTED ON 27 FEB 2019 USD / EUR EX.RATE 1.1386989 WITH CITIBANK N.A.	78,570.220	27 Feb 19				0.00	78,570.22	78,570.22	0.00
FX DEAL TRANSACTED ON 27 MAR 2019 JPY / USD EX.RATE 110.4743 WITH CITIBANK N.A.	-7,406.830	27 Mar 19				0.00	-7,406.83	-7,406.83	0.00
FX DEAL TRANSACTED ON 28 DEC 2018 USD / EUR EX.RATE 1.1434 WITH CITIBANK N.A.	39,011.840	28 Dec 18				0.00	39,011.84	39,011.84	0.00
FX DEAL TRANSACTED ON 28 DEC 2018 USD / GBP EX.RATE 1.2694 WITH CITIBANK N.A.	4,074.770	28 Dec 18				0.00	4,074.77	4,074.77	0.00
FX DEAL TRANSACTED ON 28 DEC 2018 USD / NOK EX.RATE 0.1146332 WITH CITIBANK N.A.	2,996.400	28 Dec 18				0.00	2,996.40	2,996.40	0.00
FX DEAL TRANSACTED ON 28 FEB 2019 BRL / USD EX.RATE 3.7385 WITH CITIBANK N.A.	-330,550.290	28 Feb 19				0.00	-330,550.29	-330,550.29	0.00
FX DEAL TRANSACTED ON 28 JAN 2019 USD / BRL EX.RATE 0.2644453 WITH CITIBANK N.A.	326,791.550	28 Jan 19				0.00	326,791.55	326,791.55	0.00
FX DEAL TRANSACTED ON 28 JAN 2019 USD / ZAR EX.RATE 0.0723252 WITH CITIBANK N.A.	352,107.850	28 Jan 19				0.00	352,107.85	352,107.85	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 DKK / USD EX.RATE 6.64448 WITH CITIBANK N.A.	-10,951.950	28 Mar 19				0.00	-10,951.95	-10,951.95	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 USD / ZAR EX.RATE 0.0679577 WITH CITIBANK N.A.	189,926.320	28 Mar 19				0.00	189,926.32	189,926.32	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 ZAR / USD EX.RATE 14.6864 WITH CITIBANK N.A.	-190,296.630	28 Mar 19				0.00	-190,296.63	-190,296.63	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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 JAN 2019 DKK / USD EX.RATE 6.53249 WITH CITIBANK N.A.	-10,984.060	29 Jan 19				0.00	-10,984.06	-10,984.06	0.00
FX DEAL TRANSACTED ON 29 MAR 2019 BRL / USD EX.RATE 3.8967 WITH CITIBANK N.A.	-693,645.980	29 Mar 19				0.00	-693,645.98	-693,645.98	0.00
FX DEAL TRANSACTED ON 29 MAR 2019 USD / ZAR EX.RATE 0.0689056 WITH CITIBANK N.A.	73,102.280	29 Mar 19				0.00	73,102.28	73,102.28	0.00
FX DEAL TRANSACTED ON 29 MAR 2019 ZAR / USD EX.RATE 14.4861 WITH CITIBANK N.A.	-73,236.010	29 Mar 19				0.00	-73,236.01	-73,236.01	0.00
FX DEAL TRANSACTED ON 30 APR 2019 BRL / USD EX.RATE 3.9453 WITH CITIBANK N.A.	-729,561.790	30 Apr 19				0.00	-729,561.79	-729,561.79	0.00
FX DEAL TRANSACTED ON 30 APR 2019 EUR / USD EX.RATE 0.8917902 WITH CITIBANK N.A.	-4,880.780	30 Apr 19				0.00	-4,880.78	-4,880.78	0.00
FX DEAL TRANSACTED ON 30 APR 2019 USD / BRL EX.RATE 0.2534661 WITH CITIBANK N.A.	694,701.100	30 Apr 19				0.00	694,701.10	694,701.10	0.00
FX DEAL TRANSACTED ON 30 APR 2019 USD / BRL EX.RATE 0.2534661 WITH CITIBANK N.A.	359,873.260	30 Apr 19				0.00	359,873.26	359,873.26	0.00
FX DEAL TRANSACTED ON 30 JAN 2019 USD / EUR EX.RATE 1.1416 WITH CITIBANK N.A.	28,764.540	30 Jan 19				0.00	28,764.54	28,764.54	0.00
FX DEAL TRANSACTED ON 30 JAN 2019 USD / TRY EX.RATE 0.1838094 WITH CITIBANK N.A.	362,252.330	30 Jan 19				0.00	362,252.33	362,252.33	0.00
FX DEAL TRANSACTED ON 31 DEC 2018 BRL / USD EX.RATE 3.8748 WITH CITIBANK N.A.	-663,763.010	31 Dec 18				0.00	-663,763.01	-663,763.01	0.00
FX DEAL TRANSACTED ON 31 JAN 2019 USD / BRL EX.RATE 0.2738301 WITH CITIBANK N.A.	356,459.050	31 Jan 19				0.00	356,459.05	356,459.05	0.00
Uruguayan peso uruguayo - UYU									
FX DEAL TRANSACTED ON 14 DEC 2018 UYU / USD EX.RATE 32.281 WITH CITIBANK N.A.	4,658,403.180	14 Dec 18				0.00	144,307.90	144,558.67	250.77
Total CITIBANK N.A.							**.000.00**	**187,850.89**	**187,850.89**

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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
CREDIT AGRICOLE CIB									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.34826 WITH CREDIT AGRICOLE	13,601,000.000	9 May 19				0.00	10,087,816.89	10,085,273.62	-2,543.27
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7417803 WITH CREDIT	-13,601,000.000	9 May 19				0.00	-10,088,954.30	-10,098,377.70	-9,423.40
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.32298 WITH CREDIT AGRICOLE	13,601,000.000	12 Feb 19				0.00	10,280,578.69	10,098,377.70	-182,200.99
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.7542855 WITH CREDIT	-13,601,000.000	12 Feb 19				0.00	-10,259,036.72	-10,211,344.27	47,692.45
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 MAY 2019 JPY / USD EX.RATE 110.2457 WITH CREDIT	920,000,000.000	7 May 19				0.00	8,344,996.68	8,542,246.98	197,250.30
FX DEAL TRANSACTED ON 07 MAY 2019 USD / JPY EX.RATE 0.0090385 WITH CREDIT	-920,000,000.000	7 May 19				0.00	-8,315,407.00	-8,350,351.71	-34,944.71
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.6489 WITH CREDIT	920,000,000.000	9 May 19				0.00	8,390,417.05	8,396,842.06	6,425.01
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091512 WITH CREDIT	-920,000,000.000	9 May 19				0.00	-8,419,110.65	-8,542,246.98	-123,136.33
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAY 2019 JPY / USD EX.RATE 110.2457 WITH CREDIT	-8,344,996.680	7 May 19				0.00	-8,344,996.68	-8,344,996.68	0.00
FX DEAL TRANSACTED ON 07 MAY 2019 USD / JPY EX.RATE 0.0090385 WITH CREDIT	8,315,407.000	7 May 19				0.00	8,315,407.00	8,315,407.00	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.34826 WITH CREDIT AGRICOLE	-10,087,816.890	9 May 19				0.00	-10,087,816.89	-10,087,816.89	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
CREDIT AGRICOLE CIB									
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.6489 WITH CREDIT	-8,390,417.050	9 May 19				0.00	-8,390,417.05	-8,390,417.05	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7417803 WITH CREDIT	10,088,954.300	9 May 19				0.00	10,088,954.30	10,088,954.30	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091512 WITH CREDIT	8,419,110.650	9 May 19				0.00	8,419,110.65	8,419,110.65	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 CAD / USD EX.RATE 1.32298 WITH CREDIT AGRICOLE	-10,280,578.690	12 Feb 19				0.00	-10,280,578.69	-10,280,578.69	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / CAD EX.RATE 0.7542855 WITH CREDIT	10,259,036.720	12 Feb 19				0.00	10,259,036.72	10,259,036.72	0.00
Total CREDIT AGRICOLE CIB							**.000.00**	**-100,880.94**	**-100,880.94**
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2019 CAD / USD EX.RATE 1.33041 WITH HSBC BANK USA,	4,600,000.000	1 Apr 19				0.00	3,457,580.75	3,448,275.86	-9,304.89
FX DEAL TRANSACTED ON 01 APR 2019 USD / CAD EX.RATE 0.7522129 WITH HSBC BANK	-4,600,000.000	1 Apr 19				0.00	-3,460,179.50	-3,419,565.86	40,613.64
FX DEAL TRANSACTED ON 03 APR 2019 CAD / USD EX.RATE 1.33335 WITH HSBC BANK USA,	1,900,000.000	3 Apr 19				0.00	1,424,982.19	1,426,372.88	1,390.69
FX DEAL TRANSACTED ON 03 APR 2019 CAD / USD EX.RATE 1.33335 WITH HSBC BANK USA,	1,900,000.000	3 Apr 19				0.00	1,424,982.19	1,426,372.88	1,390.69
FX DEAL TRANSACTED ON 03 APR 2019 USD / CAD EX.RATE 0.7504872 WITH HSBC BANK	-1,900,000.000	3 Apr 19				0.00	-1,425,925.64	-1,412,429.38	13,496.26
FX DEAL TRANSACTED ON 03 APR 2019 USD / CAD EX.RATE 0.7505035 WITH HSBC BANK	-1,900,000.000	3 Apr 19				0.00	-1,425,956.57	-1,416,008.35	9,948.22

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HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.3482226 WITH HSBC BANK	1,196,000.000	9 May 19				0.00	887,093.87	887,997.92	904.05
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7416307 WITH HSBC BANK	-1,196,000.000	9 May 19				0.00	-886,990.31	-886,845.62	144.69
FX DEAL TRANSACTED ON 14 MAR 2019 CAD / USD EX.RATE 1.33315 WITH HSBC BANK USA,	2,100,000.000	14 Mar 19				0.00	1,575,216.59	1,577,109.38	1,892.79
FX DEAL TRANSACTED ON 14 MAR 2019 CAD / USD EX.RATE 1.33315 WITH HSBC BANK USA,	300,000.000	14 Mar 19				0.00	225,030.94	225,301.34	270.40
FX DEAL TRANSACTED ON 14 MAR 2019 USD / CAD EX.RATE 0.7506225 WITH HSBC BANK	-300,000.000	14 Mar 19				0.00	-225,186.75	-224,424.91	761.84
FX DEAL TRANSACTED ON 14 MAR 2019 USD / CAD EX.RATE 0.750676 WITH HSBC BANK USA,	-2,100,000.000	14 Mar 19				0.00	-1,576,419.64	-1,575,748.48	671.16
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / USD EX.RATE 1.3283064 WITH HSBC BANK	1,196,000.000	15 Feb 19				0.00	900,394.67	897,931.60	-2,463.07
FX DEAL TRANSACTED ON 15 FEB 2019 USD / CAD EX.RATE 0.7544382 WITH HSBC BANK	-1,196,000.000	15 Feb 19				0.00	-902,308.03	-887,997.92	14,310.11
FX DEAL TRANSACTED ON 25 MAR 2019 CAD / USD EX.RATE 1.3414 WITH HSBC BANK USA,	1,400,000.000	25 Mar 19				0.00	1,043,685.70	1,043,374.57	-311.13
FX DEAL TRANSACTED ON 25 MAR 2019 CAD / USD EX.RATE 1.3414 WITH HSBC BANK USA,	1,400,000.000	25 Mar 19				0.00	1,043,685.70	1,043,374.57	-311.13
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.7460658 WITH HSBC BANK	-1,400,000.000	25 Mar 19				0.00	-1,044,492.08	-1,047,042.11	-2,550.03
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.7461199 WITH HSBC BANK	-1,400,000.000	25 Mar 19				0.00	-1,044,567.91	-1,038,267.58	6,300.33
FX DEAL TRANSACTED ON 26 FEB 2019 CAD / USD EX.RATE 1.3205 WITH HSBC BANK USA,	14,800,000.000	26 Feb 19				0.00	11,207,875.80	11,177,403.52	-30,472.28
FX DEAL TRANSACTED ON 26 FEB 2019 USD / CAD EX.RATE 0.7578485 WITH HSBC BANK	-14,800,000.000	26 Feb 19				0.00	-11,216,157.33	-11,094,452.77	121,704.56

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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.									
Colombian peso - COP									
FX DEAL TRANSACTED ON 13 MAR 2019 USD / COP EX.RATE 0.0003179 WITH HSBC BANK	-1,168,815,539.000	13 Mar 19				0.00	-371,579.84	-372,555.79	-975.95
FX DEAL TRANSACTED ON 31 JAN 2019 COP / USD EX.RATE 3116.5 WITH HSBC BANK USA,	1,168,815,539.000	31 Jan 19				0.00	375,041.08	372,555.79	-2,485.29
Danish krone - DKK									
FX DEAL TRANSACTED ON 09 MAY 2019 DKK / USD EX.RATE 6.657138 WITH HSBC BANK USA,	80,037.000	9 May 19				0.00	12,022.73	12,037.54	14.81
Euro - EUR									
FX DEAL TRANSACTED ON 21 MAY 2019 USD / EUR EX.RATE 1.11582 WITH HSBC BANK USA,	-855,507.590	21 May 19				0.00	-954,592.48	-954,233.23	359.25
FX DEAL TRANSACTED ON 31 JAN 2019 EUR / USD EX.RATE 0.8721361 WITH HSBC BANK	295,000.000	31 Jan 19				0.00	338,249.95	338,306.01	56.06
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 25 JAN 2019 IDR / USD EX.RATE 14163.0 WITH HSBC BANK USA,	4,930,082,683.000	25 Jan 19				0.00	348,095.93	350,396.78	2,300.85
South African rand - ZAR									
FX DEAL TRANSACTED ON 27 MAR 2019 USD / ZAR EX.RATE 0.0685237 WITH HSBC BANK	-2,692,179.630	27 Mar 19				0.00	-184,478.10	-191,222.92	-6,744.82
FX DEAL TRANSACTED ON 27 MAR 2019 ZAR / USD EX.RATE 14.56 WITH HSBC BANK USA,	2,692,179.630	27 Mar 19				0.00	184,902.45	184,112.13	-790.32

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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.									
South Korean won - KRW									
FX DEAL TRANSACTED ON 12 FEB 2019 KRW / USD EX.RATE 1119.54 WITH HSBC BANK USA,	803,513,079.000	12 Feb 19				0.00	717,717.17	675,987.95	-41,729.22
FX DEAL TRANSACTED ON 12 FEB 2019 USD / KRW EX.RATE 0.0008908 WITH HSBC BANK	-803,513,079.000	12 Feb 19				0.00	-715,760.80	-712,144.89	3,615.91
FX DEAL TRANSACTED ON 14 MAY 2019 USD / KRW EX.RATE 0.0008425 WITH HSBC BANK	-803,513,079.000	14 May 19				0.00	-676,927.61	-675,987.95	939.66
FX DEAL TRANSACTED ON 14 MAY 2019 USD / KRW EX.RATE 0.0008425 WITH HSBC BANK	-846,569,457.000	14 May 19				0.00	-713,200.89	-712,210.88	990.01
FX DEAL TRANSACTED ON 18 FEB 2019 KRW / USD EX.RATE 1124.7 WITH HSBC BANK USA,	803,513,079.000	18 Feb 19				0.00	714,424.36	712,144.89	-2,279.47
FX DEAL TRANSACTED ON 25 FEB 2019 KRW / USD EX.RATE 1113.9 WITH HSBC BANK USA,	846,569,457.000	25 Feb 19				0.00	760,004.90	712,210.88	-47,794.02
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2019 CAD / USD EX.RATE 1.33041 WITH HSBC BANK USA,	-3,457,580.750	1 Apr 19				0.00	-3,457,580.75	-3,457,580.75	0.00
FX DEAL TRANSACTED ON 01 APR 2019 USD / CAD EX.RATE 0.7522129 WITH HSBC BANK	3,460,179.500	1 Apr 19				0.00	3,460,179.50	3,460,179.50	0.00
FX DEAL TRANSACTED ON 03 APR 2019 CAD / USD EX.RATE 1.33335 WITH HSBC BANK USA,	-1,424,982.190	3 Apr 19				0.00	-1,424,982.19	-1,424,982.19	0.00
FX DEAL TRANSACTED ON 03 APR 2019 CAD / USD EX.RATE 1.33335 WITH HSBC BANK USA,	-1,424,982.190	3 Apr 19				0.00	-1,424,982.19	-1,424,982.19	0.00
FX DEAL TRANSACTED ON 03 APR 2019 USD / CAD EX.RATE 0.7504872 WITH HSBC BANK	1,425,925.640	3 Apr 19				0.00	1,425,925.64	1,425,925.64	0.00
FX DEAL TRANSACTED ON 03 APR 2019 USD / CAD EX.RATE 0.7505035 WITH HSBC BANK	1,425,956.570	3 Apr 19				0.00	1,425,956.57	1,425,956.57	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 CAD / USD EX.RATE 1.3482226 WITH HSBC BANK	-887,093.870	9 May 19				0.00	-887,093.87	-887,093.87	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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 09 MAY 2019 DKK / USD EX.RATE 6.657138 WITH HSBC BANK USA,	-12,022.730	9 May 19				0.00	-12,022.73	-12,022.73	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / CAD EX.RATE 0.7416307 WITH HSBC BANK	886,990.310	9 May 19				0.00	886,990.31	886,990.31	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 KRW / USD EX.RATE 1119.54 WITH HSBC BANK USA,	-717,717.170	12 Feb 19				0.00	-717,717.17	-717,717.17	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / KRW EX.RATE 0.0008908 WITH HSBC BANK	715,760.800	12 Feb 19				0.00	715,760.80	715,760.80	0.00
FX DEAL TRANSACTED ON 13 MAR 2019 USD / COP EX.RATE 0.0003179 WITH HSBC BANK	371,579.840	13 Mar 19				0.00	371,579.84	371,579.84	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 CAD / USD EX.RATE 1.33315 WITH HSBC BANK USA,	-1,575,216.590	14 Mar 19				0.00	-1,575,216.59	-1,575,216.59	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 CAD / USD EX.RATE 1.33315 WITH HSBC BANK USA,	-225,030.940	14 Mar 19				0.00	-225,030.94	-225,030.94	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 USD / CAD EX.RATE 0.7506225 WITH HSBC BANK	225,186.750	14 Mar 19				0.00	225,186.75	225,186.75	0.00
FX DEAL TRANSACTED ON 14 MAR 2019 USD / CAD EX.RATE 0.750676 WITH HSBC BANK USA,	1,576,419.640	14 Mar 19				0.00	1,576,419.64	1,576,419.64	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / KRW EX.RATE 0.0008425 WITH HSBC BANK	676,927.610	14 May 19				0.00	676,927.61	676,927.61	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / KRW EX.RATE 0.0008425 WITH HSBC BANK	713,200.890	14 May 19				0.00	713,200.89	713,200.89	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 CAD / USD EX.RATE 1.3283064 WITH HSBC BANK	-900,394.670	15 Feb 19				0.00	-900,394.67	-900,394.67	0.00
FX DEAL TRANSACTED ON 15 FEB 2019 USD / CAD EX.RATE 0.7544382 WITH HSBC BANK	902,308.030	15 Feb 19				0.00	902,308.03	902,308.03	0.00
FX DEAL TRANSACTED ON 18 FEB 2019 KRW / USD EX.RATE 1124.7 WITH HSBC BANK USA,	-714,424.360	18 Feb 19				0.00	-714,424.36	-714,424.36	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / EUR EX.RATE 1.11582 WITH HSBC BANK USA,	954,592.480	21 May 19				0.00	954,592.48	954,592.48	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 25 FEB 2019 KRW / USD EX.RATE 1113.9 WITH HSBC BANK USA,	-760,004.900	25 Feb 19				0.00	-760,004.90	-760,004.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2019 IDR / USD EX.RATE 14163.0 WITH HSBC BANK USA,	-348,095.930	25 Jan 19				0.00	-348,095.93	-348,095.93	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 CAD / USD EX.RATE 1.3414 WITH HSBC BANK USA,	-1,043,685.700	25 Mar 19				0.00	-1,043,685.70	-1,043,685.70	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 CAD / USD EX.RATE 1.3414 WITH HSBC BANK USA,	-1,043,685.700	25 Mar 19				0.00	-1,043,685.70	-1,043,685.70	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.7460658 WITH HSBC BANK	1,044,492.080	25 Mar 19				0.00	1,044,492.08	1,044,492.08	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.7461199 WITH HSBC BANK	1,044,567.910	25 Mar 19				0.00	1,044,567.91	1,044,567.91	0.00
FX DEAL TRANSACTED ON 26 FEB 2019 CAD / USD EX.RATE 1.3205 WITH HSBC BANK USA,	-11,207,875.800	26 Feb 19				0.00	-11,207,875.80	-11,207,875.80	0.00
FX DEAL TRANSACTED ON 26 FEB 2019 USD / CAD EX.RATE 0.7578485 WITH HSBC BANK	11,216,157.330	26 Feb 19				0.00	11,216,157.33	11,216,157.33	0.00
FX DEAL TRANSACTED ON 27 MAR 2019 USD / ZAR EX.RATE 0.0685237 WITH HSBC BANK	184,478.100	27 Mar 19				0.00	184,478.10	184,478.10	0.00
FX DEAL TRANSACTED ON 27 MAR 2019 ZAR / USD EX.RATE 14.56 WITH HSBC BANK USA,	-184,902.450	27 Mar 19				0.00	-184,902.45	-184,902.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2019 COP / USD EX.RATE 3116.5 WITH HSBC BANK USA,	-375,041.080	31 Jan 19				0.00	-375,041.08	-375,041.08	0.00
FX DEAL TRANSACTED ON 31 JAN 2019 EUR / USD EX.RATE 0.8721361 WITH HSBC BANK	-338,249.950	31 Jan 19				0.00	-338,249.95	-338,249.95	0.00
Total HSBC BANK USA, N.A.							**.000.00**	**73,864.36**	**73,864.36**

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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
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 14 MAY 2019 USD / AUD EX.RATE 0.6942 WITH JPMORGAN CHASE	-2,314,293.340	14 May 19				0.00	-1,606,582.44	-1,604,152.51	2,429.93
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	-511.700	16 Apr 19				0.00	-367.17	-367.27	-0.10
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	-0.050	16 Apr 19				0.00	-0.04	-0.04	0.00
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	-3,350.840	16 Apr 19				0.00	-2,404.41	-2,405.07	-0.66
FX DEAL TRANSACTED ON 21 MAY 2019 USD / AUD EX.RATE 0.68674 WITH JPMORGAN CHASE	-1,692,742.710	21 May 19				0.00	-1,162,474.13	-1,163,845.31	-1,371.18
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2019 GBP / USD EX.RATE 0.7622756 WITH JPMORGAN	402,000.000	1 Apr 19				0.00	527,368.32	528,429.02	1,060.70
FX DEAL TRANSACTED ON 01 APR 2019 USD / GBP EX.RATE 1.3138908 WITH JPMORGAN	-402,000.000	1 Apr 19				0.00	-528,184.10	-524,027.17	4,156.93
FX DEAL TRANSACTED ON 01 FEB 2019 GBP / USD EX.RATE 0.764664 WITH JPMORGAN CHASE	322,000.000	1 Feb 19				0.00	421,099.98	421,594.65	494.67
FX DEAL TRANSACTED ON 01 FEB 2019 USD / GBP EX.RATE 1.306873 WITH JPMORGAN CHASE	-1,421.510	1 Feb 19				0.00	-1,857.73	-1,861.18	-3.45
FX DEAL TRANSACTED ON 01 FEB 2019 USD / GBP EX.RATE 1.3096353 WITH JPMORGAN	-322,000.000	1 Feb 19				0.00	-421,702.57	-426,440.70	-4,738.13
FX DEAL TRANSACTED ON 08 JAN 2019 USD / GBP EX.RATE 1.273577 WITH JPMORGAN CHASE	-919.840	8 Jan 19				0.00	-1,171.49	-1,171.14	0.35
FX DEAL TRANSACTED ON 09 MAY 2019 USD / GBP EX.RATE 1.3018517 WITH JPMORGAN	-25,925.130	9 May 19				0.00	-33,750.67	-33,754.52	-3.85

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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 11 JAN 2019 USD / GBP EX.RATE 1.281214 WITH JPMORGAN CHASE	-791.100	11 Jan 19				0.00	-1,013.57	-1,014.39	-0.82
FX DEAL TRANSACTED ON 14 MAY 2019 USD / GBP EX.RATE 1.29143 WITH JPMORGAN CHASE	-6,752,000.000	14 May 19				0.00	-8,719,735.36	-8,686,448.66	33,286.70
FX DEAL TRANSACTED ON 14 MAY 2019 USD / GBP EX.RATE 1.29195 WITH JPMORGAN CHASE	-760,938.710	14 May 19				0.00	-983,094.77	-978,947.73	4,147.04
FX DEAL TRANSACTED ON 15 APR 2019 USD / GBP EX.RATE 1.310001 WITH JPMORGAN CHASE	-127.550	15 Apr 19				0.00	-167.09	-167.28	-0.19
FX DEAL TRANSACTED ON 21 MAY 2019 USD / GBP EX.RATE 1.27071 WITH JPMORGAN CHASE	-8,922.510	21 May 19				0.00	-11,337.92	-11,295.01	42.91
FX DEAL TRANSACTED ON 23 MAY 2019 USD / GBP EX.RATE 1.26631 WITH JPMORGAN CHASE	-3,238.700	23 May 19				0.00	-4,101.20	-4,106.51	-5.31
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 APR 2019 USD / CAD EX.RATE 0.748722 WITH JPMORGAN CHASE	-6,449.000	2 Apr 19				0.00	-4,828.51	-4,831.07	-2.56
FX DEAL TRANSACTED ON 05 APR 2019 USD / CAD EX.RATE 0.746687 WITH JPMORGAN CHASE	-68.660	5 Apr 19				0.00	-51.27	-51.34	-0.07
FX DEAL TRANSACTED ON 14 MAY 2019 USD / CAD EX.RATE 0.7419829 WITH JPMORGAN	-4,608,465.540	14 May 19				0.00	-3,419,402.51	-3,421,662.06	-2,259.55
FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.738498 WITH JPMORGAN CHASE	-670.300	21 Dec 18				0.00	-495.02	-494.56	0.46
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.745762 WITH JPMORGAN CHASE	-461.800	25 Mar 19				0.00	-344.39	-344.17	0.22
Danish krone - DKK									
FX DEAL TRANSACTED ON 09 MAY 2019 DKK / USD EX.RATE 6.6167225 WITH JPMORGAN	21,370,000.000	9 May 19				0.00	3,229,695.67	3,260,604.21	30,908.54
FX DEAL TRANSACTED ON 09 MAY 2019 USD / DKK EX.RATE 0.1504216 WITH JPMORGAN	-21,370,000.000	9 May 19				0.00	-3,214,509.50	-3,214,041.32	468.18

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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 28 MAR 2019 DKK / USD EX.RATE 6.63817 WITH JPMORGAN CHASE	21,370,000.000	28 Mar 19				0.00	3,219,260.73	3,214,186.34	-5,074.39
FX DEAL TRANSACTED ON 28 MAR 2019 USD / DKK EX.RATE 0.1518774 WITH JPMORGAN	-21,370,000.000	28 Mar 19				0.00	-3,245,619.00	-3,260,604.21	-14,985.21
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAR 2019 EUR / USD EX.RATE 0.8790841 WITH JPMORGAN	1,164,000.000	1 Mar 19				0.00	1,324,105.41	1,325,505.11	1,399.70
FX DEAL TRANSACTED ON 01 MAR 2019 USD / EUR EX.RATE 1.1403175 WITH JPMORGAN	-1,164,000.000	1 Mar 19				0.00	-1,327,329.57	-1,306,124.50	21,205.07
FX DEAL TRANSACTED ON 04 JAN 2019 EUR / USD EX.RATE 0.878613 WITH JPMORGAN CHASE	76,000.000	4 Jan 19				0.00	86,499.97	87,563.40	1,063.43
FX DEAL TRANSACTED ON 04 JAN 2019 USD / EUR EX.RATE 1.1377721 WITH JPMORGAN	-76,000.000	4 Jan 19				0.00	-86,470.68	-86,712.21	-241.53
FX DEAL TRANSACTED ON 07 JAN 2019 EUR / USD EX.RATE 0.8723786 WITH JPMORGAN	1,386,000.000	7 Jan 19				0.00	1,588,759.74	1,596,879.98	8,120.24
FX DEAL TRANSACTED ON 07 JAN 2019 USD / EUR EX.RATE 1.1485994 WITH JPMORGAN	-1,386,000.000	7 Jan 19				0.00	-1,591,958.77	-1,589,464.85	2,493.92
FX DEAL TRANSACTED ON 07 MAY 2019 USD / EUR EX.RATE 1.11719 WITH JPMORGAN CHASE	-4,242.350	7 May 19				0.00	-4,739.51	-4,746.34	-6.83
FX DEAL TRANSACTED ON 08 APR 2019 USD / EUR EX.RATE 1.126099 WITH JPMORGAN CHASE	-3,626.850	8 Apr 19				0.00	-4,084.19	-4,084.38	-0.19
FX DEAL TRANSACTED ON 14 MAY 2019 USD / EUR EX.RATE 1.1207864 WITH JPMORGAN	-1,975,472.420	14 May 19				0.00	-2,214,082.62	-2,214,899.76	-817.14
FX DEAL TRANSACTED ON 14 MAY 2019 USD / EUR EX.RATE 1.12133 WITH JPMORGAN CHASE	-17,361,000.000	14 May 19				0.00	-19,467,410.13	-19,455,606.12	11,804.01
FX DEAL TRANSACTED ON 17 APR 2019 USD / EUR EX.RATE 1.129434 WITH JPMORGAN CHASE	-3,970.010	17 Apr 19				0.00	-4,483.86	-4,487.10	-3.24
FX DEAL TRANSACTED ON 23 MAY 2019 USD / EUR EX.RATE 1.1130553 WITH JPMORGAN	-85,192.650	23 May 19				0.00	-94,824.13	-94,989.81	-165.68

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 25 JAN 2019 EUR / USD EX.RATE 0.8814164 WITH JPMORGAN	104,000.000	25 Jan 19				0.00	117,991.90	118,539.20	547.30
FX DEAL TRANSACTED ON 25 JAN 2019 USD / EUR EX.RATE 1.135197 WITH JPMORGAN CHASE	-104,000.000	25 Jan 19				0.00	-118,060.49	-119,267.20	-1,206.71
FX DEAL TRANSACTED ON 29 MAR 2019 USD / EUR EX.RATE 1.122583 WITH JPMORGAN CHASE	-1,428.120	29 Mar 19				0.00	-1,603.18	-1,603.57	-0.39
FX DEAL TRANSACTED ON 30 APR 2019 USD / EUR EX.RATE 1.121258 WITH JPMORGAN CHASE	-4,984.400	30 Apr 19				0.00	-5,588.80	-5,602.72	-13.92
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 14 MAY 2019 USD / HUF EX.RATE 0.0034546 WITH JPMORGAN	-128,906,159.000	14 May 19				0.00	-445,325.55	-444,693.53	632.02
Indian rupee - INR									
FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.9274 WITH JPMORGAN CHASE	47,874,760.620	11 Dec 18				0.00	665,598.38	665,262.17	-336.21
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 07 MAY 2019 IDR / USD EX.RATE 14309.0 WITH JPMORGAN CHASE	8,759,071,527.000	7 May 19				0.00	612,137.22	612,736.73	599.51
FX DEAL TRANSACTED ON 22 FEB 2019 USD / IDR EX.RATE 0.0000705 WITH JPMORGAN	-8,759,071,527.000	22 Feb 19				0.00	-617,706.03	-612,736.73	4,969.30
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	-204,000.000	4 Dec 18				0.00	-1,806.65	-1,805.15	1.50
FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	-80,000.000	4 Dec 18				0.00	-708.49	-707.90	0.59

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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 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	-63,000.000	4 Dec 18				0.00	-557.93	-557.47	0.46
FX DEAL TRANSACTED ON 06 NOV 2019 USD / JPY EX.RATE 0.00918 WITH JPMORGAN CHASE	-18,708,125.000	6 Nov 19				0.00	-171,737.22	-171,594.82	142.40
FX DEAL TRANSACTED ON 06 NOV 2019 USD / JPY EX.RATE 0.00918 WITH JPMORGAN CHASE	-2,051,395.000	6 Nov 19				0.00	-18,831.44	-18,815.82	15.62
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.60852 WITH JPMORGAN	789,600,000.000	9 May 19				0.00	7,203,819.56	7,205,694.47	1,874.91
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091201 WITH JPMORGAN	-789,600,000.000	9 May 19				0.00	-7,201,200.78	-7,206,680.97	-5,480.19
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	-39,150.000	11 Dec 18				0.00	-345.70	-345.41	0.29
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	-76,500.000	11 Dec 18				0.00	-675.50	-674.93	0.57
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	-81,400.000	11 Dec 18				0.00	-718.77	-718.16	0.61
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	-60,000.000	11 Dec 18				0.00	-529.81	-529.36	0.45
FX DEAL TRANSACTED ON 12 FEB 2019 JPY / USD EX.RATE 110.53784 WITH JPMORGAN	789,600,000.000	12 Feb 19				0.00	7,143,255.20	7,131,824.96	-11,430.24
FX DEAL TRANSACTED ON 12 FEB 2019 USD / JPY EX.RATE 0.0091126 WITH JPMORGAN	-789,600,000.000	12 Feb 19				0.00	-7,195,313.20	-7,205,694.47	-10,381.27
FX DEAL TRANSACTED ON 14 MAY 2019 USD / JPY EX.RATE 0.0091266 WITH JPMORGAN	-1,075,444,414.000	14 May 19				0.00	-9,815,146.41	-9,782,103.09	33,043.32
FX DEAL TRANSACTED ON 22 MAY 2019 USD / JPY EX.RATE 0.0090612 WITH JPMORGAN	-27,300.000	22 May 19				0.00	-247.37	-248.79	-1.42
FX DEAL TRANSACTED ON 28 MAR 2019 USD / JPY EX.RATE 0.009036 WITH JPMORGAN CHASE	-22,750.000	28 Mar 19				0.00	-205.57	-205.78	-0.21
FX DEAL TRANSACTED ON 28 MAR 2019 USD / JPY EX.RATE 0.009036 WITH JPMORGAN CHASE	-147,500.000	28 Mar 19				0.00	-1,332.83	-1,334.18	-1.35

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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.									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 14 MAY 2019 USD / MXN EX.RATE 0.0522475 WITH JPMORGAN	-8,917,418.900	14 May 19				0.00	-465,912.45	-466,081.40	-168.95
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 14 MAY 2019 NZD / USD EX.RATE 1.520242 WITH JPMORGAN CHASE	95,316.720	14 May 19				0.00	62,698.39	62,546.83	-151.56
Swedish krona - SEK									
FX DEAL TRANSACTED ON 22 MAY 2019 USD / SEK EX.RATE 0.1037333 WITH JPMORGAN	-75,341.020	22 May 19				0.00	-7,815.37	-7,813.88	1.49
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 NOV 2019 USD / CHF EX.RATE 1.00785 WITH JPMORGAN CHASE	-7,319.370	6 Nov 19				0.00	-7,376.83	-7,376.17	0.66
FX DEAL TRANSACTED ON 14 MAY 2019 CHF / USD EX.RATE 1.00874 WITH JPMORGAN CHASE	100,477.680	14 May 19				0.00	99,607.11	99,625.88	18.77
FX DEAL TRANSACTED ON 14 MAY 2019 USD / CHF EX.RATE 0.9912438 WITH JPMORGAN	-5,989,150.530	14 May 19				0.00	-5,936,708.61	-5,938,671.82	-1,963.21
Turkish lira - TRY									
FX DEAL TRANSACTED ON 14 MAY 2019 USD / TRY EX.RATE 0.1657642 WITH JPMORGAN	-1,819,257.210	14 May 19				0.00	-301,567.70	-302,717.62	-1,149.92
FX DEAL TRANSACTED ON 21 DEC 2018 TRY / USD EX.RATE 5.3924087 WITH JPMORGAN	3,733,620.590	21 Dec 18				0.00	692,384.57	706,362.56	13,977.99

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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.									
United Arab Emirates dirham - AED									
FX DEAL TRANSACTED ON 14 MAY 2019 USD / AED EX.RATE 0.2722459 WITH JPMORGAN	-355,662.660	14 May 19				0.00	-96,827.70	-96,827.70	0.00
FX DEAL TRANSACTED ON 19 MAR 2019 USD / AED EX.RATE 0.27225 WITH JPMORGAN CHASE	-18,833.740	19 Mar 19				0.00	-5,127.48	-5,127.41	0.07
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2019 GBP / USD EX.RATE 0.7622756 WITH JPMORGAN	-527,368.320	1 Apr 19				0.00	-527,368.32	-527,368.32	0.00
FX DEAL TRANSACTED ON 01 APR 2019 USD / GBP EX.RATE 1.3138908 WITH JPMORGAN	528,184.100	1 Apr 19				0.00	528,184.10	528,184.10	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 GBP / USD EX.RATE 0.764664 WITH JPMORGAN CHASE	-421,099.980	1 Feb 19				0.00	-421,099.98	-421,099.98	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 USD / GBP EX.RATE 1.306873 WITH JPMORGAN CHASE	1,857.730	1 Feb 19				0.00	1,857.73	1,857.73	0.00
FX DEAL TRANSACTED ON 01 FEB 2019 USD / GBP EX.RATE 1.3096353 WITH JPMORGAN	421,702.570	1 Feb 19				0.00	421,702.57	421,702.57	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 EUR / USD EX.RATE 0.8790841 WITH JPMORGAN	-1,324,105.410	1 Mar 19				0.00	-1,324,105.41	-1,324,105.41	0.00
FX DEAL TRANSACTED ON 01 MAR 2019 USD / EUR EX.RATE 1.1403175 WITH JPMORGAN	1,327,329.570	1 Mar 19				0.00	1,327,329.57	1,327,329.57	0.00
FX DEAL TRANSACTED ON 02 APR 2019 USD / CAD EX.RATE 0.748722 WITH JPMORGAN CHASE	4,828.510	2 Apr 19				0.00	4,828.51	4,828.51	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	1,806.650	4 Dec 18				0.00	1,806.65	1,806.65	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	708.490	4 Dec 18				0.00	708.49	708.49	0.00
FX DEAL TRANSACTED ON 04 DEC 2018 USD / JPY EX.RATE 0.008856 WITH JPMORGAN CHASE	557.930	4 Dec 18				0.00	557.93	557.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 04 JAN 2019 EUR / USD EX.RATE 0.878613 WITH JPMORGAN CHASE	-86,499.970	4 Jan 19				0.00	-86,499.97	-86,499.97	0.00
FX DEAL TRANSACTED ON 04 JAN 2019 USD / EUR EX.RATE 1.1377721 WITH JPMORGAN	86,470.680	4 Jan 19				0.00	86,470.68	86,470.68	0.00
FX DEAL TRANSACTED ON 05 APR 2019 USD / CAD EX.RATE 0.746687 WITH JPMORGAN CHASE	51.270	5 Apr 19				0.00	51.27	51.27	0.00
FX DEAL TRANSACTED ON 06 NOV 2019 USD / CHF EX.RATE 1.00785 WITH JPMORGAN CHASE	7,376.830	6 Nov 19				0.00	7,376.83	7,376.83	0.00
FX DEAL TRANSACTED ON 06 NOV 2019 USD / JPY EX.RATE 0.00918 WITH JPMORGAN CHASE	171,737.220	6 Nov 19				0.00	171,737.22	171,737.22	0.00
FX DEAL TRANSACTED ON 06 NOV 2019 USD / JPY EX.RATE 0.00918 WITH JPMORGAN CHASE	18,831.440	6 Nov 19				0.00	18,831.44	18,831.44	0.00
FX DEAL TRANSACTED ON 07 JAN 2019 EUR / USD EX.RATE 0.8723786 WITH JPMORGAN	-1,588,759.740	7 Jan 19				0.00	-1,588,759.74	-1,588,759.74	0.00
FX DEAL TRANSACTED ON 07 JAN 2019 USD / EUR EX.RATE 1.1485994 WITH JPMORGAN	1,591,958.770	7 Jan 19				0.00	1,591,958.77	1,591,958.77	0.00
FX DEAL TRANSACTED ON 07 MAY 2019 IDR / USD EX.RATE 14309.0 WITH JPMORGAN CHASE	-612,137.220	7 May 19				0.00	-612,137.22	-612,137.22	0.00
FX DEAL TRANSACTED ON 07 MAY 2019 USD / EUR EX.RATE 1.11719 WITH JPMORGAN CHASE	4,739.510	7 May 19				0.00	4,739.51	4,739.51	0.00
FX DEAL TRANSACTED ON 08 APR 2019 USD / EUR EX.RATE 1.126099 WITH JPMORGAN CHASE	4,084.190	8 Apr 19				0.00	4,084.19	4,084.19	0.00
FX DEAL TRANSACTED ON 08 JAN 2019 USD / GBP EX.RATE 1.273577 WITH JPMORGAN CHASE	1,171.490	8 Jan 19				0.00	1,171.49	1,171.49	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 DKK / USD EX.RATE 6.6167225 WITH JPMORGAN	-3,229,695.670	9 May 19				0.00	-3,229,695.67	-3,229,695.67	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 JPY / USD EX.RATE 109.60852 WITH JPMORGAN	-7,203,819.560	9 May 19				0.00	-7,203,819.56	-7,203,819.56	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / DKK EX.RATE 0.1504216 WITH JPMORGAN	3,214,509.500	9 May 19				0.00	3,214,509.50	3,214,509.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 09 MAY 2019 USD / GBP EX.RATE 1.3018517 WITH JPMORGAN	33,750.670	9 May 19				0.00	33,750.67	33,750.67	0.00
FX DEAL TRANSACTED ON 09 MAY 2019 USD / JPY EX.RATE 0.0091201 WITH JPMORGAN	7,201,200.780	9 May 19				0.00	7,201,200.78	7,201,200.78	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 INR / USD EX.RATE 71.9274 WITH JPMORGAN CHASE	-665,598.380	11 Dec 18				0.00	-665,598.38	-665,598.38	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	345.700	11 Dec 18				0.00	345.70	345.70	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	718.770	11 Dec 18				0.00	718.77	718.77	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	675.500	11 Dec 18				0.00	675.50	675.50	0.00
FX DEAL TRANSACTED ON 11 DEC 2018 USD / JPY EX.RATE 0.00883 WITH JPMORGAN CHASE	529.810	11 Dec 18				0.00	529.81	529.81	0.00
FX DEAL TRANSACTED ON 11 JAN 2019 USD / GBP EX.RATE 1.281214 WITH JPMORGAN CHASE	1,013.570	11 Jan 19				0.00	1,013.57	1,013.57	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 JPY / USD EX.RATE 110.53784 WITH JPMORGAN	-7,143,255.200	12 Feb 19				0.00	-7,143,255.20	-7,143,255.20	0.00
FX DEAL TRANSACTED ON 12 FEB 2019 USD / JPY EX.RATE 0.0091126 WITH JPMORGAN	7,195,313.200	12 Feb 19				0.00	7,195,313.20	7,195,313.20	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 CHF / USD EX.RATE 1.00874 WITH JPMORGAN CHASE	-99,607.110	14 May 19				0.00	-99,607.11	-99,607.11	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 NZD / USD EX.RATE 1.520242 WITH JPMORGAN CHASE	-62,698.390	14 May 19				0.00	-62,698.39	-62,698.39	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / AED EX.RATE 0.2722459 WITH JPMORGAN	96,827.700	14 May 19				0.00	96,827.70	96,827.70	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / AUD EX.RATE 0.6942 WITH JPMORGAN CHASE	1,606,582.440	14 May 19				0.00	1,606,582.44	1,606,582.44	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / CAD EX.RATE 0.7419829 WITH JPMORGAN	3,419,402.510	14 May 19				0.00	3,419,402.51	3,419,402.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 14 MAY 2019 USD / CHF EX.RATE 0.9912438 WITH JPMORGAN	5,936,708.610	14 May 19				0.00	5,936,708.61	5,936,708.61	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / EUR EX.RATE 1.1207864 WITH JPMORGAN	2,214,082.620	14 May 19				0.00	2,214,082.62	2,214,082.62	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / EUR EX.RATE 1.12133 WITH JPMORGAN CHASE	19,467,410.130	14 May 19				0.00	19,467,410.13	19,467,410.13	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / GBP EX.RATE 1.29143 WITH JPMORGAN CHASE	8,719,735.360	14 May 19				0.00	8,719,735.36	8,719,735.36	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / GBP EX.RATE 1.29195 WITH JPMORGAN CHASE	983,094.770	14 May 19				0.00	983,094.77	983,094.77	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / HUF EX.RATE 0.0034546 WITH JPMORGAN	445,325.550	14 May 19				0.00	445,325.55	445,325.55	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / JPY EX.RATE 0.0091266 WITH JPMORGAN	9,815,146.410	14 May 19				0.00	9,815,146.41	9,815,146.41	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / MXN EX.RATE 0.0522475 WITH JPMORGAN	465,912.450	14 May 19				0.00	465,912.45	465,912.45	0.00
FX DEAL TRANSACTED ON 14 MAY 2019 USD / TRY EX.RATE 0.1657642 WITH JPMORGAN	301,567.700	14 May 19				0.00	301,567.70	301,567.70	0.00
FX DEAL TRANSACTED ON 15 APR 2019 USD / GBP EX.RATE 1.310001 WITH JPMORGAN CHASE	167.090	15 Apr 19				0.00	167.09	167.09	0.00
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	367.170	16 Apr 19				0.00	367.17	367.17	0.00
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	0.040	16 Apr 19				0.00	0.04	0.04	0.00
FX DEAL TRANSACTED ON 16 APR 2019 USD / AUD EX.RATE 0.717554 WITH JPMORGAN CHASE	2,404.410	16 Apr 19				0.00	2,404.41	2,404.41	0.00
FX DEAL TRANSACTED ON 17 APR 2019 USD / EUR EX.RATE 1.129434 WITH JPMORGAN CHASE	4,483.860	17 Apr 19				0.00	4,483.86	4,483.86	0.00
FX DEAL TRANSACTED ON 19 MAR 2019 USD / AED EX.RATE 0.27225 WITH JPMORGAN CHASE	5,127.480	19 Mar 19				0.00	5,127.48	5,127.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 DEC 2018 TRY / USD EX.RATE 5.3924087 WITH JPMORGAN	-692,384.570	21 Dec 18				0.00	-692,384.57	-692,384.57	0.00
FX DEAL TRANSACTED ON 21 DEC 2018 USD / CAD EX.RATE 0.738498 WITH JPMORGAN CHASE	495.020	21 Dec 18				0.00	495.02	495.02	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / AUD EX.RATE 0.68674 WITH JPMORGAN CHASE	1,162,474.130	21 May 19				0.00	1,162,474.13	1,162,474.13	0.00
FX DEAL TRANSACTED ON 21 MAY 2019 USD / GBP EX.RATE 1.27071 WITH JPMORGAN CHASE	11,337.920	21 May 19				0.00	11,337.92	11,337.92	0.00
FX DEAL TRANSACTED ON 22 FEB 2019 USD / IDR EX.RATE 0.0000705 WITH JPMORGAN	617,706.030	22 Feb 19				0.00	617,706.03	617,706.03	0.00
FX DEAL TRANSACTED ON 22 MAY 2019 USD / JPY EX.RATE 0.0090612 WITH JPMORGAN	247.370	22 May 19				0.00	247.37	247.37	0.00
FX DEAL TRANSACTED ON 22 MAY 2019 USD / SEK EX.RATE 0.1037333 WITH JPMORGAN	7,815.370	22 May 19				0.00	7,815.37	7,815.37	0.00
FX DEAL TRANSACTED ON 23 MAY 2019 USD / EUR EX.RATE 1.1130553 WITH JPMORGAN	94,824.130	23 May 19				0.00	94,824.13	94,824.13	0.00
FX DEAL TRANSACTED ON 23 MAY 2019 USD / GBP EX.RATE 1.26631 WITH JPMORGAN CHASE	4,101.200	23 May 19				0.00	4,101.20	4,101.20	0.00
FX DEAL TRANSACTED ON 25 JAN 2019 EUR / USD EX.RATE 0.8814164 WITH JPMORGAN	-117,991.900	25 Jan 19				0.00	-117,991.90	-117,991.90	0.00
FX DEAL TRANSACTED ON 25 JAN 2019 USD / EUR EX.RATE 1.135197 WITH JPMORGAN CHASE	118,060.490	25 Jan 19				0.00	118,060.49	118,060.49	0.00
FX DEAL TRANSACTED ON 25 MAR 2019 USD / CAD EX.RATE 0.745762 WITH JPMORGAN CHASE	344.390	25 Mar 19				0.00	344.39	344.39	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 DKK / USD EX.RATE 6.63817 WITH JPMORGAN CHASE	-3,219,260.730	28 Mar 19				0.00	-3,219,260.73	-3,219,260.73	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 USD / DKK EX.RATE 0.1518774 WITH JPMORGAN	3,245,619.000	28 Mar 19				0.00	3,245,619.00	3,245,619.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2019 USD / JPY EX.RATE 0.009036 WITH JPMORGAN CHASE	205.570	28 Mar 19				0.00	205.57	205.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 5% Report - Part B

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

Security 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 28 MAR 2019 USD / JPY EX.RATE 0.009036 WITH JPMORGAN CHASE	1,332.830	28 Mar 19				0.00	1,332.83	1,332.83	0.00
FX DEAL TRANSACTED ON 29 MAR 2019 USD / EUR EX.RATE 1.122583 WITH JPMORGAN CHASE	1,603.180	29 Mar 19				0.00	1,603.18	1,603.18	0.00
FX DEAL TRANSACTED ON 30 APR 2019 USD / EUR EX.RATE 1.121258 WITH JPMORGAN CHASE	5,588.800	30 Apr 19				0.00	5,588.80	5,588.80	0.00
Total JPMORGAN CHASE BANK, N.A.							**.000.00**	**116,945.20**	**116,945.20**

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 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 2.45% FROM 03-22-2019 TO 03-25-2019 CUSIP: 77799MAR5	Total acquisitions	1	35,700,000.00			0.00	35,700,000.00	35,700,000.00
	Total dispositions	1		35,700,000.00		0.00	35,700,000.00	35,700,000.00
BUY TO OPEN REPO W/CITIGROUP 2.47% FROM 05-06-2019 TO 05-07-2019 CUSIP: 77799MAY0	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 2.49% FROM 04-24-2019 TO 04-25-2019 CUSIP: 77799APR5	Total acquisitions	1	38,300,000.00			0.00	38,300,000.00	38,300,000.00
	Total dispositions	1		38,300,000.00		0.00	38,300,000.00	38,300,000.00
BUY TO OPEN REPO W/CITIGROUP 2.5% FROM 05-07-2019 TO 05-08-2019 CUSIP: 77799MAY0	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 2.55% FROM 04-29-2019 TO 04-30-2019 CUSIP: 77799APR5	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 2.48% FROM 05-03-2019 TO 05-06-2019 CUSIP: 77799MAY0	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 2.54% FROM 05-02-2019 TO 05-03-2019 CUSIP: 77799MAY0	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/CREDIT SU 2.59% FROM 05-01-2019 TO 05-02-2019 CUSIP: 77799MAY0	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/CREDIT SU 2.78% FROM 04-30-2019 TO 05-01-2019 CUSIP: 77799APR5	Total acquisitions	1	44,700,000.00			0.00	44,700,000.00	44,700,000.00
	Total dispositions	1		44,700,000.00		0.00	44,700,000.00	44,700,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 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 2.42% FROM 03-04-2019 TO 03-05-2019 CUSIP: 77799MAR5	Total acquisitions	1	36,900,000.00			0.00	36,900,000.00	36,900.000.00
	Total dispositions	1		36,900,000.00		0.00	36,900,000.00	36,900.000.00
BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-18-2019 TO 03-19-2019 CUSIP: 77799MAR5	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 2.44% FROM 03-14-2019 TO 03-15-2019 CUSIP: 77799MAR5	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 2.49% FROM 03-15-2019 TO 03-18-2019 CUSIP: 77799MAR5	Total acquisitions	1	35,400,000.00			0.00	35,400,000.00	35,400.000.00
	Total dispositions	1		35,400,000.00		0.00	35,400,000.00	35,400.000.00
CF PRUDENTIAL PRISA SA CUSIP: 99089IVL7	Total dispositions	5		92,680,512.55		0.00	70,347,776.94	92,680.512.55
CF SSGA MSCI EAFE 100 PERCENT HEDGED TO USD INDEX NL FD (ZVDR) CUSIP: 741999R65	Total acquisitions	3	93,000,000.00			0.00	93,000,000.00	93,000.000.00
	Total dispositions	3		22,800,000.00		0.00	22,109,117.93	22,800.000.00
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	Total acquisitions	716	465,682,973.78			0.00	465,682,973.78	465,682.973.78
	Total dispositions	435		457,557,985.80		0.00	457,557,985.80	457,557.985.80
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY CUSIP: 01F032625	Total acquisitions	8	37,617,054.70			0.00	37,617,054.70	37,617.054.70
	Total dispositions	8		37,533,882.82		0.00	37,617,054.70	37,533.882.82
MFB NT COLLECTIVE S&P 500 INDEX FUND - L ENDING CUSIP: 658991294	Total acquisitions	1	10,000,000.00			0.00	10,000,000.00	10,000.000.00
	Total dispositions	2		150,638,441.12		0.00	102,773,958.93	150,638.441.12
MFC ISHARES IBOXX $ HIGH YIELD CORPORATE BOND ETF SEDOL: B1VZ486	Total acquisitions	4	93,925,164.03			0.00	93,925,164.03	93,925.164.03

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 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
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL: BVV2CH2	Total acquisitions	9	170,814,549.81			0.00	170,814,549.81	170,814.549.81
	Total dispositions	5		153,500,000.00		0.00	152,168,805.08	153,500.000.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS SEDOL: BVV2CG1	Total acquisitions	3	326,400,000.00			0.00	326,400,000.00	326,400.000.00
	Total dispositions	5		75,900,000.00		0.00	72,826,852.54	75,900.000.00
MFO GOLDMAN SACHS TR TACTICAL TILT OVERL AY FD CL R6 CUSIP: 38148U155	Total acquisitions	4	67,000,000.00			0.00	67,000,000.00	67,000.000.00
	Total dispositions	2		10,400,000.00		0.00	10,551,104.03	10,400.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

◆ 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 2018-09-30 VALUE (INCLUDING ACCRUALS) OF 1,408,844,934.77

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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 12/01/2018 and ending 11/30/2019

▶ **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 2018

2 Assets:

a Market value	**2a**	1,432,306,563
b Actuarial value	**2b**	1,447,400,830

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	10,497	823,633,668	823,633,668
b For terminated vested participants	16,109	550,359,315	550,359,315
c For active participants	6,489	242,830,668	250,506,130
d Total	33,095	1,616,823,651	1,624,499,113

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**	5.78%
6 Target normal cost	**6**	23,100,000

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 Fred Heger FH — 8/27/2020

Signature of actuary — Date

Fred Heger — 2007303

Type or print name of actuary — Most recent enrollment number

Willis Towers Watson US LLC — 312-288-7700

Firm name — 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 0.69%	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)		3,922
	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 5.99%		235
	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		4,157
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	**14**	89.09%
15	Adjusted funding target attainment percentage	**15**	88.44%
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**	88.71%
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
03/15/2019	14,836,028	0			
06/14/2019	14,836,028	0			
09/13/2019	13,703,880	0			
12/13/2019	14,464,706	0			
08/14/2020	9,388,876	0			
			Totals ► **18(b)**	67,229,518	**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**	64,287,581

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:	
3.92 %	5.52 %	6.29%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	65

23 Mortality table(s) (see instructions)

Prior regulation: ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Current regulation: ☐ 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**	23,100,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	177,098,283	41,187,581
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**	64,287,581

	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**	64,287,581
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	64,287,581

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

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15723RAC8	##DO NOT USE PVTPL CFX ESCROW CORP SR NT 144A 6.375% 02-15-2026/02-15-2022 BEO				
		Acquisitions	145,000.00	-145,000.00	
		Free Delivery	-145,000.00		
CG1644T109	#REORG BRIGHTSPHERE NAME CHANGE WITH CUSIP CHNG BRIGHTSPHERE 2X1TAM2 7-15-19				
		Free Delivery	-9,208.00		
SBQVC8B3	#REORG BRIGHTSPHERE NAME CHANGE WITH CUSIP CHNG BRIGHTSPHERE 2X1TAM2 7-15-19				
		Dispositions	-9,208.00		114,222.87
		Free Receipt	9,208.00	-156,532.70	
C053ESCAJ8	#REORG ESC CB144A AVAYA ESCROW D03/07/13 10.500% WORTHLESS EFF 11/25/2019				
		Dispositions	-450,000.00		0.00
		Free Receipt	450,000.00		
C867ESCAA3	#REORG ESC CB144A SUNGARD AVA D03/31/14 8.75% A022 ESCROW WORTHLESS EFF 11/27/19				
		Free Delivery	-900,000.00		
		Free Receipt	900,000.00		
C40537QAP5	#REORG HALCON RES CORP PLAN OF REORG HALCON RES CORP 0002A1ZAZ3 10-08-2019				
		Acquisitions	170,000.00	-137,700.00	
		Free Delivery	-990,000.00		
SBF5BQ93	#REORG HALCON RES CORP PLAN OF REORG HALCON RES CORP 0002A1ZAZ3 10-08-2019				
		Dispositions	-990,000.00		450,368.78
		Free Receipt	990,000.00	-931,696.85	
S2412001	#REORG HARRIS NAME CHANGE WITH CUSIP CHANGE L3HARRIS 2X1PA22 07-01-2019				
		Acquisitions	73.00	-13,247.68	
		Dispositions	-800.00		150,216.00
		Free Receipt	727.00	-130,409.26	
SBYZGYC0	#REORG L3 STOCK MERGER L3HARRIS 2X1PA22 07-01-2019				
		Acquisitions	12.00	-2,812.14	
		Dispositions	-500.00		121,445.00
		Free Receipt	488.00	-113,220.88	
C62913F508	#REORG NII HLDGS INC PLAN OF REORG INTO NEW CUSIP 629ESC013 EFF 1/13/20 RATE - 1				
		Free Delivery	-32,095.00		
SBYR4L43	#REORG NII HLDGS INC PLAN OF REORG INTO NEW CUSIP 629ESC013 EFF 1/13/20 RATE - 1				
		Dispositions	-32,095.00		61,550.51
		Free Receipt	32,095.00	-521,543.75	
C144577103	#REORG/ CARRIZO OIL STOCK MERGER CALLON PETE 2098785 12-23-2019				
		Free Delivery	-5,100.00		
S2092801	#REORG/ CARRIZO OIL STOCK MERGER CALLON PETE 2098785 12-23-2019				
		Dispositions	-5,100.00		60,714.24
		Free Receipt	5,100.00	-115,365.87	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C371559105	#REORG/ GENESEE & WYO CASH MERGER 12-30-2019				
		Dispositions	-6,679.00		563,508.67
		Free Delivery	-8,220.00		
S2374060	#REORG/ GENESEE & WYO CASH MERGER 12-30-2019				
		Dispositions	-8,220.00		691,082.19
		Free Receipt	8,220.00	-594,436.39	
C690768403	#REORG/ OWENS NAME CHANGE WITH CUSIP CHANGE OWENS 2C13A53 12-27-2019				
		Free Delivery	-8,000.00		
S2662862	#REORG/ OWENS NAME CHANGE WITH CUSIP CHANGE OWENS 2C13A53 12-27-2019				
		Dispositions	-8,000.00		136,117.18
		Free Receipt	8,000.00	-143,871.78	
C87612BBM3	#REORG/ TARGA RES MANDATORY EXCHANGE TARGA RES 4C1NATJ 01-22-2020				
		Acquisitions	460,000.00	-460,000.00	
		Free Delivery	-460,000.00		
SBHQXR00	#REORG/ TARGA RES MANDATORY EXCHANGE TARGA RES 4C1NATJ 01-22-2020				
		Dispositions	-460,000.00		493,925.00
		Free Receipt	460,000.00	-460,000.00	
C87612BBK7	#REORG/ TARGA RES MANDATORY EXCHANGE TARGA RES 411TA8H 01-22-2020				
		Acquisitions	450,000.00	-450,000.00	
		Free Delivery	-450,000.00		
SBHQSM44	#REORG/ TARGA RES MANDATORY EXCHANGE TARGA RES 411TA8H 01-22-2020				
		Dispositions	-450,000.00		479,047.50
		Free Receipt	450,000.00	-450,000.00	
S2032380	#REORG/ANADARKO CASH AND STOCK MERGER OCCIDENTAL 2669376 08-09-2019				
		Acquisitions	248.00	-18,048.20	
		Dispositions	-3,300.00		240,141.00
		Free Receipt	3,052.00	-231,524.72	
C054937107	#REORG/BB&T NAME CHANGE WITH CUSIP CHANGE TRUIST 2C13AK3 12-09-2019				
		Free Delivery	-39,978.00		
S2830904	#REORG/BB&T NAME CHANGE WITH CUSIP CHANGE TRUIST 2C13AK3 12-09-2019				
		Dispositions	-44,719.00		2,159,420.31
		Free Receipt	44,719.00	-1,988,328.24	
C132011107	#REORG/CAMBREX CASH MERGER 12-04-2019				
		Acquisitions	833.00	-34,119.34	
		Dispositions	-725.00		31,317.81
		Free Delivery	-5,371.00		
S2165811	#REORG/CAMBREX CASH MERGER 12-04-2019				
		Dispositions	-5,371.00		236,560.79

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,371.00	-253,123.63	
C14889B102	#REORG/CATALYST PAPER PLAN OF REORG 01-27-2017				
		Free Delivery	-379,923.00		
SB87W974	#REORG/CATALYST PAPER PLAN OF REORG 01-27-2017				
		Free Receipt	379,923.00	-186,922.12	
SB0SRLH6	#REORG/CBS CORP NAME CHANGE WITH CUSIP CHANGE VIACOMBS 2A1YAW3 12-05-2019				
		Acquisitions	97.00	-4,583.74	
		Dispositions	-2,400.00		117,408.00
		Free Receipt	2,303.00	-111,787.62	
C151020104	#REORG/CELGENE CORP CASH AND STOCK MERGER BRISTOL 2087237, 2A15AG3 11-20-2019				
		Dispositions	-1,965.00		169,817.32
S2182348	#REORG/CELGENE CORP CASH AND STOCK MERGER BRISTOL 2087237, 2A15AG3 11-20-2019				
		Acquisitions	364.00	-34,236.02	
		Dispositions	-4,700.00		452,375.00
		Free Receipt	4,336.00	-414,998.56	
C26078J100	#REORG/DOWDUPONT REVERSE STOCK SPLIT DUPONT 2X1GAD2 06-03-2019				
		Acquisitions	8,415.00	-324,979.06	
		Free Delivery	-22,386.00		
SBYP66M4	#REORG/DOWDUPONT REVERSE STOCK SPLIT DUPONT 2X1GAD2 06-03-2019				
		Dispositions	-36,011.00		1,115,631.11
		Free Receipt	36,011.00	-1,367,309.07	
C292505104	#REORG/ENCANA CORP REVERSE SPLIT OVINTIV INC 2B1AAL3 01-27-2020				
		Dispositions	-20,400.63		145,601.19
		Free Delivery	-173.00		
		Free Receipt	20,573.63	128,996.66	
S2793182	#REORG/ENCANA CORP REVERSE SPLIT OVINTIV INC 2B1AAL3 01-27-2020				
		Dispositions	-173.00		1,104.57
		Free Receipt	173.00	-1,084.71	
C33767E103	#REORG/FIRSTSERVICE NAME AND CUSIP CHANGE FIRSTSERVICE 2Y1KA52 05-14-2019				
		Free Delivery	-3,078.00		
SBY9C8H7	#REORG/FIRSTSERVICE NAME AND CUSIP CHANGE FIRSTSERVICE 2Y1KA52 05-14-2019				
		Dispositions	-3,078.00		263,848.08
		Free Receipt	3,078.00	-86,217.65	
C36473H104	#REORG/GANNETT CO CASH AD STOCK MERGER GANNETT 2A15AB3 11-20-2019				
		Free Delivery	-1,800.00		
SBZ0P429	#REORG/GANNETT CO CASH AD STOCK MERGER GANNETT 2A15AB3 11-20-2019				
		Dispositions	-1,800.00		15,722.67
		Free Receipt	1,800.00	-20,800.83	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38376A103	#REORG/GOVERNMENT PPTYS REVERSE SPLIT OFFICE PPTYS 2U1ZA82 01-02-2018				
		Free Delivery	-14,332.00		
		Free Receipt	6,032.00	41,439.84	
S2417578	#REORG/HCP NAME CHANGE WITH CUSIP CHANGE HEALTHPEAK 2A1QAX3 11-05-2019				
		Acquisitions	141.00	-4,364.66	
		Dispositions	-3,200.00		100,000.00
		Free Receipt	3,059.00	-90,821.71	
CG44CVR994	#REORG/HERBALIFE WORTHLESS SECURITY 09-09-2019				
		Dispositions	-2,400.00		0.00
		Free Delivery	-2,400.00		
		Free Receipt	2,400.00	-163,200.00	
C44106M102	#REORG/HOSPITALITY NAME CHANGE WITH CUSIP CHANGE HOSPITALITY 211RA62 09-25-2019				
		Free Delivery	-7,900.00		
S2438966	#REORG/HOSPITALITY NAME CHANGE WITH CUSIP CHANGE HOSPITALITY 211RA62 09-25-2019				
		Dispositions	-7,900.00		204,487.26
		Free Receipt	7,900.00	-255,016.62	
C756577102	#REORG/RED HAT CASH MERGER 07-09-2019				
		Dispositions	-1,169.00		212,079.40
		Free Delivery	-874.00		
S2447218	#REORG/RED HAT CASH MERGER 07-09-2019				
		Dispositions	-2,015.00		373,488.11
		Free Receipt	2,015.00	-263,638.72	
C81721M109	#REORG/SENIOR HSG MANDATORY EXCHANGE DIVERSIFIED HEALTHCARE 2C13A23 01-02-2020				
		Free Delivery	-12,400.00		
S2501631	#REORG/SENIOR HSG MANDATORY EXCHANGE DIVERSIFIED HEALTHCARE 2C13A23 01-02-2020				
		Dispositions	-12,400.00		102,359.87
		Free Receipt	12,400.00	-193,257.79	
S2822406	#REORG/SOTHEBYS CASH MERGER 10-03-2019				
		Acquisitions	10,974.00	-434,057.67	
		Dispositions	-8,485.00		490,178.11
CG84720104	#REORG/STERIS PLC NAME AND CUSIP CHANGE STERIS PLC 2W1LAA2 03-28-2019				
		Acquisitions	1,996.00	-237,395.57	
		Free Delivery	-1,996.00		
S2860990	#REORG/SUNTRUST STOCK MERGER 12-09-2019				
		Acquisitions	288.00	-17,799.84	
		Dispositions	-3,000.00		188,790.00
		Free Receipt	2,712.00	-171,100.08	
S2861078	#REORG/SYMANTEC NAME CHANGE WITH CUSIP CHANGE NOR TONLIFE 2A1ZA93 11/05/2019				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	516.00	-9,878.82	
		Dispositions	-4,300.00		88,279.00
		Free Receipt	3,784.00	-84,231.84	
S2868455	#REORG/TCF FIN STOCK MERGER TCF FIN 2Z1EAJ2 08-01-2019				
		Acquisitions	17,187.00	-353,011.37	
		Dispositions	-17,187.00		338,698.85
SBGWLK46	#REORG/TENCENT MUSIC EXCHANGE TENCENT MUSIC 2V1FA42 04-01-2019				
		Free Delivery	-3.00		
		Free Receipt	3.00		
S2896713	#REORG/TORCHMARK NAME CHANGE WITH CUSIP CHANGE GLOBE LIFE 2Z1LAL2 08-09-2019				
		Dispositions	-706.00		62,691.75
		Free Receipt	706.00	-61,330.22	
S2897697	#REORG/TOTAL SYS STOCK MERGER GLOBAL PMTS 2351373 09-18-2019				
		Acquisitions	140.00	-13,544.30	
		Dispositions	-1,100.00		110,638.00
		Free Receipt	960.00	-96,076.80	
C92553P201	#REORG/VIACOM STOCK MERGER 12-05-2019				
		Acquisitions	1,000.00	-26,095.50	
		Free Delivery	-32,600.00		
SB0SRLF4	#REORG/VIACOM STOCK MERGER 12-05-2019				
		Dispositions	-34,753.00		980,132.32
		Free Receipt	34,753.00	-1,179,386.17	
C930427109	#REORG/WAGEWORKS CASH MERGER 08-30-2019				
		Free Delivery	-7,332.00		
SB6WG4R2	#REORG/WAGEWORKS CASH MERGER 08-30-2019				
		Dispositions	-7,332.00		359,517.17
		Free Receipt	7,332.00	-493,562.64	
C94707VAD2	#REORG/WEATHERFORD INTL PLAN OF REORG WEATHERFORD 4416AMH/2C1QAY3 12-13-19				
		Dispositions	-195,000.00		126,262.50
		Free Delivery	-315,000.00		
SB6XR2G9	#REORG/WEATHERFORD INTL PLAN OF REORG WEATHERFORD 4416AMH/2C1QAY3 12-13-19				
		Dispositions	-315,000.00		187,350.03
		Free Receipt	315,000.00	-243,654.04	
SB01R258	#REORG/WELLCARE HEALTH CASH AND STOCK MERGER CENTENE CORP 2113732 01-23-2020				
		Dispositions	-304.00		84,983.95
		Free Receipt	304.00	-79,842.56	
C984121608	#REORG/XEROX PLAN OF REORG XEROX 2Z16AX208-01-2019				
		Free Delivery	-5,400.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYWTW73	#REORG/XEROX PLAN OF REORG XEROX 2Z16AX208-01-2019				
		Dispositions	-6,405.00		202,101.63
		Free Receipt	6,405.00	-232,110.20	
C002824100	ABBOTT LAB COM				
		Acquisitions	162.00	-12,462.66	
		Dispositions	-3,636.00		269,050.07
		Free Delivery	-21,401.00		
S2002305	ABBOTT LAB COM				
		Dispositions	-32,255.00		2,441,425.90
		Free Receipt	32,255.00	-1,948,739.97	
C00287Y109	ABBVIE INC COM USD0.01				
		Dispositions	-6,672.00		524,235.31
		Free Delivery	-1,678.00		
SB92SR70	ABBVIE INC COM USD0.01				
		Dispositions	-10,766.00		867,677.37
		Free Receipt	10,766.00	-798,858.00	
C00287YAY5	ABBVIE INC 3.2% DUE 05-14-2026				
		Free Delivery	-281,000.00		
SBYP8MS8	ABBVIE INC 3.2% DUE 05-14-2026				
		Free Receipt	281,000.00	-279,926.58	
SB677469	ABCAM ORD GBP0.002				
		Acquisitions	368.00	-6,512.30	
		Dispositions	-3,961.00		56,903.39
C003654100	ABIOMED INC COM				
		Acquisitions	955.00	-257,602.94	
		Free Delivery	-955.00		
S2003698	ABIOMED INC COM				
		Dispositions	-1,218.00		309,768.27
		Free Receipt	1,218.00	-326,053.95	
C00084K104	ACC CLAIMS HLDGS LLC				
		Free Delivery	-895,553.00		
		Free Receipt	895,553.00		
SB4BNMY3	ACCENTURE PLC SHS CL A NEW				
		Acquisitions	318.00	-54,385.95	
		Dispositions	-4,300.00		772,151.00
		Free Receipt	3,982.00	-692,151.24	
C00081TAJ7	ACCO BRANDS CORP 5.25% DUE 12-15-2024				
		Free Delivery	-760,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ78G47	ACCO BRANDS CORP 5.25% DUE 12-15-2024					
			Dispositions	-760,000.00		752,418.11
			Free Receipt	760,000.00	-757,861.28	
C004498101	ACI WORLDWIDE INC COM STK					
			Acquisitions	2,375.00	-70,844.19	
			Free Delivery	-35,454.00		
S2889155	ACI WORLDWIDE INC COM STK					
			Dispositions	-35,454.00		1,109,056.15
			Free Receipt	35,454.00	-713,839.53	
C00489LAC7	ACRISURE LLC / 8.125% DUE 02-15-2024					
			Acquisitions	425,000.00	-425,000.00	
			Dispositions	-425,000.00		442,885.63
SB01FLQ6	ACS ACTIVIDADES CO EUR0.5					
			Dispositions	-6,066.00		253,121.37
			Free Receipt	78.00		
SBFMXPV7	ACS ACTIVIDADES DE CONSTRUCCION Y	EUR0.5 RFD INTERIM				
			Free Delivery	-78.00		
			Free Receipt	78.00		
C00507V109	ACTIVISION BLIZZARD INC COM STK					
			Dispositions	-5,887.00		277,360.66
S2575818	ACTIVISION BLIZZARD INC COM STK					
			Acquisitions	547.00	-23,748.01	
			Dispositions	-5,200.00		225,940.00
			Free Receipt	4,653.00	-217,853.46	
C00508Y102	ACUITY BRANDS INC COM					
			Acquisitions	1,256.00	-179,869.22	
			Free Delivery	-3,370.00		
S2818461	ACUITY BRANDS INC COM					
			Dispositions	-3,370.00		465,033.52
			Free Receipt	3,370.00	-555,951.89	
SBD3WG50	ACUSHNET HLDGS CORP COM					
			Acquisitions	21,784.00	-531,712.17	
			Dispositions	-7,481.00		194,191.34
SBYNXBZ5	ADO PROPERTIES S.A NPV					
			Acquisitions	846.00	-46,822.53	
			Dispositions	-846.00		35,470.41
C00724F101	ADOBE SYS INC COM					
			Free Delivery	-3,705.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2008154	ADOBE SYS INC COM				
		Dispositions	-6,704.00		1,828,845.91
		Free Receipt	6,704.00	-1,066,113.51	
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM				
		Free Delivery	-15,945.00		
S2989044	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM				
		Dispositions	-15,945.00		594,337.56
		Free Receipt	15,945.00	-595,951.20	
SBFMFKK7	ADR HUAZHU GROUP LTD				
		Acquisitions	1,430.00	-62,787.12	
		Dispositions	-1,430.00		50,742.49
C492089107	ADR KERING S A ADR				
		Acquisitions	1,065.00	-56,533.47	
		Dispositions	-298.00		17,245.40
		Free Delivery	-8,213.00		
SBBNB772	ADR KERING S A ADR				
		Dispositions	-8,213.00		452,321.60
		Free Receipt	8,213.00	-377,285.12	
C641069406	ADR NESTLE S A SPONSORED ADR REPSTG REG SH				
		Dispositions	-5,305.00		450,712.89
		Free Delivery	-4,180.00		
SB014JG9	ADR NESTLE S A SPONSORED ADR REPSTG REG SH				
		Dispositions	-4,180.00		404,511.12
		Free Receipt	4,180.00	-290,979.42	
S2606440	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001				
		Acquisitions	2,558.00	-600,622.98	
		Dispositions	-4,587.00		1,167,665.47
C653656108	ADR NICE LTD SPONSORED ADR				
		Acquisitions	625.00	-81,811.56	
		Free Delivery	-2,955.00		
S2639736	ADR NICE LTD SPONSORED ADR				
		Dispositions	-2,955.00		385,477.08
		Free Receipt	2,955.00	-295,157.31	
C786584102	ADR SAFRAN ADR				
		Acquisitions	5,124.00	-169,667.13	
		Free Delivery	-14,632.00		
SB23WS79	ADR SAFRAN ADR				
		Dispositions	-14,632.00		493,015.03

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	14,632.00	-483,530.68	
C82706C108	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS				
		Dispositions	-6,435.00		227,642.34
		Free Delivery	-7,323.00		
SB0CL646	ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS				
		Dispositions	-7,323.00		296,849.23
		Free Receipt	7,323.00	-326,476.99	
C874039100	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10				
		Acquisitions	3,743.00	-168,554.60	
		Free Delivery	-3,743.00		
S2113382	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10				
		Acquisitions	1,969.00	-88,692.11	
		Dispositions	-18,573.00		761,198.64
		Free Receipt	3,743.00	-168,554.60	
C88032Q109	ADR TENCENT HLDGS LTD ADR				
		Free Delivery	-23,110.00		
SB3F2DZ7	ADR TENCENT HLDGS LTD ADR				
		Dispositions	-23,110.00		1,078,636.91
		Free Receipt	23,110.00	-471,420.82	
SBFZYWR2	ADR TENCENT MUSIC ENTMT GROUP ADS				
		Acquisitions	4,312.00	-77,476.04	
		Dispositions	-4,315.00		69,016.99
		Free Receipt	3.00		
C00090Q103	ADT INC DEL COM				
		Free Delivery	-60,895.00		
SBFWCP81	ADT INC DEL COM				
		Dispositions	-60,895.00		363,858.35
		Free Receipt	60,895.00	-702,279.33	
C00737L103	ADTALEM GLOBAL ED INC COM				
		Dispositions	-1,907.00		99,636.78
		Free Delivery	-17,186.00		
SBZ12TX5	ADTALEM GLOBAL ED INC COM				
		Dispositions	-17,186.00		757,010.43
		Free Receipt	17,186.00	-460,667.17	
S2822019	ADVANCE AUTO PTS INC COM				
		Acquisitions	56.00	-8,701.00	
		Dispositions	-500.00		80,650.00
		Free Receipt	444.00	-70,427.28	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2007849	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	630.00	-16,534.35	
		Dispositions	-6,000.00		164,100.00
		Free Receipt	5,370.00	-145,473.30	
SBZ1HM42	ADYEN NV EUR0.01				
		Acquisitions	224.00	-161,418.93	
		Dispositions	-224.00		162,980.95
S2002479	AES CORP COM				
		Acquisitions	474.00	-7,638.51	
		Dispositions	-4,500.00		73,665.00
		Free Receipt	4,026.00	-64,335.48	
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	1,400.00	-139,373.64	
		Dispositions	-2,755.00		282,339.30
		Free Delivery	-5,575.00		
S2127899	AFFILIATED MANAGERS GROUP INC COM STK				
		Dispositions	-5,816.00		527,984.17
		Free Receipt	5,816.00	-757,789.41	
S2026361	AFLAC INC COM				
		Acquisitions	38.00	-1,918.05	
		Dispositions	-5,100.00		264,945.00
		Free Receipt	5,062.00	-254,314.88	
C001084102	AGCO CORP COM				
		Free Delivery	-1,200.00		
S2010278	AGCO CORP COM				
		Dispositions	-1,200.00		84,748.24
		Free Receipt	1,200.00	-54,627.06	
S2520153	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	172.00	-12,701.34	
		Dispositions	-2,200.00		150,304.00
		Free Receipt	2,028.00	-155,365.08	
SBSS7GP5	AGL ENERGY NPV				
		Acquisitions	13,100.00	-202,110.85	
		Dispositions	-13,100.00		205,358.53
SBSDHYK1	AIR CANADA VAR VTG SHS NPV				
		Acquisitions	2,000.00	-56,899.31	
		Dispositions	-430.00		14,540.66
SBK20386	AIR LEASE CORP MED 3.75% DUE 06-01-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700,000.00	-1,680,450.00	
		Dispositions	-800,000.00		839,456.00
C00912XBA1	AIR LEASE CORP 3.25% DUE 03-01-2025				
		Dispositions	-595,000.00		576,607.10
		Free Delivery	-343,000.00		
SBF5RD67	AIR LEASE CORP 3.25% DUE 03-01-2025				
		Free Receipt	343,000.00	-338,599.31	
C009158106	AIR PROD & CHEM INC COM				
		Free Delivery	-5,080.00		
S2011602	AIR PROD & CHEM INC COM				
		Dispositions	-6,485.00		1,330,105.71
		Free Receipt	6,485.00	-1,008,240.94	
C009279100	AIRBUS SE UNSPON ADR EA REPR 0.25 ORD EUR1				
		Acquisitions	10,023.00	-326,078.91	
		Free Delivery	-10,023.00		
SBHR3R76	AIRBUS SE UNSPON ADR EA REPR 0.25 ORD EUR1				
		Dispositions	-10,023.00		324,287.44
		Free Receipt	10,023.00	-326,078.91	
SBDFLHY1	AIRPORTS OF THB10(ALIEN MKT)				
		Acquisitions	37,400.00	-73,963.64	
		Dispositions	-37,400.00		80,001.79
S2507457	AKAMAI TECHNOLOGIES INC COM STK				
		Acquisitions	152.00	-11,317.16	
		Dispositions	-1,100.00		85,690.00
		Free Receipt	948.00	-72,967.56	
C011642105	ALARM COM HLDGS INC COM				
		Free Delivery	-6,234.00		
SBYN7H26	ALARM COM HLDGS INC COM				
		Dispositions	-6,234.00		367,268.50
		Free Receipt	6,234.00	-201,232.22	
C011659109	ALASKA AIR GROUP INC COM				
		Free Delivery	-2,200.00		
S2012605	ALASKA AIR GROUP INC COM				
		Dispositions	-3,046.00		185,133.95
		Free Receipt	3,046.00	-204,659.76	
C012653101	ALBEMARLE CORP COM				
		Dispositions	-1,897.00		144,730.43
S2046853	ALBEMARLE CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	104.00	-7,129.72	
		Dispositions	-700.00		47,950.00
		Free Receipt	596.00	-43,257.68	
SBJT1GR5	ALCON INC				
		Acquisitions	1,870.00	-104,472.62	
		Dispositions	-3,366.80		208,315.98
		Free Receipt	1,496.80	56,709.44	
S2009210	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	155.00	-22,117.73	
		Dispositions	-800.00		116,840.00
		Free Receipt	645.00	-90,158.10	
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	475.00	-54,174.14	
		Free Delivery	-3,850.00		
S2036070	ALEXION PHARMACEUTICALS INC COM				
		Dispositions	-5,189.00		657,690.81
		Free Receipt	5,189.00	-678,534.29	
S2679204	ALIGN TECHNOLOGY INC COM				
		Acquisitions	67.00	-20,780.39	
		Dispositions	-500.00		159,840.00
		Free Receipt	433.00	-139,802.71	
SBFRT3W7	ALLEGION PLC COMMON STOCK				
		Acquisitions	134.00	-13,276.05	
		Dispositions	-700.00		71,036.00
		Free Receipt	566.00	-56,384.92	
SBY9D546	ALLERGAN PLC. COM STK				
		Acquisitions	328.00	-44,284.92	
		Dispositions	-2,200.00		304,656.00
		Free Receipt	1,872.00	-262,173.60	
S2762030	ALLIANCE DATA SYS CORP COM				
		Acquisitions	61.00	-8,681.83	
		Dispositions	-300.00		44,049.00
		Free Receipt	239.00	-35,845.22	
S2973821	ALLIANT ENERGY CORP COM				
		Acquisitions	374.00	-17,897.77	
		Dispositions	-1,600.00		76,928.00
		Free Receipt	1,226.00	-56,592.16	
S2387701	ALLIED PROPS REAL TRUST UNITS				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-63,090.30	
		Dispositions	-80.00		2,956.46
C01973R101	ALLISON TRANSMISSION HOLDING				
		Free Delivery	-3,600.00		
SB4PZ892	ALLISON TRANSMISSION HOLDING				
		Dispositions	-3,600.00		158,306.72
		Free Receipt	3,600.00	-149,134.68	
C020002101	ALLSTATE CORP COM				
		Free Delivery	-11,467.00		
S2019952	ALLSTATE CORP COM				
		Dispositions	-13,641.00		1,289,775.48
		Free Receipt	13,641.00	-1,093,798.58	
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	19.00	-21,233.44	
		Free Delivery	-2,126.00		
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C				
		Dispositions	-4,022.00		4,589,930.01
		Free Receipt	4,022.00	-3,359,489.27	
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	41.00	-46,274.64	
		Free Delivery	-786.00		
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Dispositions	-2,633.00		3,030,111.25
		Free Receipt	2,633.00	-2,523,765.66	
C02156DAA7	ALTICE LUXEMBOURG 10.5% DUE 05-15-2027				
		Acquisitions	355,000.00	-355,000.00	
		Dispositions	-355,000.00		357,201.00
		Free Delivery	-355,000.00		
		Free Receipt	355,000.00	-355,000.00	
SB13ZSL5	ALTRI SGPS S.A. EUR0.125				
		Acquisitions	14,900.00	-113,585.89	
		Dispositions	-15,400.00		109,577.68
C02209S103	ALTRIA GROUP INC COM				
		Dispositions	-4,462.00		195,254.57
		Free Delivery	-4,738.00		
S2692632	ALTRIA GROUP INC COM				
		Dispositions	-16,179.00		837,687.65
		Free Receipt	16,179.00	-789,983.03	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFZ57Y7	ALTRIA GROUP INC 4.8% DUE 02-14-2029				
		Acquisitions	525,000.00	-523,514.25	
		Dispositions	-525,000.00		545,233.50
SB3MSM28	AMADEUS IT GROUP EUR0.01				
		Acquisitions	2,879.00	-212,711.17	
		Dispositions	-7,086.00		525,080.18
C023135106	AMAZON COM INC COM				
		Acquisitions	101.00	-161,540.69	
		Dispositions	-56.00		101,771.39
		Free Delivery	-1,101.00		
S2000019	AMAZON COM INC COM				
		Dispositions	-3,647.00		6,741,341.49
		Free Receipt	3,647.00	-5,163,230.06	
C023135AZ9	AMAZON COM INC FIXED 2.8% DUE 08-22-2024				
		Acquisitions	7,000,000.00	-7,028,140.00	
		Dispositions	-3,850,000.00		3,997,262.50
SB7KH3G6	AMBARELLA INC SHS				
		Acquisitions	9,566.00	-431,400.29	
		Dispositions	-4,667.00		240,621.57
C00164V103	AMC NETWORKS INC CL A				
		Free Delivery	-3,300.00		
SB4MG4Z6	AMC NETWORKS INC CL A				
		Dispositions	-3,300.00		179,466.78
		Free Receipt	3,300.00	-197,997.90	
C023436108	AMEDISYS INC COM				
		Acquisitions	1,623.00	-194,768.28	
		Free Delivery	-1,623.00		
S2024332	AMEDISYS INC COM				
		Dispositions	-1,623.00		182,608.05
		Free Receipt	1,623.00	-194,768.28	
S2026242	AMER ELEC PWR CO INC COM				
		Acquisitions	53.00	-4,576.29	
		Dispositions	-3,300.00		285,813.00
		Free Receipt	3,247.00	-271,871.31	
C025932104	AMER FINL GROUP INC OH COM STK				
		Acquisitions	1,900.00	-179,300.22	
		Free Delivery	-1,900.00		
S2134532	AMER FINL GROUP INC OH COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,900.00		190,499.55
		Free Receipt	1,900.00	-179,300.22	
S2050832	AMEREN CORP COM				
		Acquisitions	138.00	-10,295.49	
		Dispositions	-1,700.00		126,293.00
		Free Receipt	1,562.00	-111,464.32	
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Free Delivery	-16,880.00		
SBCV7KT2	AMERICAN AIRLINES INC COM USD1				
		Dispositions	-19,223.00		615,465.60
		Free Receipt	19,223.00	-777,726.31	
C023770AA8	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027				
		Free Delivery	-577,199.99		
SBW9P7W0	AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027				
		Dispositions	-577,199.99		573,528.99
		Free Receipt	577,199.99	-578,730.06	
C02553E106	AMERICAN EAGLE OUTFITTERS INC NEW COM				
		Free Delivery	-7,100.00		
S2048592	AMERICAN EAGLE OUTFITTERS INC NEW COM				
		Dispositions	-7,100.00		145,085.49
		Free Receipt	7,100.00	-109,305.58	
S2026082	AMERICAN EXPRESS CO				
		Acquisitions	390.00	-45,202.95	
		Dispositions	-4,700.00		566,585.00
		Free Receipt	4,310.00	-506,381.90	
C026874784	AMERICAN INTERNATIONAL GROUP INC COM				
		Acquisitions	1,600.00	-61,615.68	
		Free Delivery	-45,623.00		
S2027342	AMERICAN INTERNATIONAL GROUP INC COM				
		Dispositions	-50,771.00		2,585,335.64
		Free Receipt	50,771.00	-2,429,589.49	
SBJN1CJ5	AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029				
		Acquisitions	1,345,000.00	-1,340,987.40	
		Dispositions	-400,000.00		411,388.00
SBYTP3G0	AMERICAN RENAL ASSOCS HLDGS INC COM				
		Acquisitions	18,102.00	-124,834.20	
		Dispositions	-3,836.00		23,550.63
C03027X100	AMERICAN TOWER CORP				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,244.00	-208,359.31	
		Free Delivery	-1,244.00		
SB7FBFL2	AMERICAN TOWER CORP				
		Dispositions	-4,048.00		800,700.82
		Free Receipt	4,048.00	-745,717.87	
SB2R3PV1	AMERICAN WTR WKS CO INC NEW COM				
		Dispositions	-1,513.00		168,347.68
		Free Receipt	1,513.00	-160,166.18	
C03076C106	AMERIPRISE FINL INC COM				
		Free Delivery	-2,400.00		
SB0J7D57	AMERIPRISE FINL INC COM				
		Dispositions	-3,227.00		457,878.90
		Free Receipt	3,227.00	-268,607.95	
S2795393	AMERISOURCEBERGEN CORP COM				
		Acquisitions	125.00	-9,460.63	
		Dispositions	-1,100.00		88,627.00
		Free Receipt	975.00	-76,752.00	
C023772AB2	AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025				
		Free Delivery	-422,341.05		
SBPBGFV7	AMERN AIRLS 2013-1A PASS THRU CTF CL A 407-15-2025				
		Dispositions	-422,341.05		432,755.98
		Free Receipt	422,341.05	-433,468.11	
C02406PAR1	AMERN AXLE & MFG FIXED 6.25% 04-01-2025				
		Free Delivery	-495,000.00		
SBG0QLQ2	AMERN AXLE & MFG FIXED 6.25% 04-01-2025				
		Acquisitions	35,000.00	-35,459.55	
		Dispositions	-495,000.00		488,015.55
		Free Receipt	495,000.00	-514,800.00	
C025816BS7	AMERN EXPRESS CO 3.4% 02-27-2023				
		Free Delivery	-848,000.00		
SBFXCMK1	AMERN EXPRESS CO 3.4% 02-27-2023				
		Free Receipt	848,000.00	-839,606.44	
S2089212	AMETEK INC NEW COM				
		Acquisitions	174.00	-14,636.01	
		Dispositions	-1,600.00		138,352.00
		Free Receipt	1,426.00	-121,908.74	
C031162100	AMGEN INC COM				
		Dispositions	-2,114.00		389,364.02

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,996.00		
S2023607	AMGEN INC COM				
		Dispositions	-6,851.00		1,156,983.14
		Free Receipt	6,851.00	-1,190,940.82	
C031652100	AMKOR TECHNOLOGY INC COM				
		Free Delivery	-21,200.00		
S2242929	AMKOR TECHNOLOGY INC COM				
		Dispositions	-21,200.00		151,099.86
		Free Receipt	21,200.00	-98,320.60	
C001744101	AMN HEALTHCARE SVCS INC COM				
		Free Delivery	-6,101.00		
S2813552	AMN HEALTHCARE SVCS INC COM				
		Dispositions	-6,101.00		309,161.76
		Free Receipt	6,101.00	-335,477.87	
S2145084	AMPHENOL CORP NEW CL A				
		Acquisitions	168.00	-15,483.72	
		Dispositions	-2,100.00		191,667.00
		Free Receipt	1,932.00	-182,709.24	
SBJDSY67	AMPHENOL CORP NEW 2.8% DUE 02-15-2030				
		Acquisitions	500,000.00	-499,600.00	
		Dispositions	-500,000.00		489,347.50
SB14NJ71	AMPLIFON EUR0.02				
		Acquisitions	3,287.00	-69,690.66	
		Dispositions	-638.00		16,684.52
C032511BB2	ANADARKO PETE CORP 0% DUE 10-10-2036				
		Free Delivery	-3,000,000.00		
SBH86FD6	ANADARKO PETE CORP 0% DUE 10-10-2036				
		Dispositions	-3,000,000.00		1,419,210.00
		Free Receipt	3,000,000.00	-1,133,750.00	
S2032067	ANALOG DEVICES INC COM				
		Acquisitions	256.00	-26,684.16	
		Dispositions	-2,500.00		249,700.00
		Free Receipt	2,244.00	-248,074.20	
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	600,000.00	-743,766.00	
		Dispositions	-600,000.00		777,786.00
SBJ88GL1	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025				
		Acquisitions	6,925,000.00	-7,253,310.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,675,000.00		5,090,564.25
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Free Delivery	-1,188,000.00		
		Free Receipt	1,188,000.00	1,211,059.08	
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Dispositions	-1,188,000.00		1,227,120.84
		Free Receipt	1,188,000.00	-1,211,059.08	
SBJ88GM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029				
		Acquisitions	2,545,000.00	-2,590,117.45	
		Dispositions	-50,000.00		51,530.00
C035290105	ANIXTER INTL INC COM				
		Free Delivery	-6,700.00		
S2468844	ANIXTER INTL INC COM				
		Dispositions	-6,700.00		383,099.40
		Free Receipt	6,700.00	-531,999.26	
C035710409	ANNALY CAP MGMT INC COM				
		Free Delivery	-14,300.00		
S2113456	ANNALY CAP MGMT INC COM				
		Dispositions	-14,300.00		136,347.67
		Free Receipt	14,300.00	-160,085.64	
C03662Q105	ANSYS INC COM				
		Free Delivery	-4,508.00		
S2045623	ANSYS INC COM				
		Dispositions	-5,014.00		923,520.70
		Free Receipt	5,014.00	-466,895.22	
SBSPHGL4	ANTHEM INC COM				
		Acquisitions	231.00	-60,338.36	
		Dispositions	-1,800.00		498,708.00
		Free Receipt	1,569.00	-415,235.85	
CG0408V102	AON PLC COM				
		Free Delivery	-3,140.00		
SB5BT0K0	AON PLC COM				
		Dispositions	-4,661.00		828,386.41
		Free Receipt	4,661.00	-515,786.85	
C037411105	APACHE CORP COM				
		Free Delivery	-10,265.00		
S2043962	APACHE CORP COM				
		Dispositions	-12,334.00		373,486.01

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	12,334.00	-571,480.83	
SBJLNBG3	APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT)				
		Dispositions	-2,213.00		110,839.33
		Free Receipt	2,213.00	-108,680.43	
SBTPJH25	APPEN LTD NPV				
		Acquisitions	4,114.00	-69,117.91	
		Dispositions	-944.00		18,424.72
C03784Y200	APPLE HOSPITALITY REIT INC COM NEW COM NEW				
		Free Delivery	-4,500.00		
SBXRTX56	APPLE HOSPITALITY REIT INC COM NEW COM NEW				
		Dispositions	-4,500.00		74,000.96
		Free Receipt	4,500.00	-79,080.24	
C037833100	APPLE INC COM STK				
		Acquisitions	1,280.00	-214,419.57	
		Dispositions	-1,735.00		287,892.53
		Free Delivery	-9,530.00		
S2046251	APPLE INC COM STK				
		Dispositions	-37,241.00		6,943,001.12
		Free Receipt	37,241.00	-6,521,353.56	
S2046552	APPLIED MATERIALS INC COM				
		Acquisitions	718.00	-28,070.21	
		Dispositions	-6,500.00		268,255.00
		Free Receipt	5,782.00	-240,415.56	
SB783TY6	APTIV PLC COM USD				
		Acquisitions	130.00	-9,530.95	
		Dispositions	-1,800.00		130,284.00
		Free Receipt	1,670.00	-133,132.40	
C03838WAA9	AQUARION CO 4% DUE 08-15-2024				
		Acquisitions	227,000.00	-229,552.15	
		Free Delivery	-227,000.00		
SBQFJFL9	AQUARION CO 4% DUE 08-15-2024				
		Dispositions	-227,000.00		233,081.33
		Free Receipt	227,000.00	-229,552.15	
SBDDW8L0	ARCH CAP FIN LLC 4.011% DUE 12-15-2026				
		Acquisitions	3,600,000.00	-3,774,486.00	
		Dispositions	-1,200,000.00		1,322,244.00
C039380407	ARCH COAL INC CL A COM STK				
		Acquisitions	1,500.00	-129,223.58	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,500.00		
SBYYHNV6	ARCH COAL INC CL A COM STK				
		Dispositions	-1,500.00		137,464.65
		Free Receipt	1,500.00	-129,223.58	
C039483102	ARCHER-DANIELS-MIDLAND CO COM				
		Free Delivery	-22,529.00		
S2047317	ARCHER-DANIELS-MIDLAND CO COM				
		Dispositions	-25,868.00		1,050,501.99
		Free Receipt	25,868.00	-1,079,317.82	
C03959KAA8	ARCHROCK PARTNERS 6.875% DUE 04-01-2027				
		Acquisitions	505,000.00	-505,337.50	
		Dispositions	-505,000.00		526,462.50
SBD3D9G5	ARCONIC INC COM USD1.00				
		Acquisitions	352.00	-7,573.28	
		Dispositions	-2,700.00		60,426.00
		Free Receipt	2,348.00	-52,571.72	
C03968AAA9	ARD SECS FIN SARL 8.75% DUE 01-31-2023				
		Dispositions	-1,049,848.00		999,811.86
		Free Delivery	-509,848.00		
		Free Receipt	553,853.00	-479,199.03	
SBN33VM5	ARISTA NETWORKS INC COM				
		Acquisitions	90.00	-21,951.45	
		Dispositions	-400.00		101,180.00
		Free Receipt	310.00	-82,537.50	
SB0Z5YZ2	ARKEMA EUR10				
		Acquisitions	571.00	-58,104.38	
		Dispositions	-3,438.00		323,174.26
SB019MQ5	ASAHI INTECC CO LT NPV				
		Acquisitions	1,000.00	-48,723.87	
		Dispositions	-3,700.00		178,266.43
C044103109	ASHFORD HOSPITALITY TR INC COM SHS				
		Free Delivery	-10,200.00		
S2310116	ASHFORD HOSPITALITY TR INC COM SHS				
		Dispositions	-10,200.00		53,395.89
		Free Receipt	10,200.00	-135,450.92	
C044186104	ASHLAND GLOBAL HLDGS INC COM				
		Acquisitions	729.00	-57,696.36	
		Free Delivery	-6,052.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYND5N1	ASHLAND GLOBAL HLDGS INC COM				
		Dispositions	-6,052.00		448,232.10
		Free Receipt	6,052.00	-395,763.30	
S5165294	ASM INTL NV EUR0.04				
		Acquisitions	1,279.00	-77,628.28	
		Dispositions	-466.00		42,359.05
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	1,328.00	-273,420.60	
		Dispositions	-2,491.00		480,931.95
C00215JAA7	ASP AMC MERGER SUB 8% DUE 05-15-2025				
		Free Delivery	-975,000.00		
SBF1K2H4	ASP AMC MERGER SUB 8% DUE 05-15-2025				
		Dispositions	-975,000.00		618,779.89
		Free Receipt	975,000.00	-909,445.00	
C045327103	ASPEN TECHNOLOGY INC COM				
		Acquisitions	982.00	-84,755.64	
		Free Delivery	-3,925.00		
S2051868	ASPEN TECHNOLOGY INC COM				
		Dispositions	-3,925.00		438,315.29
		Free Receipt	3,925.00	-366,104.61	
C04621X108	ASSURANT INC COM				
		Dispositions	-2,600.00		252,246.49
S2331430	ASSURANT INC COM				
		Dispositions	-434.00		43,078.54
		Free Receipt	434.00	-41,755.14	
SB800MQ5	ASTRA INTL IDR50				
		Acquisitions	188,200.00	-109,421.02	
		Dispositions	-188,200.00		89,759.85
S0989529	ASTRAZENECA ORD USD0.25				
		Acquisitions	794.00	-60,466.72	
		Dispositions	-11,313.00		863,569.43
SBYQKXG8	ASTRAZENECA PLC 3.375% DUE 11-16-2025				
		Acquisitions	410,000.00	-402,648.50	
		Dispositions	-300,000.00		317,667.00
C00209TAB1	AT&T BROADBAND 9.455% DUE 11-15-2022				
		Free Delivery	-881,000.00		
S2166502	AT&T BROADBAND 9.455% DUE 11-15-2022				
		Free Receipt	881,000.00	-1,204,093.97	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206R102	AT&T INC COM				
		Acquisitions	1,022.00	-30,247.73	
		Free Delivery	-25,526.00		
S2831811	AT&T INC COM				
		Dispositions	-70,339.00		2,238,752.86
		Free Receipt	70,339.00	-2,251,845.11	
C00206RGD8	AT&T INC FLTG RT 3.06725% DUE 06-12-2024				
		Acquisitions	516,000.00	-505,127.88	
		Dispositions	-50,000.00		49,756.40
		Free Delivery	-516,000.00		
		Free Receipt	516,000.00	-505,127.88	
C00206RAE2	AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022				
		Free Delivery	-1,000,000.00		
SB8KHS02	AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022				
		Free Receipt	1,000,000.00	-773,750.00	
C00206RCN0	AT&T INC 3.4% DUE 05-15-2025				
		Free Delivery	-819,000.00		
SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025				
		Free Receipt	819,000.00	-796,257.57	
SBD97BN2	ATLAS COPCO AB SER'A'NPV				
		Acquisitions	8,007.00	-243,003.73	
		Dispositions	-8,007.00		225,146.54
S2315359	ATMOS ENERGY CORP COM				
		Dispositions	-842.00		85,952.70
		Free Receipt	842.00	-84,823.08	
S6059910	AUSDRILL LIMITED NPV				
		Acquisitions	25,380.00	-38,036.08	
		Free Delivery	-25,380.00		
S2065159	AUTODESK INC COM				
		Acquisitions	209.00	-34,471.42	
		Dispositions	-1,500.00		261,345.00
		Free Receipt	1,291.00	-221,419.41	
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	1,415.00	-213,554.84	
		Free Delivery	-3,170.00		
S2065308	AUTOMATIC DATA PROCESSING INC COM				
		Dispositions	-5,873.00		940,209.43
		Free Receipt	5,873.00	-738,211.21	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2065955	AUTOZONE INC COM				
		Acquisitions	39.00	-38,320.04	
		Dispositions	-200.00		206,450.00
		Free Receipt	161.00	-161,901.60	
C05338G106	AVALARA INC COM				
		Acquisitions	2,079.00	-117,696.10	
		Free Delivery	-2,079.00		
SBZ1NVP4	AVALARA INC COM				
		Dispositions	-2,079.00		140,818.14
		Free Receipt	2,079.00	-117,696.10	
S2131179	AVALONBAY CMNTYS REIT				
		Acquisitions	6.00	-1,203.87	
		Dispositions	-1,000.00		202,210.00
		Free Receipt	994.00	-195,271.30	
SB1VCNQ8	AVANTI COMMUNICATI ORD GBP0.01				
		Dispositions	-2,028,245.00		43,823.65
		Free Receipt	2,028,245.00	-131,835.93	
C05351X101	AVAYA HLDGS CORP COM				
		Dispositions	0.00		0.00
		Free Delivery	-14,733.00		
		Free Receipt	0.00	416.40	
SBD9G9B3	AVAYA HLDGS CORP COM				
		Dispositions	-14,733.67		217,975.15
		Free Receipt	14,733.00	-231,351.78	
C05351X119	AVAYA HLDGS CORP WT EXP				
		Free Delivery	-1,835.00		
SBDD2199	AVAYA HLDGS CORP WT EXP				
		Dispositions	-1,835.00		1,917.53
		Free Receipt	1,835.00		
S2066408	AVERY DENNISON CORP COM				
		Acquisitions	144.00	-14,942.16	
		Dispositions	-600.00		60,894.00
		Free Receipt	456.00	-48,436.32	
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Free Delivery	-22,066.00		
SBSFWCF5	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Dispositions	-22,066.00		560,354.46
		Free Receipt	22,066.00	-603,142.04	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2067672	AZZ INC COM				
		Acquisitions	10,507.00	-478,188.77	
		Dispositions	-2,136.00		85,378.21
C05508R106	B & G FOODS INC COMMON STOCK				
		Acquisitions	10,654.00	-313,000.14	
		Free Delivery	-17,428.00		
SB034L49	B & G FOODS INC COMMON STOCK				
		Dispositions	-17,428.00		387,679.57
		Free Receipt	17,428.00	-518,506.50	
SB3M4R76	BADGER DAYLIGHTING COM NPV				
		Acquisitions	1,500.00	-49,285.32	
		Dispositions	-1,500.00		37,574.25
S0263494	BAE SYSTEMS ORD GBP0.025				
		Acquisitions	17,500.00	-111,758.06	
		Dispositions	-91,600.00		550,518.08
C056752AJ7	BAIDU INC FORMERLY 3.625% DUE 07-05-2027				
		Acquisitions	200,000.00	-185,256.00	
		Dispositions	-200,000.00		195,856.00
SBDHLTQ5	BAKER HUGHES CO				
		Acquisitions	155.00	-3,370.48	
		Dispositions	-3,400.00		80,274.00
		Free Receipt	3,245.00	-74,472.75	
C058498106	BALL CORP COM				
		Dispositions	-3,159.00		183,217.29
		Free Delivery	-8,398.00		
S2073022	BALL CORP COM				
		Dispositions	-10,496.00		671,372.45
		Free Receipt	10,496.00	-445,929.79	
CP16994132	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA				
		Dispositions	-1,200.00		22,322.28
		Free Delivery	-3,300.00		
S2069485	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA				
		Dispositions	-3,300.00		67,443.67
		Free Receipt	3,300.00	-61,842.03	
SBLZGSM7	BANGKOK DUSIT MEDICAL SERVICES THB0.1(ALIEN MARKET)				
		Acquisitions	88,400.00	-72,395.78	
		Dispositions	-88,400.00		67,823.05
SBLBP4G4	BANK AMER CORP BDS 4 04-01-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,725,000.00	-4,942,822.25	
		Dispositions	-3,700,000.00		3,999,071.00
SBJK2785	BANK AMER CORP FIXED 5.125% 12-31-2049				
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		551,774.38
C060505FL3	BANK AMER CORP FLTG RT 5.875% DUE 12-31-2049				
		Dispositions	-465,000.00		478,061.20
		Free Delivery	-465,000.00		
		Free Receipt	465,000.00	-465,100.00	
C06051GFX2	BANK AMER CORP 3.5% DUE 04-19-2026				
		Dispositions	-395,000.00		393,823.30
		Free Delivery	-420,000.00		
SBYM7C88	BANK AMER CORP 3.5% DUE 04-19-2026				
		Free Receipt	420,000.00	-422,182.31	
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050				
		Acquisitions	393,000.00	-393,000.00	
		Dispositions	-393,000.00		404,271.24
		Free Delivery	-393,000.00		
		Free Receipt	393,000.00	-393,000.00	
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Free Delivery	-24,858.00		
SB1Z77F6	BANK NEW YORK MELLON CORP COM STK				
		Dispositions	-30,304.00		1,423,048.35
		Free Receipt	30,304.00	-1,559,397.57	
C060505104	BANK OF AMERICA CORP				
		Acquisitions	11,305.00	-289,973.01	
		Free Delivery	-30,755.00		
S2295677	BANK OF AMERICA CORP				
		Dispositions	-86,320.00		2,465,149.47
		Free Receipt	86,320.00	-2,267,913.91	
C06423AAJ2	BANK ONE CORP FIXED 8.75% DUE 09-01-2030				
		Free Delivery	-210,000.00		
SBD0BFX1	BANK ONE CORP FIXED 8.75% DUE 09-01-2030				
		Dispositions	-210,000.00		290,582.52
		Free Receipt	210,000.00	-287,175.00	
C06650AAC1	BANK SER 2017-BNK8 CL ASB 3.314% 11-15-2050				
		Dispositions	-867,000.00		881,224.22
		Free Delivery	-867,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	867,000.00	-892,955.21	
SBHWTW96	BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030				
		Acquisitions	625,000.00	-625,000.00	
		Dispositions	-625,000.00		629,388.25
C06738EBG9	BARCLAYS PLC 8.0% 06-15-2164				
		Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		493,900.00
C071813109	BAXTER INTL INC COM				
		Dispositions	-4,310.00		324,095.60
S2085102	BAXTER INTL INC COM				
		Acquisitions	162.00	-12,222.09	
		Dispositions	-3,200.00		240,960.00
		Free Receipt	3,038.00	-232,984.22	
SBZ97W99	BAYER US FIN II LLC GTD NT FLTG RATE 144A DUE 12-15-2023/06-25-2018 BEO				
		Acquisitions	875,000.00	-854,315.00	
		Dispositions	-875,000.00		879,042.50
SBFM41J0	BCO HIPOTECAR SA FR 11/22 ARS1000000'48'144A				
		Dispositions	-3,230,000.00		73,398.70
		Free Receipt	3,230,000.00	-182,807.08	
S6088204	BEACH ENERGY LTD NPV				
		Acquisitions	49,190.00	-67,246.61	
		Dispositions	-10,477.00		18,500.62
S5932409	BECHTLE AG NPV				
		Acquisitions	736.00	-83,591.20	
		Dispositions	-305.00		39,644.10
S2087807	BECTON DICKINSON & CO COM				
		Acquisitions	253.00	-56,594.84	
		Dispositions	-1,900.00		444,543.00
		Free Receipt	1,647.00	-382,647.51	
SBF2MY95	BECTON DICKINSON & 2.894% DUE 06-06-2022				
		Acquisitions	1,800,000.00	-1,794,186.00	
		Dispositions	-700,000.00		706,404.00
SBD3VQC4	BECTON DICKINSON & 3.7% DUE 06-06-2027				
		Acquisitions	2,640,000.00	-2,672,722.95	
		Dispositions	-1,671,000.00		1,771,213.88
S2073390	BERKSHIRE HATHAWAY INC-CL B				
		Acquisitions	956.00	-195,994.34	
		Dispositions	-13,100.00		2,664,016.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	12,144.00	-2,541,617.76	
SBDFLNQ5	BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028				
		Acquisitions	2,400,000.00	-2,388,552.00	
		Dispositions	-1,500,000.00		1,555,785.00
C084659AD3	BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025				
		Free Delivery	-361,000.00		
SBVRZ8P5	BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025				
		Acquisitions	1,400,000.00	-1,446,886.00	
		Free Receipt	361,000.00	-377,216.12	
C086516101	BEST BUY INC COM STK				
		Free Delivery	-3,300.00		
S2094670	BEST BUY INC COM STK				
		Dispositions	-4,729.00		321,855.90
		Free Receipt	4,729.00	-287,995.51	
C08862E109	BEYOND MEAT INC COM USD0.0001				
		Acquisitions	50.00	-1,250.00	
		Dispositions	-50.00		2,729.74
C05541T101	BGC PARTNERS INC CL A CL A				
		Acquisitions	41,591.00	-243,504.80	
		Free Delivery	-104,042.00		
S2528168	BGC PARTNERS INC CL A CL A				
		Dispositions	-104,042.00		504,572.43
		Free Receipt	104,042.00	-667,147.70	
C089302103	BIG LOTS INC COM				
		Free Delivery	-3,800.00		
S2218447	BIG LOTS INC COM				
		Dispositions	-3,800.00		129,786.31
		Free Receipt	3,800.00	-49,400.00	
C090572207	BIO RAD LABS INC CL A				
		Free Delivery	-2,050.00		
S2098508	BIO RAD LABS INC CL A				
		Dispositions	-2,050.00		607,351.17
		Free Receipt	2,050.00	-234,206.02	
C09073M104	BIO-TECHNE CORP COM				
		Free Delivery	-3,385.00		
SBSHZ3Q0	BIO-TECHNE CORP COM				
		Dispositions	-3,385.00		658,893.53
		Free Receipt	3,385.00	-290,617.27	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2455965	BIOGEN INC COMMON STOCK					
			Acquisitions	186.00	-41,973.69	
			Dispositions	-1,400.00		326,088.00
			Free Receipt	1,214.00	-280,409.72	
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010				
			Acquisitions	80.00	-7,716.21	
			Free Delivery	-3,700.00		
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010				
			Dispositions	-3,700.00		297,270.34
			Free Receipt	3,700.00	-335,413.37	
C06414PE23	BK N S BA 02/05/2019					
			Acquisitions	1,900,000.00	-1,421,320.70	
			Dispositions	-1,900,000.00		1,414,011.78
C06414PC74	BK N S BA 07/03/2019					
			Acquisitions	2,000,000.00	-1,520,813.34	
			Dispositions	-2,000,000.00		1,488,118.04
C06414PBF7	BK N S BA 14/02/2019					
			Acquisitions	2,200,000.00	-1,655,792.53	
			Dispositions	-2,200,000.00		1,659,671.29
C06414PDG3	BK N S BA 15/04/2019					
			Acquisitions	1,400,000.00	-1,049,708.26	
			Dispositions	-1,400,000.00		1,048,881.22
C06414PCK5	BK N S BA 18/03/2019					
			Acquisitions	1,200,000.00	-905,302.45	
			Dispositions	-1,200,000.00		898,243.30
C06414PCN9	BK N S BA 21/03/2019					
			Acquisitions	1,700,000.00	-1,288,920.36	
			Dispositions	-1,700,000.00		1,273,737.24
C09239B109	BLACKLINE INC COM					
			Free Delivery	-8,811.00		
SBD3WZS6	BLACKLINE INC COM					
			Dispositions	-8,811.00		411,490.73
			Free Receipt	8,811.00	-359,724.02	
C09247X101	BLACKROCK INC COM STK					
			Acquisitions	415.00	-160,552.30	
			Free Delivery	-2,810.00		
S2494504	BLACKROCK INC COM STK					
			Dispositions	-3,552.00		1,571,819.57

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	3,552.00	-1,229,302.60	
S2105505	BLOCK H & R INC COM				
		Acquisitions	167.00	-4,538.23	
		Dispositions	-1,400.00		38,276.00
		Free Receipt	1,233.00	-32,699.16	
C095370AD4	BLUE CUBE SPINCO 10% DUE 10-15-2025				
		Free Delivery	-380,000.00		
SBYVQMZ3	BLUE CUBE SPINCO 10% DUE 10-15-2025				
		Dispositions	-380,000.00		430,080.20
		Free Receipt	380,000.00	-453,619.25	
C05565AHN6	BNP PARIBAS FLTG RT 6.625% DUE 12-29-2999				
		Acquisitions	805,000.00	-822,625.00	
		Dispositions	-505,000.00		507,706.25
C097023105	BOEING CO COM				
		Dispositions	-89.00		32,315.34
		Free Delivery	-2,501.00		
S2108601	BOEING CO COM				
		Dispositions	-5,742.00		2,011,981.67
		Free Receipt	5,742.00	-1,389,785.02	
SBG6L729	BOOHOO GROUP PLC ORD GBP0.01				
		Acquisitions	22,421.00	-69,974.68	
		Dispositions	-3,331.00		12,214.57
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	135.00	-229,138.58	
		Dispositions	-134.00		229,037.35
		Free Delivery	-560.00		
SBDRXDB4	BOOKING HLDGS INC COM				
		Dispositions	-833.00		1,478,914.30
		Free Receipt	833.00	-1,394,923.39	
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Dispositions	-4,312.00		245,784.00
		Free Delivery	-7,293.00		
SB5367T7	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Dispositions	-7,293.00		436,221.75
		Free Receipt	7,293.00	-210,375.95	
C099724106	BORG WARNER INC COM				
		Free Delivery	-2,600.00		
S2111955	BORG WARNER INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,961.00		145,277.45
		Free Receipt	3,961.00	-190,847.41	
S2113434	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	914.00	-32,881.15	
		Dispositions	-9,400.00		354,380.00
		Free Receipt	8,486.00	-311,436.20	
C104674106	BRADY CORP CL A				
		Dispositions	-3,200.00		140,815.16
		Free Delivery	-8,300.00		
S2117726	BRADY CORP CL A				
		Dispositions	-8,300.00		394,457.63
		Free Receipt	8,300.00	-205,311.87	
C10482B101	BRAEMAR HTLS & RES COM USD0.01				
		Free Delivery	-2,257.00		
SBD8ZZ24	BRAEMAR HTLS & RES COM USD0.01				
		Dispositions	-2,257.00		28,629.44
		Free Receipt	2,257.00	-45,333.80	
SBD87R57	BRF GMBH 4.35% GTD SNR 29/09/26 USD				
		Acquisitions	255,000.00	-225,993.75	
		Dispositions	-255,000.00		237,813.00
C109043109	BRIGGS & STRATTON CORP CAP				
		Free Delivery	-4,800.00		
S2156581	BRIGGS & STRATTON CORP CAP				
		Dispositions	-4,800.00		52,966.90
		Free Receipt	4,800.00	-109,942.12	
C109641100	BRINKER INTL INC COM				
		Free Delivery	-2,800.00		
S2193544	BRINKER INTL INC COM				
		Dispositions	-2,800.00		116,099.59
		Free Receipt	2,800.00	-126,560.82	
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	510.00	-25,155.97	
		Free Delivery	-5,994.00		
S2126335	BRISTOL MYERS SQUIBB CO COM				
		Dispositions	-16,044.00		753,373.18
		Free Receipt	16,044.00	-790,362.22	
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Free Delivery	-6,800.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFTDJL8	BRIXMOR PPTY GROUP INC COM				
		Dispositions	-6,800.00		123,519.44
		Free Receipt	6,800.00	-123,754.17	
SBDRTBT6	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027				
		Acquisitions	3,500,000.00	-3,349,185.00	
		Dispositions	-2,675,000.00		2,579,449.00
C11135F101	BROADCOM INC COM				
		Acquisitions	3,100.00	-802,723.26	
		Free Delivery	-5,827.00		
SBDZ78H9	BROADCOM INC COM				
		Dispositions	-8,276.00		2,381,020.02
		Free Receipt	8,276.00	-2,208,133.87	
SB1VP7R6	BROADRIDGE FINL SOLUTIONS INC COM STK				
		Acquisitions	125.00	-14,663.13	
		Dispositions	-800.00		99,112.00
		Free Receipt	675.00	-78,151.50	
S2092555	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A				
		Acquisitions	1,008.00	-46,255.34	
		Dispositions	-11,058.00		523,087.86
S2146838	BROWN-FORMAN INC CL B NON-VTG COM				
		Acquisitions	211.00	-10,700.87	
		Dispositions	-1,100.00		57,948.00
		Free Receipt	889.00	-46,974.76	
C117043109	BRUNSWICK CORP COM				
		Free Delivery	-1,900.00		
S2149309	BRUNSWICK CORP COM				
		Acquisitions	10,061.00	-461,006.45	
		Dispositions	-4,436.00		212,323.75
		Free Receipt	1,900.00	-112,111.40	
S2019479	BSTN PPTYS INC				
		Acquisitions	159.00	-20,823.44	
		Dispositions	-1,100.00		146,025.00
		Free Receipt	941.00	-122,866.37	
C101137AV9	BSTN SCIENTIFIC 3.45% DUE 03-01-2024				
		Acquisitions	635,000.00	-634,619.00	
		Dispositions	-635,000.00		648,760.45
C101137AW7	BSTN SCIENTIFIC 3.75% DUE 03-01-2026				
		Acquisitions	420,000.00	-418,840.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-420,000.00		430,474.20
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	55,000.00	-55,543.40	
		Dispositions	-55,000.00		58,166.90
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	1,170.00	-173,538.60	
		Free Delivery	-3,823.00		
SBF311Y5	BURLINGTON STORES INC COM				
		Dispositions	-3,823.00		596,127.15
		Free Receipt	3,823.00	-589,483.53	
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 2.37% FROM 12-07-2018 TO 12-10-2018				
		Acquisitions	17,700,000.00	-17,700,000.00	
		Dispositions	-17,700,000.00		17,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BNP PARIB 2.46% FROM 03-27-2019 TO 03-28-2019				
		Acquisitions	20,500,000.00	-20,500,000.00	
		Dispositions	-20,500,000.00		20,500,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 2.48% FROM 12-20-2018 TO 12-21-2018				
		Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 2.49% FROM 04-25-2019 TO 04-26-2019				
		Acquisitions	19,500,000.00	-19,500,000.00	
		Dispositions	-19,500,000.00		19,500,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 2.49% FROM 05-03-2019 TO 05-06-2019				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 2.55% FROM 05-02-2019 TO 05-03-2019				
		Acquisitions	9,400,000.00	-9,400,000.00	
		Dispositions	-9,400,000.00		9,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BNP PARIB 2.58% FROM 05-01-2019 TO 05-02-2019				
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799APR5	BUY TO OPEN REPO W/BNP PARIB 2.92% FROM 04-30-2019 TO 05-01-2019				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		1,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 12-11-2018 TO 12-12-2018				
		Acquisitions	16,500,000.00	-16,500,000.00	
		Dispositions	-16,500,000.00		16,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 12-12-2018 TO 12-13-2018				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	16,400,000.00	-16,400,000.00	
		Dispositions	-16,400,000.00		16,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 12-13-2018 TO 12-14-2018				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 12-14-2018 TO 12-17-2018				
		Acquisitions	16,100,000.00	-16,100,000.00	
		Dispositions	-16,100,000.00		16,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 12-10-2018 TO 12-11-2018				
		Acquisitions	13,500,000.00	-13,500,000.00	
		Dispositions	-13,500,000.00		13,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 12-04-2018 TO 12-06-2018				
		Acquisitions	26,100,000.00	-26,100,000.00	
		Dispositions	-26,100,000.00		26,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 12-03-2018 TO 12-04-2018				
		Acquisitions	25,800,000.00	-25,800,000.00	
		Dispositions	-25,800,000.00		25,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 12-17-2018 TO 12-18-2018				
		Acquisitions	14,300,000.00	-14,300,000.00	
		Dispositions	-14,300,000.00		14,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.38% FROM 12-19-2018 TO 12-20-2018				
		Acquisitions	10,400,000.00	-10,400,000.00	
		Dispositions	-10,400,000.00		10,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.39% FROM 12-06-2018 TO 12-07-2018				
		Acquisitions	18,000,000.00	-18,000,000.00	
		Dispositions	-18,000,000.00		18,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.4% FROM 12-18-2018 TO 12-19-2018				
		Acquisitions	11,400,000.00	-11,400,000.00	
		Dispositions	-11,400,000.00		11,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 2.45% FROM 03-07-2019 TO 03-08-2019				
		Acquisitions	30,500,000.00	-30,500,000.00	
		Dispositions	-30,500,000.00		30,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 2.45% FROM 03-22-2019 TO 03-25-2019				
		Acquisitions	35,700,000.00	-35,700,000.00	
		Dispositions	-35,700,000.00		35,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 2.45% FROM 03-26-2019 TO 03-27-2019				
		Acquisitions	11,900,000.00	-11,900,000.00	
		Dispositions	-11,900,000.00		11,900,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 2.46% FROM 02-20-2019 TO 02-21-2019				
		Acquisitions	22,400,000.00	-22,400,000.00	
		Dispositions	-22,400,000.00		22,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 2.47% FROM 05-06-2019 TO 05-07-2019				
		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 2.47% FROM 12-21-2018 TO 12-24-2018				
		Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 2.49% FROM 04-24-2019 TO 04-25-2019				
		Acquisitions	38,300,000.00	-38,300,000.00	
		Dispositions	-38,300,000.00		38,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.49% FROM 12-24-2018 TO 12-26-2018				
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 2.5% FROM 05-07-2019 TO 05-08-2019				
		Acquisitions	44,600,000.00	-44,600,000.00	
		Dispositions	-44,600,000.00		44,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 2.51% FROM 01-04-2019 TO 01-07-2019				
		Acquisitions	11,700,000.00	-11,700,000.00	
		Dispositions	-11,700,000.00		11,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 2.51% FROM 03-28-2019 TO 03-29-2019				
		Acquisitions	19,700,000.00	-19,700,000.00	
		Dispositions	-19,700,000.00		19,700,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 2.52% FROM 04-05-2019 TO 04-08-2019				
		Acquisitions	20,800,000.00	-20,800,000.00	
		Dispositions	-20,800,000.00		20,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 2.54% FROM 12-28-2018 TO 12-31-2018				
		Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 2.55% FROM 04-29-2019 TO 04-30-2019				
		Acquisitions	43,800,000.00	-43,800,000.00	
		Dispositions	-43,800,000.00		43,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 2.65% FROM 01-31-2019 TO 02-01-2019				
		Acquisitions	21,000,000.00	-21,000,000.00	
		Dispositions	-21,000,000.00		21,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 2.75% FROM 03-29-2019 TO 04-01-2019				
		Acquisitions	19,300,000.00	-19,300,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-19,300,000.00		19,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 3.3% FROM 01-02-2019 TO 01-03-2019				
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.42% FROM 02-06-2019 TO 02-07-2019				
		Acquisitions	24,300,000.00	-24,300,000.00	
		Dispositions	-24,300,000.00		24,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.43% FROM 02-08-2019 TO 02-11-2019				
		Acquisitions	21,400,000.00	-21,400,000.00	
		Dispositions	-21,400,000.00		21,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.43% FROM 03-25-2019 TO 03-26-2019				
		Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.44% FROM 01-30-2019 TO 01-31-2019				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.44% FROM 02-07-2019 TO 02-08-2019				
		Acquisitions	23,000,000.00	-23,000,000.00	
		Dispositions	-23,000,000.00		23,000,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.44% FROM 03-08-2019 TO 03-11-2019				
		Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.44% FROM 03-11-2019 TO 03-12-2019				
		Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 01-11-2019 TO 01-14-2019				
		Acquisitions	21,200,000.00	-21,200,000.00	
		Dispositions	-21,200,000.00		21,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 01-16-2019 TO 01-17-2019				
		Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 01-17-2019 TO 01-18-2019				
		Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 01-18-2019 TO 01-22-2019				
		Acquisitions	14,800,000.00	-14,800,000.00	
		Dispositions	-14,800,000.00		14,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 01-22-2019 TO 01-23-2019				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		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 2.45% FROM 02-05-2019 TO 02-06-2019				
		Acquisitions	23,700,000.00	-23,700,000.00	
		Dispositions	-23,700,000.00		23,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 02-19-2019 TO 02-20-2019				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 02-21-2019 TO 02-22-2019				
		Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 02-22-2019 TO 02-25-2019				
		Acquisitions	25,900,000.00	-25,900,000.00	
		Dispositions	-25,900,000.00		25,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 03-01-2019 TO 03-04-2019				
		Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 03-12-2019 TO 03-13-2019				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.45% FROM 03-26-2019 TO 03-27-2019				
		Acquisitions	12,800,000.00	-12,800,000.00	
		Dispositions	-12,800,000.00		12,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.46% FROM 01-14-2019 TO 01-15-2019				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.46% FROM 01-23-2019 TO 01-24-2019				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.46% FROM 01-25-2019 TO 01-28-2019				
		Acquisitions	15,300,000.00	-15,300,000.00	
		Dispositions	-15,300,000.00		15,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.46% FROM 02-04-2019 TO 02-05-2019				
		Acquisitions	22,600,000.00	-22,600,000.00	
		Dispositions	-22,600,000.00		22,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.46% FROM 02-20-2019 TO 02-21-2019				
		Acquisitions	5,100,000.00	-5,100,000.00	
		Dispositions	-5,100,000.00		5,100,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.48% FROM 01-24-2019 TO 01-25-2019				
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.48% FROM 04-11-2019 TO 04-12-2019				
		Acquisitions	21,400,000.00	-21,400,000.00	
		Dispositions	-21,400,000.00		21,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.48% FROM 04-12-2019 TO 04-15-2019				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 2.48% FROM 05-03-2019 TO 05-06-2019				
		Acquisitions	44,300,000.00	-44,300,000.00	
		Dispositions	-44,300,000.00		44,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.49% FROM 01-08-2019 TO 01-09-2019				
		Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.49% FROM 02-15-2019 TO 02-19-2019				
		Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.49% FROM 04-01-2019 TO 04-02-2019				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.5% FROM 01-10-2019 TO 01-11-2019				
		Acquisitions	20,200,000.00	-20,200,000.00	
		Dispositions	-20,200,000.00		20,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.5% FROM 01-15-2019 TO 01-16-2019				
		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 2.5% FROM 04-02-2019 TO 04-03-2019				
		Acquisitions	20,300,000.00	-20,300,000.00	
		Dispositions	-20,300,000.00		20,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.51% FROM 03-21-2019 TO 03-22-2019				
		Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.51% FROM 04-03-2019 TO 04-04-2019				
		Acquisitions	20,000,000.00	-20,000,000.00	
		Dispositions	-20,000,000.00		20,000,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.51% FROM 04-04-2019 TO 04-05-2019				
		Acquisitions	20,600,000.00	-20,600,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-20,600,000.00		20,600,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.51% FROM 04-16-2019 TO 04-17-2019				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CREDIT SU 2.52% FROM 12-27-2018 TO 12-28-2018				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799JAN1	BUY TO OPEN REPO W/CREDIT SU 2.53% FROM 01-09-2019 TO 01-10-2019				
		Acquisitions	19,400,000.00	-19,400,000.00	
		Dispositions	-19,400,000.00		19,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.53% FROM 02-01-2019 TO 02-04-2019				
		Acquisitions	22,900,000.00	-22,900,000.00	
		Dispositions	-22,900,000.00		22,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.53% FROM 04-26-2019 TO 04-29-2019				
		Acquisitions	25,200,000.00	-25,200,000.00	
		Dispositions	-25,200,000.00		25,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 2.54% FROM 05-02-2019 TO 05-03-2019				
		Acquisitions	44,400,000.00	-44,400,000.00	
		Dispositions	-44,400,000.00		44,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 2.55% FROM 03-20-2019 TO 03-21-2019				
		Acquisitions	31,400,000.00	-31,400,000.00	
		Dispositions	-31,400,000.00		31,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.55% FROM 04-29-2019 TO 04-30-2019				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-1,700,000.00		1,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 2.59% FROM 05-01-2019 TO 05-02-2019				
		Acquisitions	44,800,000.00	-44,800,000.00	
		Dispositions	-44,800,000.00		44,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 2.7% FROM 02-28-2019 TO 03-01-2019				
		Acquisitions	25,400,000.00	-25,400,000.00	
		Dispositions	-25,400,000.00		25,400,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 2.78% FROM 04-30-2019 TO 05-01-2019				
		Acquisitions	44,700,000.00	-44,700,000.00	
		Dispositions	-44,700,000.00		44,700,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.41% FROM 03-05-2019 TO 03-06-2019				
		Acquisitions	32,500,000.00	-32,500,000.00	
		Dispositions	-32,500,000.00		32,500,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.41% FROM 03-06-2019 TO 03-07-2019				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.42% FROM 02-12-2019 TO 02-13-2019				
		Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.42% FROM 02-13-2019 TO 02-14-2019				
		Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.42% FROM 02-27-2019 TO 02-28-2019				
		Acquisitions	28,600,000.00	-28,600,000.00	
		Dispositions	-28,600,000.00		28,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.42% FROM 03-04-2019 TO 03-05-2019				
		Acquisitions	36,900,000.00	-36,900,000.00	
		Dispositions	-36,900,000.00		36,900,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 01-28-2019 TO 01-29-2019				
		Acquisitions	17,300,000.00	-17,300,000.00	
		Dispositions	-17,300,000.00		17,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 01-29-2019 TO 01-30-2019				
		Acquisitions	17,900,000.00	-17,900,000.00	
		Dispositions	-17,900,000.00		17,900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 02-14-2019 TO 02-15-2019				
		Acquisitions	25,500,000.00	-25,500,000.00	
		Dispositions	-25,500,000.00		25,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 02-25-2019 TO 02-26-2019				
		Acquisitions	26,900,000.00	-26,900,000.00	
		Dispositions	-26,900,000.00		26,900,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 02-26-2019 TO 02-27-2019				
		Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-12-2019 TO 03-13-2019				
		Acquisitions	14,900,000.00	-14,900,000.00	
		Dispositions	-14,900,000.00		14,900,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-18-2019 TO 03-19-2019				
		Acquisitions	37,300,000.00	-37,300,000.00	
		Dispositions	-37,300,000.00		37,300,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.44% FROM 03-13-2019 TO 03-14-2019				
		Acquisitions	34,800,000.00	-34,800,000.00	
		Dispositions	-34,800,000.00		34,800,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.44% FROM 03-14-2019 TO 03-15-2019				
		Acquisitions	37,600,000.00	-37,600,000.00	
		Dispositions	-37,600,000.00		37,600,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 2.45% FROM 02-11-2019 TO 02-12-2019				
		Acquisitions	21,800,000.00	-21,800,000.00	
		Dispositions	-21,800,000.00		21,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 2.45% FROM 05-06-2019 TO 05-07-2019				
		Acquisitions	10,300,000.00	-10,300,000.00	
		Dispositions	-10,300,000.00		10,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 2.45% FROM 05-07-2019 TO 05-08-2019				
		Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.46% FROM 03-19-2019 TO 03-20-2019				
		Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.46% FROM 04-15-2019 TO 04-16-2019				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.47% FROM 04-10-2019 TO 04-11-2019				
		Acquisitions	20,800,000.00	-20,800,000.00	
		Dispositions	-20,800,000.00		20,800,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.47% FROM 04-22-2019 TO 04-23-2019				
		Acquisitions	34,900,000.00	-34,900,000.00	
		Dispositions	-34,900,000.00		34,900,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.47% FROM 04-26-2019 TO 04-29-2019				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.48% FROM 04-08-2019 TO 04-09-2019				
		Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.48% FROM 04-09-2019 TO 04-10-2019				
		Acquisitions	21,600,000.00	-21,600,000.00	
		Dispositions	-21,600,000.00		21,600,000.00
C77799MAR5	BUY TO OPEN REPO W/DEUTSCHE 2.49% FROM 03-15-2019 TO 03-18-2019				
		Acquisitions	35,400,000.00	-35,400,000.00	
		Dispositions	-35,400,000.00		35,400,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.49% FROM 04-23-2019 TO 04-24-2019				
		Acquisitions	35,100,000.00	-35,100,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-35,100,000.00		35,100,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.52% FROM 04-18-2019 TO 04-22-2019				
		Acquisitions	24,600,000.00	-24,600,000.00	
		Dispositions	-24,600,000.00		24,600,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 2.55% FROM 04-17-2019 TO 04-18-2019				
		Acquisitions	25,300,000.00	-25,300,000.00	
		Dispositions	-25,300,000.00		25,300,000.00
C77799APR5	BUY TO OPEN REPO W/MERRILL L 2.49% FROM 04-25-2019 TO 04-26-2019				
		Acquisitions	21,200,000.00	-21,200,000.00	
		Dispositions	-21,200,000.00		21,200,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 2.46% FROM 01-07-2019 TO 01-08-2019				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799JAN1	BUY TO OPEN REPO W/THE BANK 2.77% FROM 01-03-2019 TO 01-04-2019				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799DEC4	BUY TO OPEN REPO W/THE BANK 3.13% FROM 12-31-2018 TO 01-02-2019				
		Acquisitions	9,100,000.00	-9,100,000.00	
		Dispositions	-9,100,000.00		9,100,000.00
C05605H100	BWX TECHNOLOGIES INC COM				
		Acquisitions	1,490.00	-73,884.18	
		Free Delivery	-14,134.00		
SBZ0W624	BWX TECHNOLOGIES INC COM				
		Dispositions	-14,134.00		682,180.34
		Free Receipt	14,134.00	-624,356.44	
SBG36ZK1	B3 SA COM NPV				
		Acquisitions	18,300.00	-134,867.76	
		Dispositions	-18,300.00		148,998.22
S2116228	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Dispositions	-1,001.00		81,785.37
		Free Receipt	1,001.00	-83,343.26	
C12674TAA4	C&W SR FING 6.875% DUE 09-15-2027				
		Dispositions	-435,000.00		434,456.25
		Free Delivery	-435,000.00		
		Free Receipt	435,000.00	-443,299.50	
C12685J105	CABLE ONE INC COM				
		Free Delivery	-175.00		
SBZ07DS4	CABLE ONE INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-175.00		188,340.72
		Free Receipt	175.00	-84,246.81	
C127055101	CABOT CORP COM				
		Free Delivery	-1,500.00		
S2162500	CABOT CORP COM				
		Dispositions	-1,500.00		66,006.13
		Free Receipt	1,500.00	-56,310.52	
S2162340	CABOT OIL & GAS CORP COM				
		Acquisitions	68.00	-1,757.46	
		Dispositions	-2,800.00		76,580.00
		Free Receipt	2,732.00	-69,884.56	
S2302232	CADENCE DESIGN SYS INC COM				
		Acquisitions	148.00	-9,901.94	
		Dispositions	-1,900.00		124,165.00
		Free Receipt	1,752.00	-120,782.88	
C127686103	CAESARS ENTERTAINMENT CORP COM USD0.01				
		Free Delivery	-13,060.00		
SB3TDL41	CAESARS ENTERTAINMENT CORP COM USD0.01				
		Dispositions	-13,060.00		115,905.09
		Free Receipt	13,060.00	-161,291.00	
C127686AA1	CAESARS ENTMT CORP 5.0% 10-01-2024				
		Free Delivery	-62,970.00		
SBF0V9Q6	CAESARS ENTMT CORP 5.0% 10-01-2024				
		Dispositions	-62,970.00		89,460.31
		Free Receipt	62,970.00	-119,538.03	
C13063A5E0	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE				
		Free Delivery	-1,105,000.00		
SB41WH12	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE				
		Free Receipt	1,105,000.00	-1,599,010.25	
C13123X102	CALLON PETE CO DEL COM				
		Dispositions	-6,787.00		51,709.80
		Free Delivery	-19,666.00		
S2186072	CALLON PETE CO DEL COM				
		Dispositions	-19,666.00		149,950.14
		Free Receipt	19,666.00	-284,006.96	
S2162845	CAMPBELL SOUP CO COM				
		Acquisitions	257.00	-9,952.33	
		Dispositions	-1,300.00		49,946.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,043.00	-40,249.37	
C13443DQ77	CAMPBELL SOUP CO DISC COML PAPER 03-07-2019				
		Acquisitions	1,000,000.00	-995,833.33	
		Dispositions	-1,000,000.00		1,000,000.00
C13443DVF3	CAMPBELL SOUP CO DISC COML PAPER 08-15-2019				
		Acquisitions	1,300,000.00	-1,286,566.67	
		Dispositions	-1,300,000.00		1,290,647.58
S2793104	CANADIAN PAC RY LTD COM NPV				
		Acquisitions	1,557.00	-321,785.11	
		Dispositions	-1,557.00		337,433.83
C14040HBU8	CAP 1 FINL CORP 3.2% DUE 01-30-2023				
		Free Delivery	-812,000.00		
SBFXCN20	CAP 1 FINL CORP 3.2% DUE 01-30-2023				
		Free Receipt	812,000.00	-805,164.22	
S4163437	CAPGEMINI EUR8				
		Acquisitions	382.00	-46,605.31	
		Dispositions	-3,671.00		428,488.40
S2654461	CAPITAL ONE FINL CORP COM				
		Acquisitions	309.00	-27,051.41	
		Dispositions	-3,100.00		285,820.00
		Free Receipt	2,791.00	-251,804.02	
SB61KF83	CAPITAL PWR CORP COM				
		Acquisitions	3,500.00	-78,962.01	
		Dispositions	-100.00		2,239.86
SBJ1N1M9	CAPRI HOLDINGS LTD COM NPV				
		Acquisitions	279.00	-11,292.53	
		Dispositions	-1,100.00		44,682.00
		Free Receipt	821.00	-34,720.09	
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	1,159.00	-54,340.10	
		Free Delivery	-18,671.00		
S2175672	CARDINAL HLTH INC				
		Dispositions	-20,379.00		940,494.69
		Free Receipt	20,379.00	-1,207,706.98	
SBYT1841	CARDTRONICS PLC CARDTRONICS PLC				
		Acquisitions	16,679.00	-536,431.48	
		Dispositions	-4,655.00		140,374.95
S5922961	CARL ZEISS MEDITEC NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	321.00	-30,699.95	
		Dispositions	-1,110.00		115,544.45
C142339100	CARLISLE COMPANIES INC COM				
		Free Delivery	-7,100.00		
S2176318	CARLISLE COMPANIES INC COM				
		Dispositions	-7,100.00		955,533.71
		Free Receipt	7,100.00	-796,715.45	
C143130102	CARMAX INC COM				
		Free Delivery	-4,285.00		
S2983563	CARMAX INC COM				
		Dispositions	-5,302.00		408,418.49
		Free Receipt	5,302.00	-260,217.67	
S2523044	CARNIVAL CORP COM PAIRED				
		Acquisitions	330.00	-17,419.05	
		Dispositions	-2,700.00		142,182.00
		Free Receipt	2,370.00	-128,027.40	
C14574XAD6	CARROLS RESTAURANT 8% DUE 05-01-2022				
		Free Delivery	-925,000.00		
SBYQD0R7	CARROLS RESTAURANT 8% DUE 05-01-2022				
		Dispositions	-925,000.00		943,954.77
		Free Receipt	925,000.00	-975,864.25	
C148806102	CATALENT INC COM				
		Free Delivery	-8,863.00		
SBP96PQ4	CATALENT INC COM				
		Dispositions	-8,863.00		383,892.89
		Free Receipt	8,863.00	-385,819.63	
C149123101	CATERPILLAR INC COM				
		Free Delivery	-3,055.00		
S2180201	CATERPILLAR INC COM				
		Dispositions	-6,550.00		819,329.87
		Free Receipt	6,550.00	-706,027.19	
C124830100	CBL & ASSOC PPTYS INC COM				
		Free Delivery	-15,300.00		
S2167475	CBL & ASSOC PPTYS INC COM				
		Dispositions	-15,300.00		19,660.09
		Free Receipt	15,300.00	-224,321.45	
C12503M108	CBOE GLOBAL MARKETS INC				
		Free Delivery	-5,381.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB5834C5	CBOE GLOBAL MARKETS INC				
		Acquisitions	701.00	-84,006.34	
		Dispositions	-3,622.00		399,138.53
		Free Receipt	6,080.00	-540,085.90	
C12504L109	CBRE GROUP INC CL A CL A				
		Dispositions	-1,000.00		50,414.05
		Free Delivery	-12,400.00		
SB6WVMH3	CBRE GROUP INC CL A CL A				
		Dispositions	-14,057.00		674,666.30
		Free Receipt	14,057.00	-409,455.88	
C1248EPBP7	CCO HLDGS LLC / 5.875% DUE 04-01-2024				
		Free Delivery	-450,000.00		
SBYYRX16	CCO HLDGS LLC / 5.875% DUE 04-01-2024				
		Dispositions	-450,000.00		465,345.00
		Free Receipt	450,000.00	-454,500.00	
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC				
		Acquisitions	322,000.00	-322,000.00	
		Dispositions	-322,000.00		322,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK				
		Acquisitions	-823.56	823.56	
		Dispositions	-159,000.00		159,000.00
S9D6H81L	CCP PAYABLE TO CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS				
		Acquisitions	322,000.00	-322,000.00	
		Dispositions	-322,000.00		322,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS				
		Acquisitions	48,000.00	-48,000.00	
		Dispositions	-469,000.00		469,000.00
C125039AD9	CD 2017-CD6 MTG TR COML MTG PASSTHRU CTF CL A-SB 3.332% 11-13-2050				
		Dispositions	-1,306,000.00		1,329,365.16
		Free Delivery	-1,306,000.00		
		Free Receipt	1,306,000.00	-1,345,103.70	
S2117599	CDN APARTMENT PROP TRUST UNITS				
		Acquisitions	1,800.00	-66,925.75	
		Dispositions	-50.00		1,869.03
S2180632	CDN NATL RAILWAYS COM NPV				
		Acquisitions	982.00	-92,064.06	
		Dispositions	-5,612.00		515,493.48
C13645RAX2	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-211,000.00		
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Dispositions	-211,000.00		267,351.77
		Free Receipt	211,000.00	-211,000.00	
C150870103	CELANESE CORP DEL COM SER A STK				
		Free Delivery	-5,632.00		
SB05MZT4	CELANESE CORP DEL COM SER A STK				
		Dispositions	-6,429.00		638,440.35
		Free Receipt	6,429.00	-422,333.12	
C151020AQ7	CELGENE CORP 2.875% DUE 08-15-2020				
		Dispositions	-900,000.00		897,147.00
		Free Delivery	-600,000.00		
		Free Receipt	600,000.00	-598,188.00	
C15136X102	CENGAGE LEARNING HLDGS II INC COM				
		Free Delivery	-3,961.00		
SBLLJ455	CENGAGE LEARNING HLDGS II INC COM				
		Free Receipt	3,961.00	-210,975.00	
S2807061	CENTENE CORP DEL COM				
		Acquisitions	324.00	-17,789.22	
		Dispositions	-2,800.00		159,992.00
		Free Receipt	2,476.00	-140,191.12	
C15136A102	CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01				
		Free Delivery	-8,681.00		
SBYM4Z79	CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01				
		Dispositions	-8,681.00		82,858.42
		Free Receipt	8,681.00	-160,750.50	
S2440637	CENTERPOINT ENERGY INC COM				
		Acquisitions	745.00	-22,472.93	
		Dispositions	-3,400.00		100,368.00
		Free Receipt	2,655.00	-80,844.75	
SBGQR0H3	CENTERPOINT ENERGY INC 4.25% 11-01-2028				
		Acquisitions	900,000.00	-945,234.00	
		Dispositions	-500,000.00		547,165.00
S2185046	CENTURYLINK INC COM				
		Acquisitions	2,337.00	-24,573.56	
		Dispositions	-6,500.00		66,495.00
		Free Receipt	4,163.00	-47,583.09	
S2185284	CERNER CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	243.00	-16,321.10	
		Dispositions	-2,200.00		154,330.00
		Free Receipt	1,957.00	-133,115.14	
C19499VD14	CF AEW CORE PROPERTY TRUST (U.S.) INC (SPRINT ONLY) FD				
		Acquisitions	1,408.09	-1,436,983.00	
		Dispositions	-48,032.82		49,532,116.58
SB0G4K50	CF INDS HLDGS INC COM				
		Acquisitions	238.00	-9,716.35	
		Dispositions	-1,500.00		63,120.00
		Free Receipt	1,262.00	-52,802.08	
C12527GAE3	CF INDS INC 5.375% DUE 03-15-2044				
		Free Delivery	-475,000.00		
SBKL56J4	CF INDS INC 5.375% DUE 03-15-2044				
		Dispositions	-475,000.00		429,560.61
		Free Receipt	475,000.00	-437,022.40	
C15942R208	CHAPARRAL ENERGY INC-NEW CL A COM				
		Free Delivery	-19,800.00		
		Free Receipt	3,856.00	27,030.56	
SBD0XKX2	CHAPARRAL ENERGY INC-NEW CL A COM				
		Dispositions	-19,800.00		100,413.61
		Free Receipt	19,800.00	-449,546.56	
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Dispositions	-1,000.00		140,133.47
		Free Delivery	-3,450.00		
S2604336	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	572.00	-72,842.59	
		Dispositions	-994.00		126,977.23
		Free Receipt	3,450.00	-244,374.77	
C16119P108	CHARTER COMMUNICATIONS INC NEW CL A CL A				
		Dispositions	-950.00		297,933.28
		Free Delivery	-3,540.00		
SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A				
		Dispositions	-4,611.00		1,713,292.68
		Free Receipt	4,611.00	-1,284,546.30	
SBDFF420	CHARTER 4.464% DUE 07-23-2022				
		Acquisitions	1,075,000.00	-1,131,488.50	
		Dispositions	-300,000.00		313,622.00
SBD6JMQ1	CHARTER 4.5% DUE 02-01-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	-3,546,744.00	
		Dispositions	-1,400,000.00		1,508,010.00
C161175AZ7	CHARTER 6.384% DUE 10-23-2035				
		Free Delivery	-903,000.00		
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Dispositions	-903,000.00		1,006,781.79
		Free Receipt	903,000.00	-1,036,439.29	
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01				
		Acquisitions	2,734.00	-295,442.85	
		Dispositions	-2,734.00		315,620.09
C16359R103	CHEMED CORP NEW COM				
		Free Delivery	-2,256.00		
S2190084	CHEMED CORP NEW COM				
		Acquisitions	266.00	-109,245.75	
		Dispositions	-1,436.00		527,194.41
		Free Receipt	2,256.00	-164,864.14	
C16412XAG0	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027				
		Free Delivery	-485,000.00		
SBDRJN78	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027				
		Dispositions	-485,000.00		502,178.70
		Free Receipt	485,000.00	-498,337.50	
C16411QAB7	CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025				
		Free Delivery	-535,000.00		
SBF2FM12	CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025				
		Dispositions	-535,000.00		540,285.80
		Free Receipt	535,000.00	-532,993.75	
C165167CZ8	CHESAPEAKE ENERGY CORP 8.0% DUE 06-15-2027				
		Free Delivery	-1,070,000.00		
SBG114F6	CHESAPEAKE ENERGY CORP 8.0% DUE 06-15-2027				
		Dispositions	-1,070,000.00		1,019,175.00
		Free Receipt	1,070,000.00	-1,076,625.00	
C166764100	CHEVRON CORP COM				
		Acquisitions	2,730.00	-312,501.38	
		Free Delivery	-6,750.00		
S2838555	CHEVRON CORP COM				
		Dispositions	-18,550.00		2,245,638.91
		Free Receipt	18,550.00	-2,162,026.33	
SBD3DTW1	CHINA EVERGRANDE G 8.25% GTD SNR 23/03/22 USD				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	200,000.00	-187,750.00	
			Dispositions	-200,000.00		191,000.00
SB01B1L9	CHINA MENGNIU DAIR HKD0.1					
			Acquisitions	60,000.00	-193,266.75	
			Dispositions	-98,000.00		361,220.79
SB1DYPZ5	CHINA MERCHANTS BK COM STK					
			Acquisitions	78,500.00	-355,475.28	
			Dispositions	-97,500.00		442,858.07
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK					
			Free Delivery	-457.00		
SB0X7DZ3	CHIPOTLE MEXICAN GRILL INC COM STK					
			Dispositions	-612.00		426,147.31
			Free Receipt	612.00	-319,927.21	
SB573M11	CHR. HANSEN HLDG DKK10					
			Acquisitions	1,993.00	-188,588.12	
			Dispositions	-1,993.00		212,287.80
SB3BQMF6	CHUBB LTD ORD CHF24.15					
			Acquisitions	228.00	-32,684.94	
			Dispositions	-3,100.00		453,251.00
			Free Receipt	2,872.00	-410,064.16	
S2195841	CHURCH & DWIGHT INC COM					
			Acquisitions	658.00	-48,636.07	
			Dispositions	-1,700.00		125,800.00
			Free Receipt	1,042.00	-76,253.56	
C136072DS1	CIBC BA 25/04/2019					
			Acquisitions	1,400,000.00	-1,042,830.29	
			Dispositions	-1,400,000.00		1,036,720.56
C125523100	CIGNA CORP NEW COM					
			Acquisitions	2,619.00	-467,241.03	
			Dispositions	-0.71		131.06
			Free Delivery	-4,934.00		
			Free Receipt	2,315.71	421,887.63	
SBHJ0775	CIGNA CORP NEW COM					
			Dispositions	-7,258.00		1,134,874.10
			Free Receipt	7,258.00	-1,252,727.49	
C12553YSV4	CIGNA CORP NEW DISC COML PAPER	05-29-2019				
			Acquisitions	1,700,000.00	-1,687,590.00	
			Dispositions	-1,700,000.00		1,697,595.44

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2987521	CIMAREX ENERGY CO COM				
		Acquisitions	99.00	-6,543.41	
		Dispositions	-700.00		49,987.00
		Free Receipt	601.00	-40,441.29	
S2196888	CIN FNCL CORP COM				
		Dispositions	-1,039.00		102,943.30
		Free Receipt	1,039.00	-98,871.24	
S2197137	CINTAS CORP COM				
		Acquisitions	39.00	-8,443.70	
		Dispositions	-600.00		136,206.00
		Free Receipt	561.00	-123,375.12	
C17275R102	CISCO SYSTEMS INC				
		Dispositions	-1,327.00		73,258.73
		Free Delivery	-47,413.00		
S2198163	CISCO SYSTEMS INC				
		Dispositions	-74,892.00		3,997,242.25
		Free Receipt	74,892.00	-2,908,354.63	
C17305EGH2	CITIBANK CR CARD 1.8% DUE 09-20-2021				
		Free Delivery	-636,000.00		
SBF3YTC8	CITIBANK CR CARD 1.8% DUE 09-20-2021				
		Dispositions	-636,000.00		634,186.41
		Free Receipt	636,000.00	-635,952.62	
SBHRS1D5	CITIBANK N A FIXED 3.65% DUE 01-23-2024				
		Acquisitions	1,765,000.00	-1,762,599.60	
		Dispositions	-1,765,000.00		1,761,558.25
SBHQ3T71	CITIBANK N A 3.165% 02-19-2022				
		Acquisitions	850,000.00	-850,000.00	
		Dispositions	-850,000.00		861,177.50
C172967424	CITIGROUP INC COM NEW COM NEW				
		Free Delivery	-14,760.00		
S2297907	CITIGROUP INC COM NEW COM NEW				
		Dispositions	-29,218.00		1,908,000.50
		Free Receipt	29,218.00	-1,713,642.90	
C172967ME8	CITIGROUP INC FIXED 3.98% 03-20-2030				
		Acquisitions	650,000.00	-650,000.00	
		Dispositions	-650,000.00		660,719.45
C172967KY6	CITIGROUP INC 3.2% DUE 10-21-2026				
		Free Delivery	-337,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYP7GJ4	CITIGROUP INC 3.2% DUE 10-21-2026				
		Dispositions	-500,000.00		490,743.00
		Free Receipt	337,000.00	-317,885.36	
C172967KN0	CITIGROUP INC 3.4% DUE 05-01-2026				
		Acquisitions	785,000.00	-770,720.85	
		Free Delivery	-1,573,000.00		
SBDGKYT1	CITIGROUP INC 3.4% DUE 05-01-2026				
		Dispositions	-300,000.00		318,345.00
		Free Receipt	1,573,000.00	-1,559,121.39	
C174610105	CITIZENS FINL GROUP INC COM				
		Free Delivery	-5,800.00		
SBQRX1X3	CITIZENS FINL GROUP INC COM				
		Dispositions	-8,362.00		290,951.16
		Free Receipt	8,362.00	-301,652.84	
S2182553	CITRIX SYS INC COM				
		Acquisitions	65.00	-6,198.08	
		Dispositions	-900.00		86,094.00
		Free Receipt	835.00	-81,445.90	
C18451QAL2	CLEAR CHANNEL WW H INC 6.5% 11-15-2022				
		Dispositions	-250,000.00		255,625.00
		Free Delivery	-475,000.00		
SBCGD9K9	CLEAR CHANNEL WW H INC 6.5% 11-15-2022				
		Dispositions	-475,000.00		483,906.25
		Free Receipt	475,000.00	-489,518.27	
C18600TAA0	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114				
		Free Delivery	-413,000.00		
SBYT8J72	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114				
		Free Receipt	413,000.00	-381,996.04	
S2204026	CLOROX CO COM				
		Acquisitions	379.00	-56,525.96	
		Dispositions	-900.00		133,362.00
		Free Receipt	521.00	-77,535.22	
S2965839	CME GROUP INC COM STK				
		Acquisitions	262.00	-47,763.91	
		Dispositions	-2,500.00		466,425.00
		Free Receipt	2,238.00	-398,856.36	
S9J7BBSL	CME_IRS SBSIUS33 04/09/2049 USD P 2.702% / R 3MLIBOR IRSLV510392				
		Acquisitions	180,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-180,000.00		0.00
S9J7BBSU	CME_IRS SBSIUS33 04/09/2049 USD P 2.702% / R 3MLIBOR IRSLV510392				
		Acquisitions	180,000.00	0.00	
		Dispositions	-180,000.00		2,167.35
S9J8B95L	CME_IRS SBSIUS33 05/09/2049 USD P 3MLIBOR / R 2.651% IRSLV510506				
		Acquisitions	1,870,000.00	0.00	
		Dispositions	-1,870,000.00		0.00
S9J8B95U	CME_IRS SBSIUS33 05/09/2049 USD P 3MLIBOR / R 2.651% IRSLV510506				
		Acquisitions	1,870,000.00	0.00	
		Dispositions	-1,870,000.00		20,800.00
S9J6TXBL	CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 8.67% CDILV510326				
		Acquisitions	5,140,312.89	0.00	
		Dispositions	-5,140,312.89		0.00
S9J6TXBU	CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 8.67% CDILV510326				
		Acquisitions	5,140,312.89	0.00	
		Dispositions	-5,140,312.89		23,515.24
C08162PAT8	CMO BENCHMARK MTG 2018-B1 CL A-2 3.571% 01-15-2051				
		Dispositions	-590,000.00		605,072.66
		Free Delivery	-590,000.00		
		Free Receipt	590,000.00	-607,695.14	
C12623SAD2	CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL A-3 2.54% DUE 12-10-2045 REG				
		Acquisitions	642,000.00	-629,536.17	
		Free Delivery	-642,000.00		
SB945SQ5	CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL A-3 2.54% DUE 12-10-2045 REG				
		Dispositions	-642,000.00		636,357.42
		Free Receipt	642,000.00	-629,536.17	
C30306NAE7	CMO FRESB 2018-SB46 MTG TR MULTIFAMILY MTG PASSTHRU CTF CL A-5H 2.89% 12-25-2037				
		Dispositions	-798,433.95		801,178.57
		Free Delivery	-798,433.95		
		Free Receipt	798,433.95	-793,868.49	
C46648RAE1	CMO J P MORGAN MTG TR SER-2018-1 CLS A5 VAR RATE 06-25-2048				
		Dispositions	-360,048.29		362,736.00
		Free Delivery	-360,048.29		
		Free Receipt	360,048.29	-363,029.94	
C46640NAD0	CMO JPMBB COML MTG SECS TR 2013-C15 CL A-4 4.096% DUE 11-15-2045 BEO				
		Dispositions	-286,166.58		300,877.33
		Free Delivery	-286,166.58		
		Free Receipt	286,166.58	-324,005.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12623SAE0	CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG				
		Free Delivery	-1,038,000.00		
SB8KF9M5	CMO MTG PASSTHRU CTF CL A-4 2.771% DUE 12-10-2045 REG				
		Dispositions	-1,038,000.00		1,036,378.13
		Free Receipt	1,038,000.00	-1,055,602.30	
C76113MAB1	CMO RESDNTL AST SECURITIZATION TR 2006 CTF CL A-2 FLTG DUE 01-25-2046 REG				
		Acquisitions	-548.73	0.00	
		Dispositions	-485,192.45		213,372.24
C83162CRG0	CMO SMALL BUSINESS ADMIN GTD DEV PARTN 5.56 DUE 09-01-2027				
		Dispositions	-69,598.10		72,757.22
		Free Delivery	-69,598.10		
		Free Receipt	69,598.10	-69,598.10	
C90269GAC5	CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045				
		Dispositions	-869,527.19		883,419.25
		Free Delivery	-869,527.19		
		Free Receipt	869,527.19	-887,370.32	
C90270YBE8	CMO UBS-BARCLAYS COML MTG TR 2013-C5 COML CTF CL A-3 2.9204 DUE3-10-46 REG				
		Free Delivery	-694,771.16		
SB9MDBJ5	CMO UBS-BARCLAYS COML MTG TR 2013-C5 COML CTF CL A-3 2.9204 DUE3-10-46 REG				
		Dispositions	-694,771.16		698,489.28
		Free Receipt	694,771.16	-704,215.73	
S2219224	CMS ENERGY CORP COM				
		Acquisitions	239.00	-13,492.75	
		Dispositions	-2,000.00		112,700.00
		Free Receipt	1,761.00	-95,569.47	
C12594DAD0	CNH EQUIP TR 1.63% DUE 08-15-2021				
		Free Delivery	-121,510.12		
SBD6CWN7	CNH EQUIP TR 1.63% DUE 08-15-2021				
		Dispositions	-121,510.12		120,878.70
		Free Receipt	121,510.12	-121,479.67	
C191216100	COCA COLA CO COM				
		Acquisitions	5,100.00	-249,054.93	
		Free Delivery	-5,100.00		
S2206657	COCA COLA CO COM				
		Dispositions	-28,520.00		1,384,726.49
		Free Receipt	28,520.00	-1,369,701.93	
C192422103	COGNEX CORP COM				
		Free Delivery	-8,455.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2208288	COGNEX CORP COM					
			Dispositions	-8,455.00		372,054.56
			Free Receipt	8,455.00	-272,875.34	
S2257019	COGNIZANT TECH SOLUTIONS CORP CL A					
			Acquisitions	237.00	-13,481.75	
			Dispositions	-3,900.00		237,900.00
			Free Receipt	3,663.00	-216,043.74	
C194014106	COLFAX CORP COM US .01					
			Acquisitions	10,705.00	-323,054.77	
			Free Delivery	-10,705.00		
SB2RB4W9	COLFAX CORP COM US .01					
			Dispositions	-10,705.00		283,623.09
			Free Receipt	10,705.00	-323,054.77	
S2209106	COLGATE-PALMOLIVE CO COM					
			Acquisitions	1,477.00	-105,701.51	
			Dispositions	-5,900.00		422,027.00
			Free Receipt	4,423.00	-313,988.77	
C194693107	COLLIERS INTL GROUP INC	COMMON STOCK				
			Dispositions	-406.00		22,465.84
			Free Delivery	-2,046.00		
SBYL7WD4	COLLIERS INTL GROUP INC	COMMON STOCK				
			Dispositions	-2,046.00		124,493.86
			Free Receipt	2,046.00	-87,637.33	
C197236102	COLUMBIA BKG SYS INC COM					
			Acquisitions	740.00	-27,211.72	
			Free Delivery	-21,725.00		
S2176608	COLUMBIA BKG SYS INC COM					
			Dispositions	-21,725.00		777,882.27
			Free Receipt	21,725.00	-718,477.48	
SBF22PP8	COMCAST CORP NEW 3.15% DUE 02-15-2028					
			Acquisitions	2,000,000.00	-1,982,560.00	
			Dispositions	-1,400,000.00		1,476,398.00
C20030NCG4	COMCAST CORP NEW 4.049% DUE 11-01-2052					
			Free Delivery	-165,000.00		
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052					
			Dispositions	-165,000.00		161,558.10
			Free Receipt	165,000.00	-168,064.88	
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Dispositions	-35,000.00		45,246.25
			Free Delivery	-35,000.00		
			Free Receipt	35,000.00	-43,774.50	
C20030N101	COMCAST CORP NEW-CL A					
			Acquisitions	10,107.00	-377,083.84	
			Dispositions	-1,400.00		52,155.48
			Free Delivery	-31,432.00		
S2044545	COMCAST CORP NEW-CL A					
			Dispositions	-59,560.00		2,548,932.65
			Free Receipt	59,560.00	-2,251,429.88	
S2212870	COMERICA INC COM					
			Acquisitions	166.00	-12,188.55	
			Dispositions	-1,100.00		81,950.00
			Free Receipt	934.00	-70,862.58	
S6603737	COMFORTDELGRO CORP LTD					
			Acquisitions	47,700.00	-88,549.26	
			Dispositions	-13,400.00		25,316.78
C205677AB3	COMSTOCK RESOURCES INC 9.75%	08-15-2026				
			Free Delivery	-295,000.00		
			Free Receipt	295,000.00	255,912.50	
SBKDLHJ7	COMSTOCK RESOURCES INC 9.75%	08-15-2026				
			Dispositions	-295,000.00		248,591.42
			Free Receipt	295,000.00	-255,912.50	
SBYQHP41	COMWLTH EDISON CO 2.55% DUE 06-15-2026					
			Acquisitions	1,800,000.00	-1,743,606.00	
			Dispositions	-1,400,000.00		1,423,954.00
C205887102	CONAGRA BRANDS INC COM USD5					
			Dispositions	-1,415.00		44,290.46
S2215460	CONAGRA BRANDS INC COM USD5					
			Acquisitions	498.00	-14,001.27	
			Dispositions	-3,300.00		94,248.00
			Free Receipt	2,802.00	-82,911.18	
C20605P101	CONCHO RES INC COM STK					
			Dispositions	-1,061.00		112,563.15
SB1YWRK7	CONCHO RES INC COM STK					
			Acquisitions	197.00	-21,923.15	
			Dispositions	-1,400.00		161,840.00
			Free Receipt	1,203.00	-132,522.48	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20825C104	CONOCOPHILLIPS COM				
		Free Delivery	-12,650.00		
S2685717	CONOCOPHILLIPS COM				
		Dispositions	-19,807.00		1,230,625.45
		Free Receipt	19,807.00	-1,201,529.35	
S2216850	CONS EDISON INC COM				
		Acquisitions	357.00	-30,718.07	
		Dispositions	-2,200.00		190,718.00
		Free Receipt	1,843.00	-154,682.99	
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	4,392.00	-783,132.53	
		Free Delivery	-4,392.00		
S2170473	CONSTELLATION BRANDS INC CL A CL A				
		Dispositions	-5,377.00		1,085,789.34
		Free Receipt	5,377.00	-987,214.68	
SBF42ZK1	CONSTELLATION 3.6% DUE 02-15-2028				
		Acquisitions	1,100,000.00	-1,098,152.00	
		Dispositions	-1,150,000.00		1,215,685.00
S2222631	COOPER COS INC COM NEW COM NEW				
		Dispositions	-308.00		90,047.23
		Free Receipt	308.00	-89,606.44	
C216831107	COOPER TIRE & RUBBER CO COM, NO PAR				
		Free Delivery	-5,700.00		
S2222608	COOPER TIRE & RUBBER CO COM, NO PAR				
		Dispositions	-5,700.00		166,693.04
		Free Receipt	5,700.00	-149,321.50	
C217204106	COPART INC COM				
		Free Delivery	-13,290.00		
S2208073	COPART INC COM				
		Dispositions	-14,598.00		953,137.72
		Free Receipt	14,598.00	-478,915.28	
C21871NAA9	CORECIVIC INC 4.75% DUE 10-15-2027				
		Free Delivery	-845,000.00		
SBZ1DXG9	CORECIVIC INC 4.75% DUE 10-15-2027				
		Dispositions	-845,000.00		744,358.39
		Free Receipt	845,000.00	-828,049.40	
C219350105	CORNING INC COM				
		Free Delivery	-5,700.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2224701	CORNING INC COM				
		Dispositions	-10,805.00		323,666.09
		Free Receipt	10,805.00	-225,999.68	
SBYSGKW9	COSTA GROUP HOLDINGS LIMITED NPV				
		Acquisitions	6,368.00	-34,736.71	
		Dispositions	-10,235.00		36,149.82
C22160N109	COSTAR GROUP INC COM				
		Free Delivery	-3,960.00		
S2262864	COSTAR GROUP INC COM				
		Dispositions	-3,960.00		1,934,558.55
		Free Receipt	3,960.00	-555,458.24	
C22160K105	COSTCO WHOLESALE CORP NEW COM				
		Free Delivery	-2,775.00		
S2701271	COSTCO WHOLESALE CORP NEW COM				
		Dispositions	-5,567.00		1,369,970.94
		Free Receipt	5,567.00	-1,013,156.60	
SBBBSMJ2	COTY INC COM CL A COM CL A				
		Acquisitions	3,000.00	-35,205.00	
		Dispositions	-3,000.00		40,530.00
C22282EAH5	COVANTA HLDG CORP 6.0% 01-01-2027				
		Dispositions	-250,000.00		243,750.00
		Free Delivery	-1,000,000.00		
SBF5B2X9	COVANTA HLDG CORP 6.0% 01-01-2027				
		Dispositions	-1,000,000.00		1,025,000.00
		Free Receipt	1,000,000.00	-1,000,000.00	
C22304C100	COVETRUS INC COM NPV				
		Dispositions	-1,237.00		44,481.69
		Free Receipt	1,237.00	51,879.28	
C22304LAA8	COVEY PK ENERGY 7.5% DUE 05-15-2025				
		Acquisitions	255,000.00	-238,150.00	
		Dispositions	-170,000.00		154,700.00
		Free Delivery	-255,000.00		
SBDZ8BB7	COVEY PK ENERGY 7.5% DUE 05-15-2025				
		Dispositions	-255,000.00		235,194.38
		Free Receipt	255,000.00	-238,150.00	
S7745638	COVIVIO				
		Acquisitions	809.00	-84,594.65	
		Dispositions	-120.00		12,578.64

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJYCWZ3	CR SUISSE AG NEW 2.1% DUE 11-12-2021				
		Acquisitions	1,125,000.00	-1,124,865.00	
		Dispositions	-1,125,000.00		1,125,607.50
C225401AC2	CR SUISSE GROUP AG 4.282% DUE 01-09-2028				
		Acquisitions	235,000.00	-235,312.55	
		Dispositions	-180,000.00		183,343.50
SBYWJPN0	CR SUISSE GROUP 4.55% DUE 04-17-2026				
		Acquisitions	1,200,000.00	-1,263,360.00	
		Dispositions	-950,000.00		1,034,270.00
S2232878	CREDICORP LTD COM STK				
		Acquisitions	246.00	-54,883.49	
		Dispositions	-1,245.00		268,634.30
C29336TAA8	CROSSTEX ENERGY FIXED 5.375% 06-01-2029				
		Acquisitions	985,000.00	-989,331.25	
		Free Delivery	-985,000.00		
SBJJZZT2	CROSSTEX ENERGY FIXED 5.375% 06-01-2029				
		Dispositions	-985,000.00		980,075.00
		Free Receipt	985,000.00	-989,331.25	
C22822V101	CROWN CASTLE INTL CORP NEW COM				
		Acquisitions	1,244.00	-142,788.35	
		Free Delivery	-9,510.00		
SBTGQCX1	CROWN CASTLE INTL CORP NEW COM				
		Dispositions	-12,084.00		1,522,638.50
		Free Receipt	12,084.00	-1,173,582.00	
S6A7SU2U	CSN RESOURCES SA BND 7.625% DUE 13/02/2023				
		Acquisitions	200,000.00	-186,800.00	
		Dispositions	-200,000.00		205,200.00
S2160753	CSX CORP COM STK				
		Acquisitions	454.00	-34,855.85	
		Dispositions	-5,300.00		415,202.00
		Free Receipt	4,846.00	-378,957.20	
SBDQZP48	CTRY GARDEN SVCS USD0.0001				
		Acquisitions	34,000.00	-62,868.92	
		Dispositions	-34,000.00		60,933.22
C231021106	CUMMINS INC				
		Free Delivery	-3,840.00		
S2240202	CUMMINS INC				
		Dispositions	-4,777.00		764,336.21

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Free Receipt	4,777.00	-639,156.46	
C126650BP4	CVS CAREMARK CORP 6.036 DUE 12-10-2028					
			Free Delivery	-298,655.96		
SB3T82V0	CVS CAREMARK CORP 6.036 DUE 12-10-2028					
			Dispositions	-298,655.96		326,779.21
			Free Receipt	298,655.96	-331,881.43	
C126650100	CVS HEALTH CORP COM					
			Acquisitions	2,482.00	-140,137.96	
			Free Delivery	-14,331.00		
S2577609	CVS HEALTH CORP COM					
			Dispositions	-22,234.00		1,193,911.74
			Free Receipt	22,234.00	-1,336,719.28	
SBK5KKM6	CVS HEALTH CORP 3.25% DUE 08-15-2029					
			Acquisitions	875,000.00	-867,098.75	
			Dispositions	-875,000.00		873,451.25
SBYPFB82	CVS HEALTH CORP 3.875% DUE 07-20-2025					
			Acquisitions	1,900,000.00	-1,919,874.00	
			Dispositions	-450,000.00		466,515.00
SBK5R458	CVS HEALTH CORP 3% DUE 08-15-2026					
			Acquisitions	350,000.00	-349,604.50	
			Dispositions	-350,000.00		350,752.25
SBQ1KQ57	CVS HEALTH CORPORATION 3.375% DUE	08-12-2024				
			Acquisitions	5,300,000.00	-5,313,291.00	
			Dispositions	-5,300,000.00		5,395,694.00
SBQT3XY6	CYBER-ARK SOFTWARE LTD COM ILS0.01					
			Acquisitions	776.00	-92,088.47	
			Dispositions	-269.00		34,631.94
C232806109	CYPRESS SEMICONDUCTOR CORP COM					
			Dispositions	-15,799.00		201,222.72
			Free Delivery	-13,881.00		
S2244549	CYPRESS SEMICONDUCTOR CORP COM					
			Dispositions	-13,881.00		213,138.33
			Free Receipt	13,881.00	-236,879.26	
S2250687	D R HORTON INC COM					
			Acquisitions	97.00	-4,193.80	
			Dispositions	-2,300.00		100,740.00
			Free Receipt	2,203.00	-95,235.69	
C233851CY8	DAIMLER FIN N AMER 2.2% DUE 05-05-2020					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-813,000.00		
SBDGKT41	DAIMLER FIN N AMER 2.2% DUE 05-05-2020				
		Dispositions	-1,368,000.00		1,359,819.36
		Free Receipt	813,000.00	-808,968.96	
C235851102	DANAHER CORP COM				
		Acquisitions	2,550.00	-328,316.65	
		Free Delivery	-2,550.00		
S2250870	DANAHER CORP COM				
		Dispositions	-6,464.00		839,962.05
		Free Receipt	6,464.00	-843,868.73	
S2289874	DARDEN RESTAURANTS INC COM				
		Acquisitions	40.00	-4,807.40	
		Dispositions	-900.00		112,302.00
		Free Receipt	860.00	-102,228.20	
S2898087	DAVITA INC COM				
		Acquisitions	187.00	-9,571.60	
		Dispositions	-900.00		44,640.00
		Free Receipt	713.00	-36,904.88	
C23311VAG2	DCP MIDSTREAM OPER 5.375% DUE 07-15-2025				
		Acquisitions	790,000.00	-795,925.00	
		Dispositions	-790,000.00		818,037.50
S2261203	DEERE & CO COM				
		Acquisitions	255.00	-37,302.68	
		Dispositions	-2,200.00		305,558.00
		Free Receipt	1,945.00	-302,622.55	
C947075AN7	DEFAULTED WEATHERFORD INTL LTD 0.0%12-31-2040 BEO				
		Free Delivery	-405,000.00		
SBF2YX49	DEFAULTED WEATHERFORD INTL LTD 0.0%12-31-2040 BEO				
		Dispositions	-405,000.00		246,951.18
		Free Receipt	405,000.00	-443,475.00	
SB1W9D46	DELTA AIR LINES INC DEL COM NEW COM NEW				
		Acquisitions	363.00	-19,894.22	
		Dispositions	-4,200.00		230,286.00
		Free Receipt	3,837.00	-216,598.65	
C247358AA2	DELTA 2012-1A PASS 4.75% DUE 11-07-2021				
		Free Delivery	-128,445.24		
SB85PTV9	DELTA 2012-1A PASS 4.75% DUE 11-07-2021				
		Dispositions	-128,445.24		130,551.76

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	128,445.24	-139,684.20	
SBYNPPC6	DENTSPLY SIRONA INC COM				
		Acquisitions	199.00	-10,920.13	
		Dispositions	-1,500.00		82,380.00
		Free Receipt	1,301.00	-71,489.95	
S2141941	DESCARTES SYSTEMS COM NPV				
		Acquisitions	1,700.00	-67,156.80	
		Dispositions	-110.00		4,480.82
SB1PMQ65	DETOUR GOLD CORPOR COM NPV				
		Acquisitions	5,600.00	-52,049.88	
		Dispositions	-3,000.00		49,876.04
S2480677	DEVON ENERGY CORP NEW COM				
		Acquisitions	457.00	-13,675.73	
		Dispositions	-2,800.00		87,136.00
		Free Receipt	2,343.00	-73,874.79	
C252131107	DEXCOM INC COM				
		Dispositions	-1,759.00		227,317.64
		Free Delivery	-1,067.00		
SB0796X4	DEXCOM INC COM				
		Dispositions	-1,067.00		124,030.84
		Free Receipt	1,067.00	-68,832.06	
S0237400	DIAGEO ORD PLC				
		Acquisitions	3,971.00	-159,515.03	
		Dispositions	-14,378.00		609,207.74
SBD96MQ9	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021				
		Acquisitions	1,200,000.00	-1,228,968.00	
		Dispositions	-2,035,000.00		2,095,874.75
SBD96MG9	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023				
		Acquisitions	2,925,000.00	-3,122,330.25	
		Dispositions	-1,200,000.00		1,304,712.00
SB7Y8YR3	DIAMONDBACK ENERGY INC COM				
		Acquisitions	192.00	-20,583.36	
		Dispositions	-1,100.00		125,180.00
		Free Receipt	908.00	-96,111.80	
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Free Delivery	-4,100.00		
S2969637	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Dispositions	-4,100.00		145,813.48

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	4,100.00	-153,213.31	
SB03GQS4	DIGITAL RLTY TR INC COM				
		Acquisitions	150.00	-17,507.25	
		Dispositions	-1,400.00		163,800.00
		Free Receipt	1,250.00	-147,100.00	
C25389JAR7	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027				
		Free Delivery	-833,000.00		
SBD93Q02	DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027				
		Dispositions	-833,000.00		832,200.32
		Free Receipt	833,000.00	-831,767.42	
C254067101	DILLARDS INC CL A COM				
		Free Delivery	-1,800.00		
S2269768	DILLARDS INC CL A COM				
		Dispositions	-1,800.00		113,694.64
		Free Receipt	1,800.00	-40,725.61	
C254709108	DISCOVER FINL SVCS COM STK				
		Free Delivery	-4,300.00		
SB1YLC43	DISCOVER FINL SVCS COM STK				
		Dispositions	-6,306.00		487,831.33
		Free Receipt	6,306.00	-334,798.42	
SB3D7K31	DISCOVERY INC - A				
		Acquisitions	38.00	-1,039.11	
		Dispositions	-1,100.00		30,811.00
		Free Receipt	1,062.00	-30,713.04	
SB3D7KG4	DISCOVERY INC COM USD0.01 SERIES C				
		Acquisitions	179.00	-4,610.15	
		Dispositions	-2,500.00		65,850.00
		Free Receipt	2,321.00	-63,479.35	
C25470XAY1	DISH DBS CORP 7.75% DUE 07-01-2026				
		Dispositions	-250,000.00		212,500.00
		Free Delivery	-1,125,000.00		
SBYVR0K7	DISH DBS CORP 7.75% DUE 07-01-2026				
		Dispositions	-1,125,000.00		990,495.00
		Free Receipt	1,125,000.00	-1,156,569.33	
S2303581	DISH NETWORK CORP CL A COM STK				
		Acquisitions	240.00	-8,170.80	
		Dispositions	-1,600.00		56,000.00
		Free Receipt	1,360.00	-47,504.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB15GGN4	DNO ASA NOK0.25				
		Acquisitions	42,187.00	-76,545.90	
		Dispositions	-34,677.00		42,538.68
SB5B1S13	DOLLAR GEN CORP NEW COM				
		Acquisitions	31.00	-3,666.22	
		Dispositions	-1,800.00		218,790.00
		Free Receipt	1,769.00	-216,313.32	
C256746108	DOLLAR TREE INC COM STK				
		Dispositions	-367.00		40,401.12
		Free Delivery	-9,081.00		
S2272476	DOLLAR TREE INC COM STK				
		Dispositions	-10,597.00		1,053,330.48
		Free Receipt	10,597.00	-1,029,482.45	
C25746U109	DOMINION ENERGY INC COM STK NPV				
		Dispositions	-3,010.50		207,364.10
		Free Receipt	3,010.50	214,287.39	
S2542049	DOMINION ENERGY INC COM STK NPV				
		Acquisitions	621.00	-46,950.71	
		Dispositions	-5,400.00		414,342.00
		Free Receipt	4,779.00	-352,737.99	
C25746UCE7	DOMINION RES INC 3.9% DUE 10-01-2025				
		Free Delivery	-319,000.00		
SBZ02806	DOMINION RES INC 3.9% DUE 10-01-2025				
		Free Receipt	319,000.00	-318,728.85	
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	341.00	-84,671.54	
		Dispositions	-874.00		217,394.24
		Free Delivery	-793.00		
SB01SD70	DOMINOS PIZZA INC COM				
		Dispositions	-793.00		217,178.37
		Free Receipt	793.00	-163,614.54	
C257559203	DOMTAR CORP COM NEW COM NEW				
		Free Delivery	-3,800.00		
SB1T84Z4	DOMTAR CORP COM NEW COM NEW				
		Dispositions	-3,800.00		170,293.47
		Free Receipt	3,800.00	-148,288.39	
S2278407	DOVER CORP COM USD1.00				
		Acquisitions	93.00	-8,787.11	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,000.00		95,190.00
		Free Receipt	907.00	-87,833.88	
C260557103	DOW INC COM USD0.01 WI				
		Dispositions	-4,657.00		264,366.47
		Free Receipt	4,657.00	293,628.65	
SBHXCF84	DOW INC COM USD0.01 WI				
		Acquisitions	481.00	-24,509.36	
		Dispositions	-5,100.00		258,213.00
		Free Receipt	4,619.00	-242,405.12	
SBMJ71D5	DREAM GLOBAL REAL ESTATE INVT TR TR UNIT				
		Acquisitions	3,800.00	-40,213.66	
		Dispositions	-3,800.00		47,356.69
S2280220	DTE ENERGY CO COM				
		Acquisitions	115.00	-14,652.73	
		Dispositions	-1,300.00		165,373.00
		Free Receipt	1,185.00	-145,790.55	
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW				
		Acquisitions	423.00	-37,247.27	
		Dispositions	-4,900.00		426,692.00
		Free Receipt	4,477.00	-393,080.60	
SBHRT387	DUKE ENERGY CORP NEW SR NT FLTG 03-11-2022				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,462.00
C26441CAS4	DUKE ENERGY CORP 2.65% DUE 09-01-2026				
		Free Delivery	-701,000.00		
SBDGM1J6	DUKE ENERGY CORP 2.65% DUE 09-01-2026				
		Free Receipt	701,000.00	-687,038.02	
S2284084	DUKE RLTY CORP COM NEW REIT				
		Acquisitions	348.00	-10,591.38	
		Dispositions	-2,500.00		76,975.00
		Free Receipt	2,152.00	-64,947.36	
C6JU999H21	DUMMYLINE PREFERRED STOCK HOLDCO PREFERRED STOCK				
		Free Delivery	-2,388.00		
		Free Receipt	2,388.00		
C26483EAJ9	DUN & BRADSTREET CORP DEL NEW SR FIRST LIEN NT 6.875% 08-15-2026				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		225,562.50
C23355L106	DXC TECHNOLOGY CO COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-7,010.00		
SBYXD7B3	DXC TECHNOLOGY CO COM				
		Dispositions	-8,565.00		478,021.64
		Free Receipt	8,565.00	-663,618.31	
S2276627	DXP ENTERPRISES INC COM NEW STK				
		Acquisitions	8,313.00	-293,757.40	
		Dispositions	-1,645.00		49,066.86
C26817RAP3	DYNEGY INC NEW DEL 7.625% DUE 11-01-2024				
		Free Delivery	-629,000.00		
SBYW6T84	DYNEGY INC NEW DEL 7.625% DUE 11-01-2024				
		Dispositions	-629,000.00		659,072.49
		Free Receipt	629,000.00	-656,949.05	
S2299011	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW				
		Acquisitions	278.00	-13,209.17	
		Dispositions	-1,700.00		82,467.00
		Free Receipt	1,422.00	-70,787.16	
C27579R104	EAST WEST BANCORP INC COM				
		Acquisitions	5,364.00	-273,660.51	
		Free Delivery	-8,075.00		
S2487407	EAST WEST BANCORP INC COM				
		Dispositions	-8,075.00		378,265.53
		Free Receipt	8,075.00	-426,917.18	
C277432100	EASTMAN CHEM CO COM				
		Free Delivery	-3,200.00		
S2298386	EASTMAN CHEM CO COM				
		Dispositions	-3,934.00		284,474.60
		Free Receipt	3,934.00	-288,246.70	
SB8KQN82	EATON CORP PLC COM USD0.50				
		Acquisitions	248.00	-19,469.24	
		Dispositions	-2,800.00		223,776.00
		Free Receipt	2,552.00	-206,609.92	
S6302700	EBARA CORP NPV				
		Acquisitions	2,600.00	-72,218.01	
		Dispositions	-2,600.00		66,223.65
S2293819	EBAY INC COM USD0.001				
		Acquisitions	616.00	-22,099.00	
		Dispositions	-5,800.00		212,164.00
		Free Receipt	5,184.00	-194,607.36	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2304227	ECOLAB INC COM STK USD1					
			Acquisitions	49.00	-8,733.52	
			Dispositions	-1,700.00		311,355.00
			Free Receipt	1,651.00	-299,342.81	
C281020107	EDISON INTL COM					
			Free Delivery	-15,700.00		
S2829515	EDISON INTL COM					
			Dispositions	-17,596.00		1,059,315.25
			Free Receipt	17,596.00	-1,073,159.81	
C28176E108	EDWARDS LIFESCIENCES CORP COM					
			Acquisitions	232.00	-38,888.09	
			Free Delivery	-1,406.00		
S2567116	EDWARDS LIFESCIENCES CORP COM					
			Dispositions	-2,635.00		460,829.21
			Free Receipt	2,635.00	-427,996.65	
C28470RAF9	ELDORADO RESORTS INC 6.0%	04-01-2025				
			Acquisitions	500,000.00	-517,500.00	
			Free Delivery	-500,000.00		
SBF2PGL0	ELDORADO RESORTS INC 6.0%	04-01-2025				
			Dispositions	-500,000.00		511,380.00
			Free Receipt	500,000.00	-517,500.00	
C28470RAG7	ELDORADO RESORTS INC 6.0% DUE 09-15-2026					
			Acquisitions	500,000.00	-497,500.00	
			Dispositions	-500,000.00		521,250.00
S2310194	ELECTR ARTS COM					
			Acquisitions	269.00	-24,324.33	
			Dispositions	-2,100.00		200,865.00
			Free Receipt	1,831.00	-171,894.28	
C532457108	ELI LILLY & CO COM					
			Free Delivery	-2,800.00		
S2516152	ELI LILLY & CO COM					
			Dispositions	-8,137.00		943,651.20
			Free Receipt	8,137.00	-924,833.96	
C29078EAA3	EMBARQ CORP 7.995% DUE 06-01-2036					
			Acquisitions	515,000.00	-500,837.50	
			Free Delivery	-515,000.00		
SB156W36	EMBARQ CORP 7.995% DUE 06-01-2036					
			Dispositions	-515,000.00		480,029.96

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	515,000.00	-500,837.50	
S2313405	EMERSON ELECTRIC CO COM				
		Acquisitions	341.00	-22,043.95	
		Dispositions	-4,100.00		267,853.00
		Free Receipt	3,759.00	-249,184.11	
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Free Delivery	-6,508.00		
SBYX2YJ7	ENCOMPASS HEALTH CORP COM USD0.01				
		Dispositions	-6,508.00		400,721.80
		Free Receipt	6,508.00	-281,927.81	
C292554102	ENCORE CAP GROUP INC COM				
		Free Delivery	-6,270.00		
S2443078	ENCORE CAP GROUP INC COM				
		Dispositions	-6,270.00		222,549.04
		Free Receipt	6,270.00	-260,953.47	
S7144569	ENEL SPA EUR1				
		Acquisitions	55,294.00	-331,588.40	
		Dispositions	-161,394.00		998,457.33
SBJCYMG2	ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024				
		Acquisitions	905,000.00	-901,796.30	
		Dispositions	-50,000.00		50,518.50
C29336UAH0	ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049				
		Free Delivery	-345,000.00		
SBF97ND0	ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049				
		Dispositions	-345,000.00		292,167.09
		Free Receipt	345,000.00	-346,293.75	
C29364G103	ENTERGY CORP NEW COM				
		Dispositions	-2,800.00		265,429.09
		Free Delivery	-2,700.00		
S2317087	ENTERGY CORP NEW COM				
		Dispositions	-3,841.00		374,637.43
		Free Receipt	3,841.00	-289,184.97	
C29379VAU7	ENTERPRISE PRODS 4.05% DUE 02-15-2022				
		Free Delivery	-219,000.00		
SB56X074	ENTERPRISE PRODS 4.05% DUE 02-15-2022				
		Free Receipt	219,000.00	-223,581.48	
SB474ZK7	ENVESTNET INC COM STK				
		Acquisitions	9,951.00	-630,089.54	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,798.00		162,458.91
C26875P101	EOG RESOURCES INC COM				
		Dispositions	-1,951.00		186,146.41
S2318024	EOG RESOURCES INC COM				
		Acquisitions	317.00	-29,641.09	
		Dispositions	-3,900.00		372,957.00
		Free Receipt	3,583.00	-336,909.49	
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Dispositions	-500.00		38,231.31
		Free Delivery	-12,648.00		
S2319157	EQTY RESDNTL EFF 5/15/02				
		Dispositions	-15,218.00		1,155,402.22
		Free Receipt	15,218.00	-974,205.56	
C294429105	EQUIFAX INC COM				
		Acquisitions	1,805.00	-181,082.77	
		Free Delivery	-4,350.00		
S2319146	EQUIFAX INC COM				
		Dispositions	-5,106.00		599,539.67
		Free Receipt	5,106.00	-594,522.94	
SBVLZX12	EQUINIX INC COM PAR $0.001				
		Acquisitions	90.00	-42,862.05	
		Dispositions	-600.00		290,670.00
		Free Receipt	510.00	-244,279.80	
CCKE628105	EQUITY COMWLTH				
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	-21.28	
C294829AA4	ERICSSON 4.125% DUE 05-15-2022				
		Dispositions	-332,000.00		337,962.72
		Free Delivery	-332,000.00		
		Free Receipt	332,000.00	-329,486.47	
SBCSMS96	ESKOM HLDGS LTD 6.75% DUE 06/08/2023				
		Acquisitions	210,000.00	-204,330.00	
		Dispositions	-210,000.00		215,376.00
S2316619	ESSEX PPTY TR REIT				
		Acquisitions	81.00	-22,972.82	
		Dispositions	-500.00		143,340.00
		Free Receipt	419.00	-116,683.12	
C518439104	ESTEE LAUDER COMPANIES INC CL A USD0.01				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-3,318.00		
S2320524	ESTEE LAUDER COMPANIES INC CL A USD0.01				
		Dispositions	-3,983.00		662,132.39
		Free Receipt	3,983.00	-486,055.24	
C297602104	ETHAN ALLEN INTERIORS INC COM				
		Free Delivery	-3,700.00		
S2320825	ETHAN ALLEN INTERIORS INC COM				
		Dispositions	-3,700.00		82,563.79
		Free Receipt	3,700.00	-120,319.55	
C298736109	EURONET WORLDWIDE INC COM				
		Free Delivery	-4,958.00		
S2320148	EURONET WORLDWIDE INC COM				
		Acquisitions	780.00	-116,777.01	
		Dispositions	-2,408.00		365,063.45
		Free Receipt	4,958.00	-437,120.74	
SBNBNSG0	EURONEXT EUR1.60				
		Acquisitions	436.00	-29,579.63	
		Dispositions	-302.00		23,678.17
CG3223R108	EVEREST RE GROUP COM				
		Free Delivery	-1,500.00		
S2556868	EVEREST RE GROUP COM				
		Dispositions	-1,744.00		430,817.05
		Free Receipt	1,744.00	-222,729.82	
SBFMXGR0	EVERGY INC COM NPV				
		Acquisitions	268.00	-15,649.86	
		Dispositions	-1,800.00		105,768.00
		Free Receipt	1,532.00	-87,492.52	
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	1,425.00	-100,562.29	
		Free Delivery	-1,425.00		
SBVVN4Q8	EVERSOURCE ENERGY COM				
		Dispositions	-3,476.00		255,354.93
		Free Receipt	3,476.00	-244,952.69	
C30040WAA6	EVERSOURCE ENERGY 2.5% DUE 03-15-2021				
		Free Delivery	-650,000.00		
SBYZ04L1	EVERSOURCE ENERGY 2.5% DUE 03-15-2021				
		Dispositions	-650,000.00		650,903.50
		Free Receipt	650,000.00	-641,259.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30050B101	EVOLENT HEALTH INC CL A CL A				
		Acquisitions	6,823.00	-127,372.29	
		Free Delivery	-20,838.00		
SBYLY8H1	EVOLENT HEALTH INC CL A CL A				
		Dispositions	-20,838.00		283,286.74
		Free Receipt	20,838.00	-440,339.90	
SBWDBJ06	EVOLUTION GAMING NPV				
		Acquisitions	138.00	-13,505.18	
		Dispositions	-138.00		12,792.57
C30063P105	EXACT SCIENCES CORP COM				
		Dispositions	-2,962.00		255,546.68
		Free Delivery	-2,717.00		
S2719951	EXACT SCIENCES CORP COM				
		Dispositions	-2,717.00		243,180.04
		Free Receipt	2,717.00	-77,379.78	
S2670519	EXELON CORP COM				
		Acquisitions	437.00	-21,773.53	
		Dispositions	-6,600.00		322,938.00
		Free Receipt	6,163.00	-299,398.54	
C30161NAS0	EXELON CORP 5.1% DUE 06-15-2045				
		Acquisitions	146,000.00	-155,198.00	
		Free Delivery	-434,000.00		
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045				
		Dispositions	-434,000.00		482,061.16
		Free Receipt	434,000.00	-481,242.80	
C302081104	EXLSERVICE COM INC COM STK				
		Free Delivery	-5,640.00		
SB07LST0	EXLSERVICE COM INC COM STK				
		Dispositions	-5,640.00		330,859.24
		Free Receipt	5,640.00	-269,450.44	
SB748CK2	EXPEDIA GROUP INC COM USD0.001				
		Acquisitions	134.00	-15,647.85	
		Dispositions	-800.00		93,984.00
		Free Receipt	666.00	-81,165.42	
S2325507	EXPEDITORS INTL WASH INC COM				
		Dispositions	-1,353.00		99,776.42
		Free Receipt	1,353.00	-101,393.82	
SB19NLV4	EXPERIAN ORD USD0.10				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	7,684.00	-198,046.17	
			Dispositions	-20,563.00		579,755.16
C30219GAN8	EXPRESS SCRIPTS 3.4% DUE 03-01-2027					
			Free Delivery	-862,000.00		
SBGPYWR9	EXPRESS SCRIPTS 3.4% DUE 03-01-2027					
			Dispositions	-862,000.00		862.00
			Free Receipt	862,000.00	-849,898.92	
C30224P200	EXTENDED STAY AMER INC PAIRED SHS	COMPRISED 1 COM 1 CL B COM				
			Acquisitions	7,205.00	-130,394.36	
			Free Delivery	-26,257.00		
SBGH3F75	EXTENDED STAY AMER INC PAIRED SHS	COMPRISED 1 COM 1 CL B COM				
			Dispositions	-26,257.00		463,820.29
			Free Receipt	26,257.00	-484,007.84	
SB02HWR9	EXTRA SPACE STORAGE INC COM					
			Acquisitions	107.00	-11,515.88	
			Dispositions	-900.00		95,859.00
			Free Receipt	793.00	-82,019.99	
S6418801	EXXARO RESOURCES ZAR0.01					
			Acquisitions	18,600.00	-197,903.55	
			Dispositions	-18,600.00		200,603.22
C30231G102	EXXON MOBIL CORP COM					
			Free Delivery	-4,930.00		
S2326618	EXXON MOBIL CORP COM					
			Dispositions	-31,261.00		2,382,251.48
			Free Receipt	31,261.00	-2,443,790.11	
S6332860	F.C.C. CO LTD NPV					
			Acquisitions	2,500.00	-53,535.56	
			Dispositions	-2,500.00		50,449.32
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'					
			Acquisitions	646.00	-125,486.53	
			Dispositions	-1,252.00		201,353.66
			Free Delivery	-9,676.00		
SB7TL820	FACEBOOK INC COM USD0.000006 CL 'A'					
			Dispositions	-24,409.00		4,484,273.96
			Free Receipt	24,409.00	-3,994,407.65	
C303250104	FAIR ISAAC CORPORATION COM					
			Free Delivery	-1,400.00		
S2330299	FAIR ISAAC CORPORATION COM					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,400.00		382,283.08
		Free Receipt	1,400.00	-88,263.98	
C311900104	FASTENAL CO COM				
		Free Delivery	-12,825.00		
S2332262	FASTENAL CO COM				
		Dispositions	-14,617.00		934,652.51
		Free Receipt	14,617.00	-656,436.89	
S2333931	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW				
		Acquisitions	54.00	-6,976.53	
		Dispositions	-500.00		65,905.00
		Free Receipt	446.00	-57,765.92	
S2142784	FEDEX CORP COM				
		Acquisitions	266.00	-45,833.13	
		Dispositions	-1,700.00		285,583.00
		Free Receipt	1,434.00	-257,302.62	
C31428XBQ8	FEDEX CORP 4.05% DUE 02-15-2048				
		Acquisitions	520,000.00	-459,605.78	
		Free Delivery	-520,000.00		
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048				
		Dispositions	-520,000.00		462,763.60
		Free Receipt	520,000.00	-459,605.78	
S2769796	FIDELITY NATL INFORMATION SVCS INC COM STK				
		Acquisitions	263.00	-30,364.67	
		Dispositions	-2,200.00		264,902.00
		Free Receipt	1,937.00	-224,963.18	
SBJM0J92	FIDELITY NATL INFORMATION SVCS INC 3.75%05-21-2029 REG				
		Acquisitions	575,000.00	-573,999.50	
		Dispositions	-575,000.00		608,580.75
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	500.00	-22,163.00	
		Free Delivery	-13,200.00		
SB4NFPK4	FIRST AMERN FINL CORP COM STK				
		Dispositions	-13,200.00		716,943.15
		Free Receipt	13,200.00	-270,802.50	
C320817109	FIRST MERCHANTS CORP COM				
		Acquisitions	2,983.00	-112,107.89	
		Free Delivery	-10,932.00		
S2342410	FIRST MERCHANTS CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-10,932.00		387,988.32
		Free Receipt	10,932.00	-494,230.62	
SB4WHY15	FIRST REP BK SAN FRANCISCO CALIF NEW COM				
		Acquisitions	38.00	-3,756.11	
		Dispositions	-1,100.00		111,034.00
		Free Receipt	1,062.00	-108,918.72	
C337942D45	FIRSTBANK BANKERS 0% BDS 04/04/2019 CAD				
		Acquisitions	2,100,000.00	-1,573,963.60	
		Dispositions	-2,100,000.00		1,574,199.92
C337942EA0	FIRSTBANK MONTREAL BA 01/05/2019				
		Acquisitions	2,300,000.00	-1,719,107.75	
		Dispositions	-2,300,000.00		1,707,286.65
C337942A22	FIRSTBANK MONTREAL BA 02/01/2019				
		Acquisitions	1,800,000.00	-1,352,051.76	
		Dispositions	-1,800,000.00		1,315,721.19
C337942A30	FIRSTBANK MONTREAL BA 03/01/2019				
		Acquisitions	1,900,000.00	-1,438,031.31	
		Dispositions	-3,400,000.00		2,494,527.41
C337942CD6	FIRSTBANK MONTREAL BA 12/03/2019				
		Acquisitions	1,400,000.00	-1,050,326.07	
		Dispositions	-1,400,000.00		1,041,794.47
C337942DD5	FIRSTBANK MONTREAL BA 12/04/2019				
		Acquisitions	300,000.00	-224,971.28	
		Dispositions	-300,000.00		224,112.96
C337942BF2	FIRSTBANK MONTREAL BA 14/02/2019				
		Acquisitions	2,100,000.00	-1,580,513.40	
		Dispositions	-2,100,000.00		1,584,215.82
C337942DG8	FIRSTBANK MONTREAL BA 15/04/2019				
		Acquisitions	700,000.00	-524,854.13	
		Dispositions	-700,000.00		524,440.61
C337942CN4	FIRSTBANK MONTREAL BA 21/03/2019				
		Acquisitions	1,700,000.00	-1,288,920.36	
		Dispositions	-1,700,000.00		1,273,737.24
C33767D105	FIRSTCASH INC COM				
		Free Delivery	-4,134.00		
SBZCG9B4	FIRSTCASH INC COM				
		Dispositions	-4,134.00		388,236.57
		Free Receipt	4,134.00	-239,518.76	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C337932107	FIRSTENERGY CORP COM				
		Dispositions	-3,000.00		115,797.29
		Free Delivery	-8,200.00		
S2100920	FIRSTENERGY CORP COM				
		Dispositions	-11,128.00		472,134.16
		Free Receipt	11,128.00	-398,802.50	
S2342034	FISERV INC COM				
		Acquisitions	179.00	-14,922.34	
		Dispositions	-2,600.00		229,866.00
		Free Receipt	2,421.00	-206,801.82	
C33829M101	FIVE BELOW INC COM USD0.01				
		Free Delivery	-5,566.00		
SB85KFY9	FIVE BELOW INC COM USD0.01				
		Dispositions	-5,566.00		711,236.58
		Free Receipt	5,566.00	-203,157.78	
SB4R28B3	FLEETCOR TECHNOLOGIES INC COM				
		Acquisitions	68.00	-17,482.46	
		Dispositions	-600.00		164,130.00
		Free Receipt	532.00	-141,613.08	
S2344717	FLIR SYS INC COM				
		Acquisitions	57.00	-2,819.51	
		Dispositions	-900.00		44,703.00
		Free Receipt	843.00	-43,583.10	
S2288406	FLOWSERVE CORP COM				
		Acquisitions	231.00	-11,109.95	
		Dispositions	-900.00		45,567.00
		Free Receipt	669.00	-32,894.73	
S2696838	FLUOR CORP NEW COM				
		Acquisitions	302.00	-8,919.57	
		Dispositions	-1,000.00		30,150.00
		Free Receipt	698.00	-20,423.48	
C302491303	FMC CORP COM (NEW)				
		Acquisitions	629.00	-47,975.86	
		Free Delivery	-14,950.00		
S2328603	FMC CORP COM (NEW)				
		Dispositions	-15,735.00		1,179,276.44
		Free Receipt	15,735.00	-943,852.68	
C344849104	FOOT LOCKER INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,000.00		
S2980906	FOOT LOCKER INC COM				
		Dispositions	-2,684.00		150,495.75
		Free Receipt	2,684.00	-70,239.52	
C34528QGS7	FORD CR FLOORPLAN MASTER OWNER SER 19-1 CL A 3.1% 03-15-2024				
		Acquisitions	602,000.00	-601,913.55	
		Dispositions	-602,000.00		603,175.78
		Free Delivery	-602,000.00		
		Free Receipt	602,000.00	-601,913.55	
C34528QGH1	FORD CR FLOORPLAN MASTER OWNER TR A SER 2018-3 CLASS A1 3.52% DUE 10-15-2023				
		Dispositions	-821,000.00		836,137.19
		Free Delivery	-821,000.00		
		Free Receipt	821,000.00	-820,817.08	
C34528QFJ8	FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022				
		Free Delivery	-1,000,000.00		
SBF2N7Y4	FORD CR FLOORPLAN MASTER OWNER 2017-1 ASSET BKD NTS CL A-1 2.07% 05-15-2022				
		Dispositions	-1,000,000.00		993,789.06
		Free Receipt	1,000,000.00	-997,500.00	
SBKVF4J0	FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024				
		Acquisitions	750,000.00	-750,000.00	
		Dispositions	-750,000.00		754,133.00
S2615468	FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01				
		Acquisitions	3,116.00	-31,424.86	
		Dispositions	-26,500.00		271,360.00
		Free Receipt	23,384.00	-241,790.56	
SBF29YQ3	FORD MTR CR CO LLC FIXED 2.425% DUE 06-12-2020				
		Acquisitions	700,000.00	-681,940.00	
		Dispositions	-700,000.00		694,701.00
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029				
		Acquisitions	825,000.00	-825,000.00	
		Dispositions	-525,000.00		525,363.00
C34959E109	FORTINET INC COM				
		Dispositions	-3,756.00		260,150.65
SB5B2106	FORTINET INC COM				
		Acquisitions	120.00	-9,539.40	
		Dispositions	-1,000.00		82,560.00
		Free Receipt	880.00	-71,852.00	
SBYT3MK1	FORTIVE CORP COM MON STOCK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description			Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
				Acquisitions	131.00	-10,546.16	
				Dispositions	-2,000.00		159,800.00
				Free Receipt	1,869.00	-154,155.12	
SB3MC7D6	FORTUNE BRANDS HOME & SEC INC COM						
				Acquisitions	388.00	-20,321.50	
				Dispositions	-1,000.00		53,350.00
				Free Receipt	612.00	-33,164.28	
SBJJMGL2	FOX CORP CL A CL A						
				Acquisitions	236.00	-8,962.10	
				Dispositions	-2,400.00		90,456.00
				Free Receipt	2,164.00	-80,976.88	
SBJJMGY5	FOX CORP CL B CL B						
				Acquisitions	115.00	-4,313.08	
				Dispositions	-1,100.00		40,898.00
				Free Receipt	985.00	-36,267.70	
SBCRY5K3	FOX FACTORY HLDG CORP COM						
				Acquisitions	7,820.00	-544,048.10	
				Dispositions	-2,325.00		183,622.61
C35471R106	FRANKLIN STR PPTYS CORP COM						
				Free Delivery	-12,400.00		
SB02T2D1	FRANKLIN STR PPTYS CORP COM						
				Dispositions	-12,400.00		93,983.85
				Free Receipt	12,400.00	-143,169.30	
S2352118	FREEPORT-MCMORAN INC						
				Acquisitions	1,448.00	-15,515.32	
				Dispositions	-9,800.00		101,430.00
				Free Receipt	8,352.00	-94,962.24	
C35671DBJ3	FREEPORT-MCMORAN INC 5.4% DUE	11-14-2034/11-14-2014	REG				
				Free Delivery	-260,000.00		
SBSN4Q39	FREEPORT-MCMORAN INC 5.4% DUE	11-14-2034/11-14-2014	REG				
				Dispositions	-260,000.00		240,975.57
				Free Receipt	260,000.00	-234,650.00	
C35671DBC8	FREEPORT-MCMORAN 5.45% DUE 03-15-2043						
				Acquisitions	400,000.00	-320,700.00	
				Free Delivery	-1,157,000.00		
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043						
				Dispositions	-1,157,000.00		1,012,317.01
				Free Receipt	1,157,000.00	-988,096.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2350684	FRKLN RES INC COM				
		Acquisitions	73.00	-2,388.93	
		Dispositions	-2,000.00		67,460.00
		Free Receipt	1,927.00	-65,267.49	
C35905B107	FRONTERA ENERGY CORP COMN STOCK				
		Free Delivery	-4,602.00		
SBYSX6T9	FRONTERA ENERGY CORP COMN STOCK				
		Dispositions	-4,602.00		44,722.23
		Free Receipt	4,602.00	-97,980.72	
C35906AAZ1	FRONTIER 11% DUE 09-15-2025				
		Free Delivery	-380,000.00		
SBDC5R35	FRONTIER 11% DUE 09-15-2025				
		Dispositions	-380,000.00		241,064.40
		Free Receipt	380,000.00	-371,516.60	
C30283WAB0	FTS INTL INC 6.25% DUE 05-01-2022				
		Acquisitions	170,000.00	-162,350.00	
		Dispositions	-100,000.00		94,000.00
		Free Delivery	-685,000.00		
SBXC8KY6	FTS INTL INC 6.25% DUE 05-01-2022				
		Dispositions	-685,000.00		669,388.14
		Free Receipt	685,000.00	-647,750.24	
SBF329J9	FUNKO INC CL A CL A				
		Acquisitions	23,256.00	-455,644.28	
		Dispositions	-1,691.00		37,910.89
C999599GH0	FUT DEC 19 CBT UL T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	19.00	-3,691,605.76	
C999599GH0	FUT DEC 19 CBT UL T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	3.00	-588,508.93	
C999599GH0	FUT DEC 19 EURO DOLLARS				
		Free Delivery	-7.00		
		Free Receipt	1.00	-245,450.00	
C999599GH0	FUT DEC 19 EURO DOLLARS				
		Free Delivery	-1.00		
		Free Receipt	7.00	-1,716,728.14	
C999599GH0	FUT JUN 19 CBT ULT TNOTE				
		Free Delivery	-111.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	70.00	-9,272,921.58	
C999599GH0	FUT JUN 19 CBT ULT TNOTE				
		Free Delivery	-70.00		
		Free Receipt	111.00	-14,739,312.40	
C999599GH0	FUT JUN 19 CBT 5Y T-NOTE				
		Free Delivery	-465.00		
		Free Receipt	639.00	-73,995,318.28	
C999599GH0	FUT JUN 19 CBT 5Y T-NOTE				
		Free Delivery	-639.00		
		Free Receipt	465.00	-53,819,474.53	
C999599GH0	FUT JUN 19 U.S. T-BONDS				
		Free Delivery	-132.00		
		Free Receipt	29.00	-4,313,854.57	
C999599GH0	FUT JUN 19 U.S. T-BONDS				
		Free Delivery	-29.00		
		Free Receipt	132.00	-19,628,296.90	
C999599GH0	FUT JUN 19 10 YR T-NOTES				
		Free Delivery	-328.00		
		Free Receipt	236.00	-29,257,820.62	
C999599GH0	FUT JUN 19 10 YR T-NOTES				
		Free Delivery	-236.00		
		Free Receipt	328.00	-40,646,077.29	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-2.00		
		Free Receipt	4.00	-750,983.00	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-4.00		
		Free Receipt	2.00	-375,532.67	
C999599GH0	FUT SEP 19 CBT UL T-BONDS				
		Free Delivery	-54.00		
		Free Receipt	4.00	-715,420.50	
C999599GH0	FUT SEP 19 CBT UL T-BONDS				
		Free Delivery	-4.00		
		Free Receipt	54.00	-9,393,921.82	
C999599GH0	FUT SEP 19 CBT 5Y T-NOTE				
		Free Delivery	-142.00		
		Free Receipt	42.00	-4,917,000.13	
C999599GH0	FUT SEP 19 CBT 5Y T-NOTE				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-42.00		
		Free Receipt	142.00	-16,634,557.03	
C999599GH0	FUT SEP 19 EURO DOLLARS				
		Free Delivery	-2.00		
		Free Receipt	1.00	-244,975.00	
C999599GH0	FUT SEP 19 EURO DOLLARS				
		Free Delivery	-1.00		
		Free Receipt	2.00	-490,050.00	
C999599GH0	FUT SEP 19 U.S. T-BONDS				
		Free Delivery	-1.00		
		Free Receipt	113.00	-17,158,246.42	
C999599GH0	FUT SEP 19 U.S. T-BONDS				
		Free Delivery	-113.00		
		Free Receipt	1.00	-151,768.50	
C999599GH0	FUT SEP 19 10 YR T-NOTES				
		Free Delivery	-141.00		
		Free Receipt	40.00	-5,103,812.51	
C999599GH0	FUT SEP 19 10 YR T-NOTES				
		Free Delivery	-40.00		
		Free Receipt	141.00	-18,003,829.92	
S2427599	F5 NETWORKS INC COM STK				
		Acquisitions	9.00	-1,291.10	
		Dispositions	-400.00		56,552.00
		Free Receipt	391.00	-58,501.42	
S6465874	GALAXY ENTERTAINME NPV				
		Acquisitions	9,000.00	-59,805.14	
		Dispositions	-33,000.00		221,239.55
S2359506	GALLAGHER ARTHUR J & CO COM				
		Acquisitions	80.00	-6,556.40	
		Dispositions	-1,300.00		109,005.00
		Free Receipt	1,220.00	-100,881.80	
C36467W109	GAMESTOP CORP NEW CL A				
		Free Delivery	-4,800.00		
SB0LLFT5	GAMESTOP CORP NEW CL A				
		Dispositions	-4,800.00		39,623.17
		Free Receipt	4,800.00	-109,566.39	
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	3,494.00	-132,431.59	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Free Delivery	-27,392.00		
SBFPK4S5	GAMING & LEISURE PPTYS INC COM					
			Dispositions	-27,392.00		1,087,842.53
			Free Receipt	27,392.00	-933,772.92	
S2360326	GAP INC COM					
			Acquisitions	273.00	-6,209.39	
			Dispositions	-1,500.00		33,525.00
			Free Receipt	1,227.00	-30,748.62	
SB3Z5T14	GARMIN LTD COMMON STOCK					
			Acquisitions	56.00	-4,327.96	
			Dispositions	-800.00		62,160.00
			Free Receipt	744.00	-58,537.92	
S2372763	GARTNER INC COM					
			Acquisitions	39.00	-5,850.20	
			Dispositions	-600.00		92,436.00
			Free Receipt	561.00	-86,225.70	
C36164QMS4	GE CAP INTL FDG CO 2.342% DUE 11-15-2020					
			Free Delivery	-811,000.00		
SBYNKFH6	GE CAP INTL FDG CO 2.342% DUE 11-15-2020					
			Dispositions	-811,000.00		802,135.77
			Free Receipt	811,000.00	-785,315.63	
C36164QNA2	GE CAP INTL FDG CO 4.418% DUE 11-15-2035					
			Dispositions	-451,000.00		399,595.02
			Free Delivery	-489,000.00		
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035					
			Dispositions	-489,000.00		459,166.11
			Free Receipt	489,000.00	-494,506.14	
C37045V100	GEN MTRS CO COM					
			Free Delivery	-27,545.00		
SB665KZ5	GEN MTRS CO COM					
			Dispositions	-35,721.00		1,310,878.35
			Free Receipt	35,721.00	-1,144,047.40	
C37045XCL8	GEN MTRS FINL CO FIXED 4.15%	06-19-2023				
			Free Delivery	-1,154,000.00		
SBGB6GB1	GEN MTRS FINL CO FIXED 4.15%	06-19-2023				
			Dispositions	-500,000.00		509,075.00
			Free Receipt	1,154,000.00	-1,153,659.85	
S2365161	GENERAL DYNAMICS CORP COM					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	254.00	-42,670.73	
		Dispositions	-1,900.00		325,755.00
		Free Receipt	1,646.00	-277,005.34	
C369604103	GENERAL ELECTRIC CO				
		Dispositions	-15,830.00		165,546.89
		Free Delivery	-55,470.00		
S2380498	GENERAL ELECTRIC CO				
		Dispositions	-108,784.00		1,078,739.46
		Free Receipt	108,784.00	-1,732,425.06	
S2367026	GENERAL MILLS INC COM				
		Acquisitions	357.00	-18,490.82	
		Dispositions	-4,000.00		209,560.00
		Free Receipt	3,643.00	-185,319.41	
C37046URS2	GENERAL MTRS FINL CO INC DISC COML PAPER4/2 YRS 3&4 04-26-2019				
		Acquisitions	1,300,000.00	-1,296,771.67	
		Dispositions	-1,300,000.00		1,300,000.00
S4595739	GENMAB AS DKK1				
		Acquisitions	1,243.00	-217,183.24	
		Dispositions	-1,243.00		202,622.24
C371901109	GENTEX CORP COM				
		Dispositions	-8,349.00		167,913.81
		Free Delivery	-16,738.00		
S2366799	GENTEX CORP COM				
		Dispositions	-16,738.00		366,805.67
		Free Receipt	16,738.00	-252,972.91	
SB8JFD24	GENTHERM INC COM NPV				
		Acquisitions	13,756.00	-541,828.05	
		Dispositions	-4,085.00		155,829.40
S2367480	GENUINE PARTS CO COM				
		Acquisitions	117.00	-11,353.10	
		Dispositions	-1,000.00		99,810.00
		Free Receipt	883.00	-86,993.16	
C37247D106	GENWORTH FINL INC COM CL A COM CL A				
		Free Delivery	-8,300.00		
SB011WL6	GENWORTH FINL INC COM CL A COM CL A				
		Dispositions	-8,300.00		27,596.92
		Free Receipt	8,300.00	-269,028.44	
C36162JAB2	GEO GROUP INC NEW 6% DUE 04-15-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-111,875.00	
		Free Delivery	-825,000.00		
SBYP9PD7	GEO GROUP INC NEW 6% DUE 04-15-2026				
		Dispositions	-825,000.00		751,851.64
		Free Receipt	825,000.00	-818,530.69	
S4341783	GEORG FISCHER AG CHF1.00 (REGD)				
		Acquisitions	80.00	-72,708.33	
		Dispositions	-80.00		67,209.68
S2369174	GILEAD SCIENCES INC				
		Acquisitions	723.00	-46,398.53	
		Dispositions	-8,600.00		572,072.00
		Free Receipt	7,877.00	-520,433.39	
C377322102	GLAUKOS CORP COM				
		Free Delivery	-5,397.00		
SBYMWL19	GLAUKOS CORP COM				
		Dispositions	-5,397.00		355,196.19
		Free Receipt	5,397.00	-182,599.36	
S2712013	GLOBAL PMTS INC COM				
		Acquisitions	185.00	-26,566.93	
		Dispositions	-1,100.00		165,539.00
		Free Receipt	915.00	-132,757.35	
CL44385109	GLOBANT SA USD1.20				
		Free Delivery	-7,049.00		
SBP40HF4	GLOBANT SA USD1.20				
		Dispositions	-7,049.00		561,024.63
		Free Receipt	7,049.00	-277,588.98	
SB7D65M0	GLOBUS MED INC CL A NEW COM STK				
		Acquisitions	10,072.00	-442,729.43	
		Dispositions	-2,479.00		127,918.85
C36256XAD4	GM FINL CNSMR 2.97% DUE 11-16-2023				
		Acquisitions	724,000.00	-723,919.85	
		Dispositions	-724,000.00		730,023.91
		Free Delivery	-724,000.00		
		Free Receipt	724,000.00	-723,919.85	
SB06CMQ9	GMO PAYMENT GATEWA NPV				
		Acquisitions	900.00	-67,372.75	
		Dispositions	-900.00		63,559.28
C380237107	GODADDY INC CL A CL A				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-12,227.00		
SBWFRFC6	GODADDY INC CL A CL A				
		Dispositions	-12,227.00		914,988.59
		Free Receipt	12,227.00	-683,402.93	
C38046XAC7	GOGO INTER HLDGS 12.5% DUE 07-01-2022				
		Free Delivery	-850,000.00		
SBD8ZF79	GOGO INTER HLDGS 12.5% DUE 07-01-2022				
		Free Receipt	850,000.00	-959,151.75	
C38060AAB0	GOLD FIELDS OROGEN 5.125% DUE 05-15-2024				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		306,780.00
SBDFCML6	GOLDMAN SACHS FLTG RT 2.90413% DUE 04-26-2022				
		Acquisitions	200,000.00	-197,962.00	
		Dispositions	-200,000.00		201,739.20
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Dispositions	-1,509.00		288,915.96
S2407966	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	310.00	-60,442.25	
		Dispositions	-2,400.00		477,864.00
		Free Receipt	2,090.00	-419,985.50	
C38141EB81	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS VAR RT DUE 11-29-2023				
		Acquisitions	200,000.00	-200,694.00	
		Dispositions	-200,000.00		204,913.60
SBF6Q772	GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG				
		Acquisitions	110,000.00	-108,896.70	
		Dispositions	-110,000.00		108,933.00
C382550101	GOODYEAR TIRE & RUBBER CO COM				
		Free Delivery	-7,600.00		
S2378200	GOODYEAR TIRE & RUBBER CO COM				
		Dispositions	-7,600.00		126,043.39
		Free Receipt	7,600.00	-104,379.81	
S2643674	GPO MEXICO SA SER'B'COM NPV				
		Acquisitions	98,700.00	-206,754.94	
		Dispositions	-98,700.00		264,333.35
S2380863	GRAINGER W W INC COM				
		Acquisitions	15.00	-3,899.93	
		Dispositions	-300.00		81,699.00
		Free Receipt	285.00	-78,822.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38526M106	GRAND CANYON ED INC COM STK				
		Free Delivery	-10,152.00		
SB3F1XM1	GRAND CANYON ED INC COM STK				
		Acquisitions	2,819.00	-309,822.26	
		Dispositions	-6,330.00		757,511.70
		Free Receipt	10,152.00	-537,627.08	
C38741L107	GRANITE PT MTG TR INC COM				
		Free Delivery	-1,364.00		
SBF11FD4	GRANITE PT MTG TR INC COM				
		Dispositions	-1,364.00		25,949.56
		Free Receipt	1,364.00	-25,534.08	
SB63QSB3	GREGGS ORD GBP0.02				
		Acquisitions	540.00	-10,351.58	
		Dispositions	-6,375.00		161,567.66
C398905109	GROUP 1 AUTOMOTIVE INC COM				
		Free Delivery	-1,300.00		
S2121352	GROUP 1 AUTOMOTIVE INC COM				
		Dispositions	-1,300.00		98,466.46
		Free Receipt	1,300.00	-113,862.83	
C40131M109	GUARDANT HEALTH INC COM				
		Acquisitions	707.00	-53,168.89	
		Free Delivery	-707.00		
SBFXC911	GUARDANT HEALTH INC COM				
		Dispositions	-707.00		51,076.15
		Free Receipt	707.00	-53,168.89	
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Dispositions	-271.00		23,172.50
		Free Delivery	-6,507.00		
SB7JYSG3	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Dispositions	-6,507.00		661,390.31
		Free Receipt	6,507.00	-475,949.40	
C402635304	GULFPORT ENERGY CORP COM NEW COM NEW				
		Free Delivery	-13,900.00		
S2398684	GULFPORT ENERGY CORP COM NEW COM NEW				
		Dispositions	-13,900.00		95,282.52
		Free Receipt	13,900.00	-160,452.30	
C404030AH1	H & E EQUIP SVCS INC 5.625% DUE 09-01-2025				
		Free Delivery	-520,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD5FJ47	H & E EQUIP SVCS INC 5.625% DUE 09-01-2025				
		Dispositions	-520,000.00		526,783.20
		Free Receipt	520,000.00	-526,318.00	
SBGM8DW6	H&R REAL ESTATE INVT TR				
		Acquisitions	3,600.00	-62,622.68	
		Dispositions	-100.00		1,717.35
C406216101	HALLIBURTON CO COM				
		Acquisitions	21,115.00	-592,011.30	
		Free Delivery	-43,632.00		
S2405302	HALLIBURTON CO COM				
		Dispositions	-49,054.00		1,214,489.31
		Free Receipt	49,054.00	-1,802,990.40	
SB1BJSL9	HANESBRANDS INC COM STK				
		Acquisitions	649.00	-10,465.13	
		Dispositions	-2,500.00		42,225.00
		Free Receipt	1,851.00	-32,429.52	
C412822108	HARLEY DAVIDSON COM USD0.01				
		Free Delivery	-3,700.00		
S2411053	HARLEY DAVIDSON COM USD0.01				
		Dispositions	-4,537.00		156,064.39
		Free Receipt	4,537.00	-195,716.73	
S6108179	HARMONIC DRIVE SYS NPV				
		Acquisitions	2,200.00	-78,249.31	
		Dispositions	-2,200.00		68,413.93
C416515104	HARTFORD FINL SVCS GROUP INC COM				
		Free Delivery	-5,700.00		
S2476193	HARTFORD FINL SVCS GROUP INC COM				
		Dispositions	-8,176.00		428,965.47
		Free Receipt	8,176.00	-289,469.66	
C418056107	HASBRO INC COM				
		Dispositions	-1,629.00		141,277.50
S2414580	HASBRO INC COM				
		Acquisitions	262.00	-25,145.45	
		Dispositions	-800.00		77,608.00
		Free Receipt	538.00	-54,235.78	
C418056AZ0	HASBRO INC 3.9% DUE 11-19-2029				
		Acquisitions	1,200,000.00	-1,196,160.00	
		Dispositions	-250,000.00		249,856.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0416102	HAYS PLC ORD GBP0.01				
		Acquisitions	30,251.00	-57,642.09	
		Dispositions	-30,251.00		56,792.53
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	1,005.00	-112,420.81	
		Dispositions	-3,565.00		499,850.97
		Free Delivery	-7,700.00		
SB4MGBG6	HCA HEALTHCARE INC COM				
		Dispositions	-9,366.00		1,155,059.25
		Free Receipt	9,366.00	-826,821.84	
C404119AJ8	HCA INC 7.5% DUE 11-06-2033				
		Dispositions	-265,000.00		302,147.50
		Free Delivery	-1,625,000.00		
SB039TZ1	HCA INC 7.5% DUE 11-06-2033				
		Dispositions	-1,625,000.00		1,851,271.69
		Free Receipt	1,625,000.00	-1,775,912.44	
C40414LAN9	HCP INC FIXED 4% DUE 06-01-2025				
		Free Delivery	-270,000.00		
SBXTSMF4	HCP INC FIXED 4% DUE 06-01-2025				
		Free Receipt	270,000.00	-267,640.20	
SBKDK9B0	HCP INC 3.25% DUE 07-15-2026				
		Acquisitions	1,525,000.00	-1,523,566.50	
		Dispositions	-700,000.00		723,457.00
C421906108	HEALTHCARE SVCS GROUP INC COM				
		Free Delivery	-24,560.00		
S2417619	HEALTHCARE SVCS GROUP INC COM				
		Acquisitions	4,844.00	-112,597.35	
		Dispositions	-16,598.00		511,084.04
		Free Receipt	24,560.00	-944,944.01	
C422806208	HEICO CORP NEW CL A CL A				
		Dispositions	-1,279.00		108,773.63
		Free Delivery	-4,399.00		
S2237561	HEICO CORP NEW CL A CL A				
		Dispositions	-4,399.00		387,653.84
		Free Receipt	4,399.00	-133,615.22	
C422806109	HEICO CORP NEW COM				
		Free Delivery	-12,156.00		
S2419217	HEICO CORP NEW COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-12,156.00		1,249,811.49
		Free Receipt	12,156.00	-374,717.45	
S2420101	HELMERICH & PAYNE INC COM				
		Acquisitions	98.00	-5,574.73	
		Dispositions	-800.00		44,424.00
		Free Receipt	702.00	-40,112.28	
SBK6QWF0	HELVETIA HOLDING AG				
		Dispositions	-2,000.00		237,193.69
		Free Receipt	2,000.00	213,375.46	
C806407102	HENRY SCHEIN INC COMMON STOCK				
		Free Delivery	-3,092.00		
S2416962	HENRY SCHEIN INC COMMON STOCK				
		Dispositions	-4,054.00		273,396.87
		Free Receipt	4,054.00	-251,128.73	
S7598003	HERA EUR1				
		Acquisitions	20,420.00	-74,244.65	
		Dispositions	-1,879.00		7,965.88
S2594222	HERMAN MILLER INC COM STK USD0.20				
		Acquisitions	11,810.00	-446,024.02	
		Dispositions	-4,445.00		193,425.76
S2422806	HERSHEY COMPANY COM STK USD1				
		Acquisitions	69.00	-8,768.18	
		Dispositions	-1,000.00		130,310.00
		Free Receipt	931.00	-116,244.66	
S2023748	HESS CORP COM STK				
		Acquisitions	373.00	-23,463.57	
		Dispositions	-1,800.00		119,628.00
		Free Receipt	1,427.00	-90,528.88	
SBYVYWS0	HEWLETT PACKARD ENTERPRISE CO COM				
		Acquisitions	1,530.00	-21,672.45	
		Dispositions	-9,300.00		141,825.00
		Free Receipt	7,770.00	-119,269.50	
SBD3GB57	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016				
		Acquisitions	2,600,000.00	-2,771,470.00	
		Dispositions	-1,000,000.00		1,108,090.00
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Acquisitions	880.00	-62,400.80	
		Free Delivery	-13,630.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYVMW06	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW				
		Dispositions	-15,415.00		1,383,026.65
		Free Receipt	15,415.00	-1,226,716.24	
C43357MRR3	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 04-25-2019				
		Acquisitions	1,700,000.00	-1,696,302.50	
		Dispositions	-1,700,000.00		1,700,000.00
S6642804	HITACHI HIGH-TEC NPV				
		Acquisitions	1,600.00	-69,437.11	
		Dispositions	-400.00		23,900.55
C42217KBC9	HLTH CARE REIT INC 4.5% DUE 01-15-2024				
		Free Delivery	-209,000.00		
SBFF32T1	HLTH CARE REIT INC 4.5% DUE 01-15-2024				
		Free Receipt	209,000.00	-206,822.22	
S2418043	HMS HLDGS CORP COM				
		Acquisitions	15,723.00	-492,993.50	
		Dispositions	-4,455.00		162,318.49
C20999HY72	HOLDCO COMMON STOCK				
		Free Delivery	-372,989.00		
		Free Receipt	372,989.00	-339,299.25	
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	1,800.00	-96,715.62	
		Free Delivery	-3,700.00		
SB5VX1H6	HOLLYFRONTIER CORP COM				
		Dispositions	-4,639.00		199,531.30
		Free Receipt	4,639.00	-256,447.98	
S2433530	HOLOGIC INC COM				
		Acquisitions	295.00	-13,161.43	
		Dispositions	-1,800.00		80,730.00
		Free Receipt	1,505.00	-68,808.60	
C437076102	HOME DEPOT INC COM				
		Free Delivery	-8,706.00		
S2434209	HOME DEPOT INC COM				
		Dispositions	-15,709.00		2,998,526.45
		Free Receipt	15,709.00	-2,476,061.75	
SBHQFF35	HOME DEPOT INC 3.9% DUE 12-06-2028 REG				
		Acquisitions	2,000,000.00	-2,130,640.00	
		Dispositions	-2,695,000.00		2,948,809.05
C43814WAC9	HONDA AUTO 2.83% DUE 03-20-2023				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	745,000.00	-744,980.03	
			Free Delivery	-745,000.00		
SBKRS2M2	HONDA AUTO 2.83% DUE 03-20-2023					
			Dispositions	-745,000.00		749,539.84
			Free Receipt	745,000.00	-744,980.03	
C438516106	HONEYWELL INTL INC COM STK					
			Free Delivery	-6,805.00		
S2020459	HONEYWELL INTL INC COM STK					
			Dispositions	-11,543.00		1,939,169.10
			Free Receipt	11,543.00	-1,641,477.88	
CG46188101	HORIZON THERAPEUTICS PLC	COM USD0.0001				
			Free Delivery	-14,311.00		
			Free Receipt	14,311.00	184,579.77	
SBQPVQZ6	HORIZON THERAPEUTICS PLC	COM USD0.0001				
			Dispositions	-14,311.00		382,882.87
			Free Receipt	14,311.00	-184,579.77	
S2437264	HORMEL FOODS CORP COM					
			Acquisitions	109.00	-4,314.77	
			Dispositions	-1,900.00		75,658.00
			Free Receipt	1,791.00	-70,440.03	
S2567503	HOST HOTELS & RESORTS INC REIT					
			Acquisitions	607.00	-11,432.85	
			Dispositions	-5,000.00		95,900.00
			Free Receipt	4,393.00	-83,774.51	
C44109J106	HOSTESS BRANDS INC CL A CL A					
			Free Delivery	-39,852.00		
SBZ8VJD5	HOSTESS BRANDS INC CL A CL A					
			Dispositions	-39,852.00		553,433.18
			Free Receipt	39,852.00	-548,131.90	
SBYQ3PM7	HOULIHAN LOKEY INC CL A CL A					
			Acquisitions	12,246.00	-554,672.79	
			Dispositions	-2,397.00		102,722.02
C44267D107	HOWARD HUGHES CORP COM STOCK					
			Dispositions	-182.00		17,105.06
			Free Delivery	-3,150.00		
SB5VR4H9	HOWARD HUGHES CORP COM STOCK					
			Dispositions	-3,150.00		336,813.70
			Free Receipt	3,150.00	-354,290.89	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6441506	HOYA CORP NPV				
		Acquisitions	2,100.00	-122,012.73	
		Dispositions	-6,100.00		421,012.69
C40434L105	HP INC COM				
		Free Delivery	-22,845.00		
SBYX4D52	HP INC COM				
		Dispositions	-32,366.00		603,376.68
		Free Receipt	32,366.00	-621,827.01	
C40428PD43	HSBC BK CDA BA 04/04/2019				
		Acquisitions	1,900,000.00	-1,424,005.25	
		Dispositions	-1,900,000.00		1,424,219.06
C40428PCE2	HSBC BK CDA BA 13/03/2019				
		Acquisitions	1,400,000.00	-1,050,231.40	
		Dispositions	-1,400,000.00		1,044,658.84
C40428PDW1	HSBC BK CDA BA 29/04/2019				
		Acquisitions	1,400,000.00	-1,040,485.34	
		Dispositions	-1,400,000.00		1,037,743.05
S2445063	HUMANA INC COM				
		Acquisitions	70.00	-16,497.95	
		Dispositions	-900.00		231,084.00
		Free Receipt	830.00	-205,657.40	
C44486JQK8	HUMANA INC DISC COML PAPER DUE 03-19-2019				
		Acquisitions	1,000,000.00	-994,833.33	
		Dispositions	-1,000,000.00		1,000,000.00
SBK59KS9	HUMANA INC 3.125% 08-15-2029				
		Acquisitions	400,000.00	-399,592.00	
		Dispositions	-400,000.00		400,536.00
S2445416	HUNT J B TRANS SVCS INC COM				
		Acquisitions	26.00	-2,432.17	
		Dispositions	-600.00		57,450.00
		Free Receipt	574.00	-54,690.72	
S2445966	HUNTINGTON BANCSHARES INC COM				
		Acquisitions	1,174.00	-15,338.31	
		Dispositions	-7,100.00		95,495.00
		Free Receipt	5,926.00	-80,238.04	
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	220.00	-44,862.96	
		Free Delivery	-1,030.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB40SSC9	HUNTINGTON INGALLS INDS INC COM				
		Dispositions	-1,285.00		265,785.68
		Free Receipt	1,285.00	-240,177.70	
C447011107	HUNTSMAN CORP COM STK				
		Free Delivery	-10,700.00		
SB0650B9	HUNTSMAN CORP COM STK				
		Dispositions	-10,700.00		210,946.13
		Free Receipt	10,700.00	-163,723.24	
C44701QBD3	HUNTSMAN INTL LLC 5.125% DUE 11-15-2022				
		Free Delivery	-465,000.00		
SBD0SFY3	HUNTSMAN INTL LLC 5.125% DUE 11-15-2022				
		Dispositions	-465,000.00		490,039.46
		Free Receipt	465,000.00	-498,597.05	
SB018V76	HURON CONSULTING GROUP INC COM STK				
		Acquisitions	9,503.00	-462,720.42	
		Dispositions	-2,688.00		159,009.22
S6449629	HYSAN DEVELOPMENT NPV				
		Acquisitions	14,000.00	-75,208.75	
		Dispositions	-6,000.00		25,504.31
C449172105	HYSTER-YALE MATLS HANDLING INC CL A COM				
		Dispositions	-500.00		32,318.49
		Free Delivery	-1,500.00		
SB7LG306	HYSTER-YALE MATLS HANDLING INC CL A COM				
		Dispositions	-1,500.00		75,189.69
		Free Receipt	1,500.00	-44,968.66	
C44890NRQ5	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 04-24-2019				
		Acquisitions	1,700,000.00	-1,696,302.50	
		Dispositions	-1,700,000.00		1,700,000.00
C44919P508	IAC / INTERACTIVECORP COM PAR $.001 STK				
		Dispositions	-1,160.00		248,493.22
		Free Delivery	-5,293.00		
SB0F0F09	IAC / INTERACTIVECORP COM PAR $.001 STK				
		Dispositions	-5,293.00		1,195,108.19
		Free Receipt	5,293.00	-280,915.97	
C451102BQ9	ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025				
		Dispositions	-190,000.00		195,700.00
		Free Delivery	-570,000.00		
SBF0VDZ3	ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-570,000.00		579,296.70
		Free Receipt	570,000.00	-584,315.44	
S9J6DKGL	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-487630				
		Acquisitions	280,000.00	0.00	
		Dispositions	-280,000.00		0.00
S9J6DKGU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-487630				
		Acquisitions	280,000.00	-20,723.45	
		Dispositions	-280,000.00		33,075.25
S9J6HWUL	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-488202				
		Acquisitions	115,000.00	0.00	
		Dispositions	-115,000.00		0.00
S9J6HWUU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-488202				
		Acquisitions	115,000.00	-8,752.45	
		Dispositions	-115,000.00		8,559.97
S9J6HUXL	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-488204				
		Acquisitions	27,000.00	0.00	
		Dispositions	-27,000.00		0.00
S9J6HUXU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF ARGENTINA ARGENT-488204				
		Acquisitions	27,000.00	-2,042.64	
		Dispositions	-27,000.00		2,009.72
S9J79X7L	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490194				
		Acquisitions	682,000.00	0.00	
		Dispositions	-682,000.00		0.00
S9J79X7U	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490194				
		Acquisitions	682,000.00	-94,331.67	
		Dispositions	-682,000.00		108,501.00
S9J79W7L	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490196				
		Acquisitions	115,000.00	0.00	
		Dispositions	-115,000.00		0.00
S9J79W7U	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490196				
		Acquisitions	115,000.00	-14,317.86	
		Dispositions	-115,000.00		16,237.75
S9J79W8L	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490201				
		Acquisitions	115,000.00	0.00	
		Dispositions	-115,000.00		0.00
S9J79W8U	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490201				
		Acquisitions	115,000.00	-14,317.86	
		Dispositions	-115,000.00		16,237.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9J7FMBL	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490886				
		Acquisitions	172,000.00	0.00	
		Dispositions	-172,000.00		0.00
S9J7FMBU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-490886				
		Acquisitions	172,000.00	-23,217.92	
		Dispositions	-172,000.00		24,285.93
S9J7GXML	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-491049				
		Acquisitions	109,000.00	0.00	
		Dispositions	-109,000.00		0.00
S9J7GXMU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-491049				
		Acquisitions	109,000.00	-15,759.07	
		Dispositions	-109,000.00		15,390.49
S9J7PZAL	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-491697				
		Acquisitions	56,000.00	0.00	
		Dispositions	-56,000.00		0.00
S9J7PZAU	ICE_CDS SBSIUS33 06/20/2024 BUY REPUBLIC OF TURKEY 11. TURKEY-491697				
		Acquisitions	56,000.00	-7,596.29	
		Dispositions	-56,000.00		7,907.02
S9J9KL9U	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-487630-OF				
		Acquisitions	860,000.00	0.00	
		Dispositions	-250,000.00		0.00
S9J6WD0L	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-488443				
		Acquisitions	140,000.00	-13,154.40	
		Dispositions	-140,000.00		13,680.22
S9J6WD0U	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-488443				
		Acquisitions	140,000.00	0.00	
		Dispositions	-140,000.00		0.00
S9J78YAL	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-490115				
		Acquisitions	290,000.00	-45,446.74	
		Dispositions	-290,000.00		30,290.59
S9J78YAU	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-490115				
		Acquisitions	290,000.00	0.00	
		Dispositions	-290,000.00		0.00
S9J79W9L	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-490629				
		Acquisitions	430,000.00	-67,386.63	
		Dispositions	-430,000.00		49,732.18
S9J79W9U	ICE_CDS SBSIUS33 06/20/2024 SELL REPUBLIC OF ARGENTINA ARGENT-490629				
		Acquisitions	430,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-430,000.00		0.00
C45168D104	IDEXX LABS INC COM				
		Dispositions	-385.00		76,485.03
S2459202	IDEXX LABS INC COM				
		Acquisitions	68.00	-16,498.50	
		Dispositions	-600.00		149,598.00
		Free Receipt	532.00	-130,760.28	
CG47567105	IHS MARKIT LTD COM				
		Free Delivery	-10,567.00		
SBD0Q558	IHS MARKIT LTD COM				
		Dispositions	-12,881.00		713,229.18
		Free Receipt	12,881.00	-511,399.80	
C452308109	ILL TOOL WKS INC COM				
		Free Delivery	-3,215.00		
S2457552	ILL TOOL WKS INC COM				
		Dispositions	-5,129.00		764,869.59
		Free Receipt	5,129.00	-680,371.76	
C452327109	ILLUMINA INC COM				
		Acquisitions	83.00	-26,712.69	
		Free Delivery	-1,891.00		
S2613990	ILLUMINA INC COM				
		Dispositions	-2,789.00		844,706.33
		Free Receipt	2,789.00	-617,168.34	
S2471950	INCYTE CORP COM				
		Acquisitions	129.00	-9,772.40	
		Dispositions	-1,200.00		94,416.00
		Free Receipt	1,071.00	-88,732.35	
C79970YAB1	INDEFAULT SANCHEZ ENERGY CORP 7.75% DUE 12-31-2040				
		Free Delivery	-870,000.00		
SBP8G1Q7	INDEFAULT SANCHEZ ENERGY CORP 7.75% DUE 12-31-2040				
		Dispositions	-870,000.00		110,107.20
		Free Receipt	870,000.00	-463,275.00	
C268787AJ7	INDEFAULT EP ENERGY LLC/EVEREST ACQSTN FIN 0.0% 12-31-2040				
		Acquisitions	525,000.00	-477,575.00	
		Free Delivery	-525,000.00		
SBG5PY98	INDEFAULT EP ENERGY LLC/EVEREST ACQSTN FIN 0.0% 12-31-2040				
		Dispositions	-525,000.00		446,250.00
		Free Receipt	525,000.00	-477,575.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C456237106	INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT				
		Dispositions	-0.55		10.25
		Free Delivery	-2,914.00		
SBFFK7S6	INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT				
		Dispositions	-2,914.00		57,681.43
		Free Receipt	2,914.00	-55,832.24	
SB0LDBX7	INDUTRADE AB NPV				
		Acquisitions	2,253.00	-56,525.85	
		Dispositions	-2,253.00		64,249.09
SB633030	INGERSOLL-RAND PLC COM STK				
		Acquisitions	167.00	-20,110.98	
		Dispositions	-1,700.00		210,035.00
		Free Receipt	1,533.00	-186,259.50	
C45780L104	INOGEN INC COM				
		Acquisitions	1,171.00	-152,450.78	
		Free Delivery	-2,322.00		
SBJSVLL5	INOGEN INC COM				
		Dispositions	-2,322.00		169,908.83
		Free Receipt	2,322.00	-311,568.79	
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	2,347.00	-134,325.91	
		Free Delivery	-2,347.00		
SBDT5KT5	INSPIRE MED SYS INC COM				
		Dispositions	-2,347.00		117,101.13
		Free Receipt	2,347.00	-134,325.91	
C45784P101	INSULET CORP COM STK				
		Acquisitions	755.00	-74,421.58	
		Free Delivery	-5,273.00		
SB1XGNW4	INSULET CORP COM STK				
		Dispositions	-5,273.00		534,644.76
		Free Receipt	5,273.00	-495,213.91	
C458140100	INTEL CORP COM				
		Dispositions	-1,053.00		60,688.26
		Free Delivery	-16,885.00		
S2463247	INTEL CORP COM				
		Dispositions	-44,763.00		1,994,357.34
		Free Receipt	44,763.00	-2,241,280.69	
SBN7SP46	INTELSAT JACKSON HLDGS S A 5.5 DUE 08-01-2023				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	-556,125.00	
		Dispositions	-170,000.00		138,821.88
C45824TBA2	INTELSAT JACKSON 8.5% DUE 10-15-2024				
		Dispositions	-600,000.00		584,931.00
		Free Delivery	-450,000.00		
		Free Receipt	450,000.00	-450,000.00	
SBFSSDS9	INTERCONTINENTAL EXCHANGE INC COM				
		Acquisitions	161.00	-12,964.53	
		Dispositions	-3,800.00		310,878.00
		Free Receipt	3,639.00	-292,611.99	
SBYT1DJ1	INTERMED CAP GRP ORD GBP0.2625				
		Acquisitions	93.00	-1,516.11	
		Dispositions	-3,243.00		54,370.87
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	503.00	-66,106.78	
		Dispositions	-6,000.00		818,700.00
		Free Receipt	5,497.00	-758,586.00	
SBK592B6	INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG				
		Acquisitions	2,675,000.00	-2,674,732.50	
		Dispositions	-2,675,000.00		2,718,398.50
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				
		Acquisitions	3,300.00	-75,786.18	
		Free Delivery	-35,500.00		
S2466321	INTERPUBLIC GROUP COMPANIES INC COM				
		Dispositions	-37,697.00		843,064.22
		Free Receipt	37,697.00	-577,289.10	
S2456441	INTL FCSTONE INC COM				
		Acquisitions	12,092.00	-446,108.12	
		Dispositions	-2,563.00		93,950.45
C459506101	INTL FLAVORS & FRAGRANCES INC COM				
		Free Delivery	-3,536.00		
S2464165	INTL FLAVORS & FRAGRANCES INC COM				
		Dispositions	-4,155.00		558,961.50
		Free Receipt	4,155.00	-512,222.07	
C460146103	INTL PAPER CO COM				
		Acquisitions	4,600.00	-213,892.62	
		Free Delivery	-4,600.00		
S2465254	INTL PAPER CO COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,905.00		305,844.92
		Free Receipt	6,905.00	-319,046.72	
S2459020	INTUIT COM				
		Acquisitions	186.00	-44,069.91	
		Dispositions	-1,800.00		442,944.00
		Free Receipt	1,614.00	-394,009.68	
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	337.00	-181,511.85	
		Free Delivery	-929.00		
S2871301	INTUITIVE SURGICAL INC COM NEW STK				
		Dispositions	-1,626.00		782,283.18
		Free Receipt	1,626.00	-840,542.57	
SB28XP76	INVESCO LTD COM STK USD0.20				
		Acquisitions	663.00	-13,143.98	
		Dispositions	-2,600.00		54,288.00
		Free Receipt	1,937.00	-41,161.25	
SB00STP1	INVINCIBLE INVESTMENTS CORP REIT				
		Acquisitions	145.00	-73,156.65	
		Dispositions	-22.00		12,972.85
C46187W107	INVITATION HOMES INC COM				
		Dispositions	0.00		0.00
		Free Delivery	-14,038.00		
SBD81GW9	INVITATION HOMES INC COM				
		Dispositions	-14,038.00		348,626.51
		Free Receipt	14,038.00	-325,541.22	
S2698782	IPG PHOTONICS CORP COM				
		Dispositions	-248.00		33,651.29
		Free Receipt	248.00	-39,340.24	
SBDR73G1	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	133.00	-17,593.91	
		Dispositions	-1,100.00		148,027.00
		Free Receipt	967.00	-128,823.74	
SB2QH310	IRIDIUM COMMUNICATIONS INC COM STK				
		Acquisitions	28,556.00	-702,755.10	
		Dispositions	-5,902.00		139,315.00
SBVFTF03	IRON MTN INC NEW COM				
		Acquisitions	550.00	-17,272.75	
		Dispositions	-2,000.00		63,680.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,450.00	-44,935.50	
S6451271	ISRAEL DISCOUNT BK ILS0.10				
		Acquisitions	26,232.00	-100,107.00	
		Dispositions	-7,784.00		30,690.69
C465741106	ITRON INC COM STK NPV				
		Acquisitions	3,726.00	-202,362.37	
		Free Delivery	-3,726.00		
S2471949	ITRON INC COM STK NPV				
		Dispositions	-3,726.00		212,247.19
		Free Receipt	3,726.00	-202,362.37	
C46650JAD6	J P MORGAN MTG TR VAR DUE 12-25-2048				
		Free Delivery	-861,228.14		
SBFWG594	J P MORGAN MTG TR VAR DUE 12-25-2048				
		Dispositions	-861,228.14		866,972.80
		Free Receipt	861,228.14	-855,368.54	
S2469193	JACK HENRY & ASSOC INC COM				
		Acquisitions	13.00	-1,728.42	
		Dispositions	-500.00		68,345.00
		Free Receipt	487.00	-65,457.67	
S2469052	JACOBS ENGR GROUP INC COM				
		Acquisitions	130.00	-9,855.95	
		Dispositions	-800.00		61,984.00
		Free Receipt	670.00	-52,950.10	
S6471439	JAFCO CO LTD NPV				
		Acquisitions	1,400.00	-50,437.10	
		Dispositions	-300.00		11,265.12
CG4474Y214	JANUS HENDERSON GROUP PLC ORD USD1.50				
		Free Delivery	-21,681.00		
SBYPZJQ6	JANUS HENDERSON GROUP PLC ORD USD1.50				
		Dispositions	-21,681.00		459,085.66
		Free Receipt	21,681.00	-666,956.87	
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Free Delivery	-1,300.00		
SB4Q5ZN4	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Dispositions	-1,300.00		176,516.84
		Free Receipt	1,300.00	-199,107.90	
C466112AR0	JBS USA LLC / JBS 5.75% DUE 06-15-2025				
		Acquisitions	425,000.00	-432,437.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-425,000.00		436,156.25
S7136663	JC DECAUX SA NPV				
		Acquisitions	1,861.00	-58,248.65	
		Dispositions	-1,861.00		50,446.05
SBD3C8Y3	JD COM INC 3.875% DUE 04-29-2026				
		Acquisitions	200,000.00	-179,608.00	
		Dispositions	-200,000.00		195,392.00
SBYX91H5	JD SPORTS FASHION ORD GBP0.0025				
		Acquisitions	13,252.00	-105,798.04	
		Dispositions	-5,772.00		48,367.99
SBG0Q4Z2	JEFFERIES FINL GROUP INC COM				
		Acquisitions	627.00	-11,840.90	
		Dispositions	-1,800.00		33,768.00
		Free Receipt	1,173.00	-23,272.32	
C477143101	JETBLUE AWYS CORP COM				
		Free Delivery	-9,100.00		
S2852760	JETBLUE AWYS CORP COM				
		Dispositions	-9,100.00		160,202.18
		Free Receipt	9,100.00	-198,020.84	
S6005504	JIANGSU EXPRESSWAY 'H'CNY1				
		Acquisitions	67,000.00	-91,538.29	
		Dispositions	-142,000.00		191,315.97
C478160104	JOHNSON & JOHNSON COM USD1				
		Free Delivery	-13,728.00		
S2475833	JOHNSON & JOHNSON COM USD1				
		Dispositions	-30,264.00		4,168,684.64
		Free Receipt	30,264.00	-3,781,509.28	
SBY7QL61	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	719.00	-28,116.50	
		Dispositions	-6,200.00		244,838.00
		Free Receipt	5,481.00	-215,841.78	
C47987LAA9	JONAH ENERGY LLC / 7.25% DUE 10-15-2025				
		Acquisitions	285,000.00	-205,912.50	
		Dispositions	-225,000.00		135,000.00
		Free Delivery	-565,000.00		
SBZ7MJD9	JONAH ENERGY LLC / 7.25% DUE 10-15-2025				
		Dispositions	-565,000.00		350,820.67
		Free Receipt	565,000.00	-508,902.29	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C48020Q107	JONES LANG LASALLE INC COM STK				
		Dispositions	-434.00		66,341.59
		Free Delivery	-5,131.00		
S2040640	JONES LANG LASALLE INC COM STK				
		Dispositions	-5,131.00		706,908.88
		Free Receipt	5,131.00	-544,582.89	
C46590JAT4	JPMBB COML MTG 2.8164% DUE 11-15-2048				
		Free Delivery	-352,000.00		
SBYT53V5	JPMBB COML MTG 2.8164% DUE 11-15-2048				
		Dispositions	-352,000.00		351,587.50
		Free Receipt	352,000.00	-358,682.50	
SBR17VT4	JPMORGAN CHASE & CO 3.875 09-10-2024				
		Acquisitions	3,400,000.00	-3,508,358.00	
		Dispositions	-2,500,000.00		2,669,875.00
C46625H100	JPMORGAN CHASE & CO COM				
		Dispositions	-1,908.00		198,874.70
		Free Delivery	-16,107.00		
S2190385	JPMORGAN CHASE & CO COM				
		Dispositions	-36,413.00		4,035,915.57
		Free Receipt	36,413.00	-3,413,827.21	
C46647PAV8	JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029				
		Dispositions	-400,000.00		444,528.00
		Free Delivery	-743,000.00		
		Free Receipt	743,000.00	-743,000.00	
SBYZ2G99	JPMORGAN CHASE & 3.2% DUE 06-15-2026				
		Acquisitions	900,000.00	-898,515.00	
		Dispositions	-50,000.00		48,115.00
C48203R104	JUNIPER NETWORKS INC COM				
		Free Delivery	-10,600.00		
S2431846	JUNIPER NETWORKS INC COM				
		Dispositions	-12,648.00		323,322.96
		Free Receipt	12,648.00	-344,500.84	
C48123V102	J2 GLOBAL INC COM				
		Acquisitions	1,501.00	-103,142.76	
		Dispositions	-286.00		20,142.68
		Free Delivery	-8,304.00		
SB75DGJ3	J2 GLOBAL INC COM				
		Dispositions	-8,304.00		704,870.44

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	8,304.00	-486,133.89	
S6484277	K'S HOLDINGS CORP NPV				
		Acquisitions	7,400.00	-70,549.60	
		Dispositions	-7,400.00		70,972.52
C483548103	KAMAN CORP COM				
		Dispositions	-110.00		6,391.71
		Free Delivery	-5,683.00		
S2483223	KAMAN CORP COM				
		Dispositions	-5,683.00		340,460.91
		Free Receipt	5,683.00	-134,941.76	
S6482903	KANAMOTO CO LTD NPV				
		Acquisitions	2,400.00	-54,012.85	
		Dispositions	-200.00		4,376.71
C48238T109	KAR AUCTION SVCS INC COM STK				
		Free Delivery	-21,742.00		
SB4Y1MH7	KAR AUCTION SVCS INC COM STK				
		Dispositions	-21,742.00		1,182,849.02
		Free Receipt	21,742.00	-601,902.70	
SB0HZPV3	KAZ MINERALS PLC				
		Acquisitions	4,319.00	-31,300.09	
		Dispositions	-4,319.00		20,862.71
SB906YG4	KAZMUNAYGAS NATIONAL CO 4.4% DUE 30/04/2023				
		Dispositions	-734,000.00		753,928.10
		Free Receipt	200,000.00	180,000.00	
S6487328	KEIHIN CORP NPV				
		Acquisitions	3,200.00	-45,791.24	
		Dispositions	-1,600.00		37,894.19
S2486813	KELLOGG CO COM USD0.25				
		Acquisitions	206.00	-11,903.71	
		Dispositions	-1,700.00		96,118.00
		Free Receipt	1,494.00	-85,531.50	
SB0C5Q59	KENEDIX OFFICE INVESTMENT CORPORATION				
		Acquisitions	12.00	-82,393.43	
		Dispositions	-2.00		15,191.17
SB76BZX3	KENEDIX RESIDENTIAL NEXT INVESTMENT CORPORATION REIT				
		Acquisitions	45.00	-75,078.13	
		Dispositions	-5.00		9,557.06
C489170100	KENNAMETAL INC CAP				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700.00	-26,577.32	
		Free Delivery	-23,345.00		
S2488121	KENNAMETAL INC CAP				
		Dispositions	-23,345.00		798,499.18
		Free Receipt	23,345.00	-799,126.01	
S4519579	KERRY GROUP 'A'ORD EUR0.125				
		Acquisitions	3,506.00	-365,998.88	
		Dispositions	-3,506.00		400,322.51
C49271KQ15	KEURIG DR PEPPER INC COMMERCIAL PAPER NOTE DUE 03-01-2019				
		Acquisitions	2,000,000.00	-1,993,072.22	
		Dispositions	-2,000,000.00		2,000,000.00
C49271KSD7	KEURIG DR PEPPER INC DISC COML PAPER 05-13-2019				
		Acquisitions	1,700,000.00	-1,693,766.67	
		Dispositions	-1,700,000.00		1,700,000.00
SBJ555X0	KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 3.3% 02-01-2022				
		Acquisitions	855,000.00	-854,615.25	
		Dispositions	-50,000.00		50,030.00
C493267108	KEYCORP NEW COM				
		Free Delivery	-16,000.00		
S2490911	KEYCORP NEW COM				
		Dispositions	-21,749.00		362,329.63
		Free Receipt	21,749.00	-343,162.75	
S6490995	KEYENCE CORP NPV				
		Acquisitions	200.00	-120,446.30	
		Dispositions	-1,100.00		644,944.89
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Dispositions	-5,900.00		459,287.30
		Free Delivery	-7,900.00		
SBQZJ0Q9	KEYSIGHT TECHNOLOGIES INC COM				
		Dispositions	-9,096.00		742,021.20
		Free Receipt	9,096.00	-371,776.17	
S2491839	KIMBERLY-CLARK CORP COM				
		Acquisitions	639.00	-81,807.98	
		Dispositions	-2,400.00		312,192.00
		Free Receipt	1,761.00	-223,453.29	
S2491594	KIMCO RLTY CORP COM				
		Acquisitions	680.00	-12,304.60	
		Dispositions	-2,800.00		51,072.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,120.00	-38,138.80	
SBN85P68	KINAXIS INC COM NPV				
		Acquisitions	900.00	-50,676.72	
		Dispositions	-100.00		5,766.23
SB3NQ4P8	KINDER MORGAN INC DEL COM				
		Acquisitions	871.00	-17,136.93	
		Dispositions	-13,100.00		266,454.00
		Free Receipt	12,229.00	-240,544.43	
SBV54K58	KINDER MORGAN 4.25% DUE 09-01-2024				
		Acquisitions	1,000,000.00	-1,045,490.00	
		Dispositions	-1,000,000.00		1,067,120.00
S4491235	KINGSPAN GROUP ORD EUR0.13				
		Acquisitions	1,350.00	-70,577.85	
		Dispositions	-4,468.00		222,479.63
SBD4G349	KIRKLAND LAKE GOLD COM NPV				
		Acquisitions	2,400.00	-84,752.65	
		Dispositions	-1,950.00		75,481.68
C48250PAA8	KIRS MIDCO 3 PLC 8.625% DUE 07-15-2023				
		Free Delivery	-850,000.00		
SBD5MKQ7	KIRS MIDCO 3 PLC 8.625% DUE 07-15-2023				
		Dispositions	-850,000.00		698,964.30
		Free Receipt	850,000.00	-864,700.50	
C48251W104	KKR & CO INC CL A CL A				
		Free Delivery	-41,400.00		
SBG1FRR1	KKR & CO INC CL A CL A				
		Dispositions	-41,400.00		964,082.53
		Free Receipt	41,400.00	-1,054,859.58	
S2480138	KLA CORPORATION COM USD0.001				
		Acquisitions	82.00	-8,924.47	
		Dispositions	-1,100.00		117,513.00
		Free Receipt	1,018.00	-116,611.90	
C49926D109	KNOWLES CORP COM				
		Acquisitions	1,500.00	-21,404.25	
		Free Delivery	-20,700.00		
SBJTD9L6	KNOWLES CORP COM				
		Dispositions	-20,700.00		359,893.09
		Free Receipt	20,700.00	-317,571.49	
CM63751AB3	KOC HOLDING 5.25% 15/03/2023				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-195,250.00	
		Dispositions	-200,000.00		190,250.00
C500255104	KOHLS CORP COM				
		Free Delivery	-4,500.00		
S2496113	KOHLS CORP COM				
		Dispositions	-5,492.00		343,481.98
		Free Receipt	5,492.00	-282,835.16	
S6496584	KOMATSU NPV				
		Acquisitions	14,200.00	-350,756.69	
		Dispositions	-14,200.00		295,904.68
S6496700	KONICA MINOLTA INC NPV				
		Acquisitions	7,700.00	-70,233.35	
		Dispositions	-7,700.00		53,317.57
C50076QAZ9	KRAFT FOODS GROUP 3.5% DUE 06-06-2022				
		Acquisitions	390,000.00	-391,868.10	
		Dispositions	-390,000.00		395,300.10
SBYRY499	KRAFT HEINZ CO COM				
		Acquisitions	1,765.00	-56,435.88	
		Dispositions	-4,200.00		134,316.00
		Free Receipt	2,435.00	-78,967.05	
SBK8XD78	KRAFT HEINZ FOODS 3.75% DUE 04-01-2030				
		Acquisitions	450,000.00	-448,254.00	
		Dispositions	-450,000.00		453,982.50
C501044101	KROGER CO COM				
		Free Delivery	-14,400.00		
S2497406	KROGER CO COM				
		Dispositions	-19,531.00		489,928.00
		Free Receipt	19,531.00	-482,410.30	
S2607647	KS CY SOUTHN				
		Acquisitions	30.00	-3,520.95	
		Dispositions	-700.00		86,044.00
		Free Receipt	670.00	-81,351.40	
SB9M2WX3	L BRANDS INC COM				
		Acquisitions	385.00	-8,637.48	
		Dispositions	-1,600.00		36,288.00
		Free Receipt	1,215.00	-29,621.70	
S4057808	L'OREAL EUR0.20				
		Acquisitions	611.00	-141,417.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,895.00		503,532.83
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	300.00	-43,854.45	
		Free Delivery	-4,700.00		
S2586122	LAB CORP AMER HLDGS COM NEW				
		Dispositions	-5,310.00		863,332.68
		Free Receipt	5,310.00	-595,109.49	
SB248ZL9	LAC CO LTD NPV				
		Acquisitions	2,500.00	-35,675.41	
		Dispositions	-1,200.00		12,579.52
C512807108	LAM RESH CORP COM				
		Free Delivery	-1,900.00		
S2502247	LAM RESH CORP COM				
		Dispositions	-2,832.00		531,721.18
		Free Receipt	2,832.00	-414,732.19	
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	1,506.00	-106,326.13	
		Free Delivery	-3,985.00		
SBDQZFJ3	LAMB WESTON HLDGS INC COM USD5				
		Dispositions	-4,886.00		323,909.65
		Free Receipt	4,886.00	-353,331.51	
C516012101	LANNETT INC COM				
		Free Delivery	-3,000.00		
S2447694	LANNETT INC COM				
		Dispositions	-3,000.00		16,634.65
		Free Receipt	3,000.00	-161,711.19	
C516806106	LAREDO PETROLEUM INC				
		Free Delivery	-11,600.00		
SB7DX5X2	LAREDO PETROLEUM INC				
		Dispositions	-11,600.00		38,917.19
		Free Receipt	11,600.00	-101,166.28	
SBYMYT66	LAUREATE ED INC CL A CL A				
		Acquisitions	37,614.00	-604,376.91	
		Dispositions	-7,357.00		128,438.05
C521865204	LEAR CORP COM NEW COM NEW				
		Free Delivery	-6,640.00		
SB570P91	LEAR CORP COM NEW COM NEW				
		Dispositions	-6,640.00		894,489.08

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	6,640.00	-1,121,426.13	
SB9G6L89	LEG IMMOBILIEN AG NPV				
		Acquisitions	911.00	-113,669.52	
		Dispositions	-109.00		12,611.41
S2510682	LEGGETT & PLATT INC COM				
		Acquisitions	247.00	-9,155.06	
		Dispositions	-900.00		34,128.00
		Free Receipt	653.00	-25,388.64	
S2511920	LENNAR CORP CL A CL A				
		Acquisitions	352.00	-18,119.20	
		Dispositions	-2,000.00		104,580.00
		Free Receipt	1,648.00	-84,262.24	
C526107107	LENNOX INTL INC COM				
		Free Delivery	-1,723.00		
S2442053	LENNOX INTL INC COM				
		Dispositions	-1,723.00		468,482.61
		Free Receipt	1,723.00	-353,189.44	
C529043101	LEXINGTON RLTY TR COM				
		Free Delivery	-18,600.00		
S2139151	LEXINGTON RLTY TR COM				
		Dispositions	-18,600.00		170,279.47
		Free Receipt	18,600.00	-161,568.11	
C53220K504	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Acquisitions	3,769.00	-469,912.37	
		Dispositions	-187.00		20,499.34
		Free Delivery	-8,294.00		
S2501578	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK				
		Dispositions	-8,294.00		938,211.95
		Free Receipt	8,294.00	-831,621.07	
SBJKQ1M9	LILLY ELI & CO FIXED 3.375% 03-15-2029 REG				
		Acquisitions	400,000.00	-399,384.00	
		Dispositions	-400,000.00		407,568.00
C534187109	LINCOLN NATL CORP COM				
		Free Delivery	-5,900.00		
S2516378	LINCOLN NATL CORP COM				
		Dispositions	-7,019.00		439,764.19
		Free Receipt	7,019.00	-337,491.46	
SBZ12WP8	LINDE PLC COM USD0.001				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	282.00	-50,953.17	
		Dispositions	-3,700.00		692,899.00
		Free Receipt	3,418.00	-603,413.72	
C536797103	LITHIA MTRS INC CL A CL A				
		Free Delivery	-5,406.00		
S2515030	LITHIA MTRS INC CL A CL A				
		Dispositions	-5,406.00		607,865.08
		Free Receipt	5,406.00	-517,998.08	
C538034109	LIVE NATION ENTERTAINMENT INC				
		Dispositions	-1,237.00		75,440.42
		Free Delivery	-8,007.00		
SB0T7YX2	LIVE NATION ENTERTAINMENT INC				
		Dispositions	-8,007.00		504,470.58
		Free Receipt	8,007.00	-303,857.31	
C53814L108	LIVENT CORP COM				
		Dispositions	-0.45		5.72
		Free Delivery	-26,367.00		
		Free Receipt	13,394.45	131,486.67	
SBD9PM00	LIVENT CORP COM				
		Dispositions	-26,367.00		200,516.87
		Free Receipt	26,367.00	-364,908.39	
C501889208	LKQ CORP COM LKQ CORP				
		Free Delivery	-12,549.00		
S2971029	LKQ CORP COM LKQ CORP				
		Dispositions	-14,342.00		384,847.31
		Free Receipt	14,342.00	-360,668.10	
SB08K3S0	LOCALIZA RENT A CA COM NPV				
		Acquisitions	8,900.00	-67,574.08	
		Dispositions	-8,900.00		78,423.94
C539830109	LOCKHEED MARTIN CORP COM				
		Acquisitions	232.00	-76,882.60	
		Free Delivery	-3,172.00		
S2522096	LOCKHEED MARTIN CORP COM				
		Dispositions	-4,735.00		1,602,526.70
		Free Receipt	4,735.00	-1,005,636.23	
C539830BL2	LOCKHEED MARTIN 4.7% DUE 05-15-2046				
		Free Delivery	-413,000.00		
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-413,000.00		466,388.51
		Free Receipt	413,000.00	-453,157.51	
S2523022	LOEWS CORP COM				
		Acquisitions	189.00	-9,483.08	
		Dispositions	-1,900.00		99,750.00
		Free Receipt	1,711.00	-86,251.51	
SBGYQQL8	LOG COML PPTYS PAR COM NPV				
		Dispositions	-4,523.85		20,500.30
		Free Receipt	4,523.85	17,538.18	
SB0CGYD6	LOJAS RENNER SA COM NPV				
		Acquisitions	6,700.00	-71,113.27	
		Dispositions	-7,370.00		75,050.15
		Free Receipt	670.00		
C548661107	LOWES COS INC COM				
		Free Delivery	-8,445.00		
S2536763	LOWES COS INC COM				
		Dispositions	-13,385.00		1,435,592.87
		Free Receipt	13,385.00	-1,256,824.96	
SBJY1711	LOWES COS INC 3.65% DUE 04-05-2029				
		Acquisitions	735,000.00	-736,546.65	
		Dispositions	-435,000.00		434,852.10
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	2,320.00	-297,804.65	
		Free Delivery	-2,320.00		
SB23FN39	LULULEMON ATHLETICA INC COM				
		Dispositions	-3,954.00		639,780.24
		Free Receipt	2,320.00	-297,804.65	
S4061412	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30				
		Acquisitions	1,466.00	-514,323.13	
		Dispositions	-1,466.00		538,097.05
C55087P104	LYFT INC CL A CL A				
		Acquisitions	188.00	-13,536.00	
		Dispositions	-188.00		13,686.82
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Free Delivery	-4,945.00		
SB3SPXZ3	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Dispositions	-6,818.00		548,254.80
		Free Receipt	6,818.00	-556,137.01	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2340168	M & T BK CORP COM					
			Acquisitions	96.00	-15,520.80	
			Dispositions	-1,000.00		166,300.00
			Free Receipt	904.00	-151,139.76	
S2543967	MACERICH CO REIT					
			Acquisitions	204.00	-8,485.38	
			Dispositions	-700.00		29,078.00
			Free Receipt	496.00	-20,212.00	
C55616P104	MACYS INC COM STK					
			Free Delivery	-5,200.00		
S2345022	MACYS INC COM STK					
			Dispositions	-6,973.00		150,849.79
			Free Receipt	6,973.00	-339,581.04	
C55825T103	MADISON SQUARE GARDEN CO NEW CL A CL A					
			Free Delivery	-1,308.00		
SBYQCZ35	MADISON SQUARE GARDEN CO NEW CL A CL A					
			Dispositions	-1,308.00		395,341.35
			Free Receipt	1,308.00	-155,495.61	
C56418H100	MANPOWERGROUP INC					
			Free Delivery	-2,100.00		
S2562490	MANPOWERGROUP INC					
			Dispositions	-2,100.00		188,250.60
			Free Receipt	2,100.00	-194,530.74	
SB5143W8	MAPLETREE COMMERCIAL TRUST					
			Acquisitions	70,393.00	-101,084.41	
			Dispositions	-29,900.00		50,483.09
SBK5WLR4	MAPLETREE COMMERCIAL TRUST	RTS 18/11/2019				
			Free Delivery	-3,493.00		
			Free Receipt	3,493.00		
SB87GTZ4	MAPLETREE NORTH ASIA COMMERCIA					
			Acquisitions	64,400.00	-62,568.89	
			Dispositions	-20,300.00		18,601.22
C565849106	MARATHON OIL CORP COM					
			Acquisitions	4,100.00	-56,658.72	
			Free Delivery	-48,647.00		
S2910970	MARATHON OIL CORP COM					
			Dispositions	-53,511.00		808,551.86
			Free Receipt	53,511.00	-944,176.51	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C56585A102	MARATHON PETE CORP COM				
		Free Delivery	-2,300.00		
SB3K3L40	MARATHON PETE CORP COM				
		Dispositions	-6,442.00		338,503.09
		Free Receipt	6,442.00	-266,385.47	
SB03Q9D0	MARKETAXESS HLDGS INC COM STK				
		Acquisitions	2,854.00	-832,988.81	
		Dispositions	-1,170.00		447,538.55
C571903202	MARRIOTT INTL INC NEW COM STK CL A				
		Dispositions	-1,959.00		223,761.19
		Free Delivery	-2,675.00		
S2210614	MARRIOTT INTL INC NEW COM STK CL A				
		Dispositions	-4,413.00		562,561.00
		Free Receipt	4,413.00	-401,843.52	
SB45K9N8	MARRIOTT VACATIONS WORLDWIDE CORP COM				
		Acquisitions	6,313.00	-588,786.41	
		Dispositions	-1,338.00		131,828.27
C571748102	MARSH & MCLENNAN CO'S INC COM				
		Free Delivery	-16,941.00		
S2567741	MARSH & MCLENNAN CO'S INC COM				
		Dispositions	-20,134.00		1,914,903.32
		Free Receipt	20,134.00	-1,680,652.08	
C573284106	MARTIN MARIETTA MATLS INC COM				
		Free Delivery	-2,487.00		
S2572079	MARTIN MARIETTA MATLS INC COM				
		Dispositions	-2,840.00		606,580.66
		Free Receipt	2,840.00	-561,600.61	
C574599106	MASCO CORP COM				
		Acquisitions	16,505.00	-486,221.24	
		Free Delivery	-23,805.00		
S2570200	MASCO CORP COM				
		Dispositions	-25,539.00		946,711.88
		Free Receipt	25,539.00	-781,099.69	
C57636Q104	MASTERCARD INC CL A				
		Dispositions	-311.00		74,616.02
		Free Delivery	-7,095.00		
SB121557	MASTERCARD INC CL A				
		Dispositions	-12,675.00		3,144,703.76

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Free Receipt	12,675.00	-1,611,202.19	
SB249GC0	MATSUMOTOKIYOSHI H NPV					
			Acquisitions	2,200.00	-70,283.76	
			Dispositions	-2,200.00		79,376.36
C577081102	MATTEL INC COM STOCK	1.00 PAR				
			Acquisitions	7,600.00	-81,511.63	
			Free Delivery	-62,600.00		
S2572303	MATTEL INC COM STOCK	1.00 PAR				
			Dispositions	-64,352.00		713,767.20
			Free Receipt	64,352.00	-1,177,329.93	
C57772K101	MAXIM INTEGRATED PRODS INC COM					
			Free Delivery	-5,630.00		
S2573760	MAXIM INTEGRATED PRODS INC COM					
			Dispositions	-7,270.00		388,786.61
			Free Receipt	7,270.00	-287,652.37	
C577933104	MAXIMUS INC COM					
			Dispositions	-5,074.00		330,338.16
S2018669	MAXIMUS INC COM					
			Acquisitions	8,675.00	-625,977.43	
			Dispositions	-2,017.00		155,253.10
C57776J100	MAXLINEAR INC COMMON STOCK					
			Dispositions	-881.00		16,194.89
			Free Delivery	-5,282.00		
SB3RDWC8	MAXLINEAR INC COMMON STOCK					
			Dispositions	-5,282.00		126,210.77
			Free Receipt	5,282.00	-132,826.72	
C579780206	MC CORMICK & CO INC COM NON-VTG					
			Dispositions	-2,010.00		245,595.81
S2550161	MC CORMICK & CO INC COM NON-VTG					
			Acquisitions	46.00	-7,084.69	
			Dispositions	-800.00		122,984.00
			Free Receipt	754.00	-116,304.50	
C580135101	MC DONALDS CORP COM					
			Acquisitions	646.00	-118,299.54	
			Dispositions	-2,467.00		438,069.69
			Free Delivery	-6,100.00		
S2550707	MC DONALDS CORP COM					
			Dispositions	-10,873.00		2,168,213.44

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Free Receipt	10,873.00	-1,932,272.34	
C580037703	MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT)					
			Free Delivery	-10,932.00		
SBD9NR98	MCDERMOTT INTL INC COM USD1.00 (POST REVSPLIT)					
			Dispositions	-10,932.00		78,216.83
			Free Receipt	10,932.00	-189,500.80	
S2378534	MCKESSON CORP					
			Acquisitions	134.00	-16,944.97	
			Dispositions	-1,300.00		166,829.00
			Free Receipt	1,166.00	-153,562.20	
SB19PR78	MCUBS MIDCITY INC					
			Acquisitions	77.00	-71,503.89	
			Dispositions	-15.00		16,007.83
SBH0VTS2	MEBUKI FINANCIAL GROUP INC NPV					
			Acquisitions	19,600.00	-47,613.65	
			Dispositions	-2,400.00		5,869.87
C58463J304	MEDICAL PPTYS TR INC COM REIT					
			Free Delivery	-46,549.00		
SB0JL5L9	MEDICAL PPTYS TR INC COM REIT					
			Dispositions	-46,549.00		834,839.02
			Free Receipt	46,549.00	-572,673.81	
S4574813	MEDIOBANCA SPA EUR0.5					
			Acquisitions	7,653.00	-77,097.72	
			Dispositions	-2,319.00		27,790.26
CG5960L103	MEDTRONIC PLC COMMON STOCK	STOCK				
			Acquisitions	150.00	-13,678.50	
			Dispositions	-1,465.00		142,519.34
			Free Delivery	-7,600.00		
SBTN1Y11	MEDTRONIC PLC COMMON STOCK	STOCK				
			Dispositions	-15,920.00		1,394,251.17
			Free Receipt	15,920.00	-1,351,367.14	
S0575809	MEGGITT ORD GBP0.05					
			Acquisitions	9,366.00	-65,065.05	
			Dispositions	-1,804.00		13,634.02
S7370063	MELEXIS NPV					
			Acquisitions	453.00	-36,372.77	
			Dispositions	-453.00		32,506.36
C58933Y105	MERCK & CO INC NEW COM					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Dispositions	-5,521.00		442,605.58
			Free Delivery	-11,933.00		
S2778844	MERCK & CO INC NEW COM					
			Dispositions	-28,006.00		2,201,928.70
			Free Receipt	28,006.00	-1,859,353.96	
C589433101	MEREDITH CORP COM					
			Acquisitions	800.00	-45,931.60	
			Free Delivery	-6,900.00		
S2578516	MEREDITH CORP COM					
			Dispositions	-6,900.00		383,603.76
			Free Receipt	6,900.00	-352,628.91	
C589433AB7	MEREDITH CORP FIXED 6.875%	02-01-2026				
			Free Delivery	-450,000.00		
			Free Receipt	450,000.00	464,760.00	
SBHNGMX0	MEREDITH CORP FIXED 6.875%	02-01-2026				
			Acquisitions	35,000.00	-35,940.80	
			Dispositions	-450,000.00		465,732.00
			Free Receipt	450,000.00	-464,760.00	
SBJ75KX3	MET LIFE GLOBAL 3.375% DUE 01-11-2022					
			Acquisitions	955,000.00	-954,837.65	
			Dispositions	-50,000.00		50,084.00
C591520200	METHODE ELECTRS INC COM					
			Free Delivery	-2,700.00		
S2583297	METHODE ELECTRS INC COM					
			Dispositions	-2,700.00		74,342.96
			Free Receipt	2,700.00	-107,025.52	
S2573209	METLIFE INC COM STK USD0.01					
			Acquisitions	722.00	-33,742.67	
			Dispositions	-6,500.00		312,845.00
			Free Receipt	5,778.00	-273,183.84	
S5713422	METSO OYJ NPV					
			Acquisitions	1,962.00	-66,620.52	
			Dispositions	-303.00		10,665.47
S2126249	METTLER-TOLEDO INTL INC COM					
			Acquisitions	35.00	-24,562.13	
			Dispositions	-200.00		143,300.00
			Free Receipt	165.00	-122,180.85	
C55272X102	MFA FINL INC					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-23,700.00		
S2418162	MFA FINL INC				
		Dispositions	-23,700.00		173,124.91
		Free Receipt	23,700.00	-159,479.43	
C552848103	MGIC INVT CORP WIS COM				
		Free Delivery	-12,800.00		
S2548616	MGIC INVT CORP WIS COM				
		Dispositions	-12,800.00		173,756.40
		Free Receipt	12,800.00	-122,049.69	
C552953101	MGM RESORTS INTERNATIONAL COM				
		Free Delivery	-24,435.00		
S2547419	MGM RESORTS INTERNATIONAL COM				
		Dispositions	-27,180.00		690,581.41
		Free Receipt	27,180.00	-635,864.10	
S2592174	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	204.00	-17,057.46	
		Dispositions	-1,600.00		131,120.00
		Free Receipt	1,396.00	-127,789.84	
S2588184	MICRON TECH INC COM				
		Acquisitions	669.00	-25,010.57	
		Dispositions	-7,600.00		270,864.00
		Free Receipt	6,931.00	-275,507.25	
S5262849	MICRONIC MYDATA AB NPV				
		Acquisitions	3,900.00	-48,975.29	
		Dispositions	-404.00		5,809.32
C594918104	MICROSOFT CORP COM				
		Dispositions	-345.00		41,728.43
		Free Delivery	-26,922.00		
S2588173	MICROSOFT CORP COM				
		Dispositions	-74,421.00		9,364,260.99
		Free Receipt	74,421.00	-7,249,990.68	
S2589132	MID-AMER APT CMNTYS INC COM				
		Acquisitions	74.00	-8,220.29	
		Dispositions	-800.00		91,208.00
		Free Receipt	726.00	-79,104.96	
C59562VAM9	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036				
		Free Delivery	-722,000.00		
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-722,000.00		912,405.84
		Free Receipt	722,000.00	-922,068.54	
C596278101	MIDDLEBY CORP COM				
		Free Delivery	-6,104.00		
S2590930	MIDDLEBY CORP COM				
		Dispositions	-6,104.00		820,889.21
		Free Receipt	6,104.00	-585,478.03	
C600814AP2	MILLICOM INTL 6.625% DUE 10-15-2026				
		Dispositions	-500,000.00		526,250.78
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00	-145,725.00	
S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01				
		Acquisitions	3,792.00	-82,313.86	
		Dispositions	-491.00		10,952.57
C608190104	MOHAWK INDS INC COM				
		Acquisitions	1,250.00	-155,213.13	
		Free Delivery	-5,650.00		
S2598699	MOHAWK INDS INC COM				
		Dispositions	-5,991.00		789,684.42
		Free Receipt	5,991.00	-859,028.36	
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B				
		Acquisitions	7,400.00	-452,932.21	
		Free Delivery	-10,600.00		
SB067BM3	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B				
		Dispositions	-11,553.00		669,678.55
		Free Receipt	11,553.00	-727,641.08	
C609207105	MONDELEZ INTL INC COM				
		Acquisitions	3,259.00	-149,899.01	
		Dispositions	-1,100.00		56,373.39
		Free Delivery	-25,654.00		
SB8CKK03	MONDELEZ INTL INC COM				
		Dispositions	-34,442.00		1,772,638.65
		Free Receipt	34,442.00	-1,549,583.55	
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	275.00	-17,144.88	
		Dispositions	-2,600.00		165,724.00
		Free Receipt	2,325.00	-143,406.00	
C615369105	MOODYS CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-5,530.00		
S2252058	MOODYS CORP COM				
		Dispositions	-6,563.00		1,208,948.05
		Free Receipt	6,563.00	-786,319.90	
C617446448	MORGAN STANLEY COM STK USD0.01				
		Dispositions	-1,800.00		81,856.63
S2262314	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	904.00	-39,943.24	
		Dispositions	-8,800.00		390,632.00
		Free Receipt	7,896.00	-367,400.88	
SBYM4WX4	MORGAN STANLEY FLTG RT 2.21011% DUE 01-20-2022				
		Acquisitions	200,000.00	-199,286.00	
		Dispositions	-200,000.00		202,161.40
SBYQ74P5	MORGAN STANLEY MORGAN STANLEY DUE 10-24-2023/10-24-2022 REG				
		Acquisitions	400,000.00	-399,552.00	
		Dispositions	-400,000.00		408,034.80
C61761J3R8	MORGAN STANLEY 3.125% DUE 07-27-2026				
		Acquisitions	838,000.00	-804,010.72	
		Free Delivery	-838,000.00		
SBYV6G28	MORGAN STANLEY 3.125% DUE 07-27-2026				
		Free Receipt	838,000.00	-804,010.72	
C61746BDZ6	MORGAN STANLEY 3.875% DUE 01-27-2026				
		Free Delivery	-800,000.00		
SBDCRXV1	MORGAN STANLEY 3.875% DUE 01-27-2026				
		Free Receipt	800,000.00	-834,219.00	
C61746BDQ6	MORGAN STANLEY 3.875% DUE 04-29-2024				
		Free Delivery	-263,000.00		
SBLWP5G0	MORGAN STANLEY 3.875% DUE 04-29-2024				
		Dispositions	-263,000.00		278,038.34
		Free Receipt	263,000.00	-275,926.45	
C6174468G7	MORGAN STANLEY 4.431% 01-23-2030				
		Acquisitions	335,000.00	-335,000.00	
		Dispositions	-335,000.00		338,094.10
SBYTCKF9	MORGAN STANLEY 4% DUE 07-23-2025				
		Acquisitions	2,100,000.00	-2,185,092.00	
		Dispositions	-2,200,000.00		2,390,058.00
SB3NPHP6	MOSAIC CO/THE				
		Acquisitions	346.00	-7,928.59	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,400.00		54,840.00
		Free Receipt	2,054.00	-49,152.22	
SB5BKPQ4	MOTOROLA SOLUTIONS INC				
		Acquisitions	29.00	-4,153.82	
		Dispositions	-1,100.00		163,603.00
		Free Receipt	1,071.00	-153,206.55	
C55342UAH7	MPT OPER FIXED 5% DUE 10-15-2027				
		Acquisitions	450,000.00	-439,812.50	
		Free Delivery	-1,000,000.00		
SBF2PPR9	MPT OPER FIXED 5% DUE 10-15-2027				
		Dispositions	-1,000,000.00		987,030.00
		Free Receipt	1,000,000.00	-984,375.04	
SB2972D2	MSCI INC COMMON				
		Acquisitions	80.00	-17,228.40	
		Dispositions	-600.00		134,946.00
		Free Receipt	520.00	-116,391.60	
C553573106	MSG NETWORK INC CL A CL A				
		Free Delivery	-41,200.00		
SBYM0M65	MSG NETWORK INC CL A CL A				
		Dispositions	-41,200.00		903,859.84
		Free Receipt	41,200.00	-755,224.68	
C553777103	MTS SYS CORP COM				
		Free Delivery	-7,000.00		
S2608985	MTS SYS CORP COM				
		Dispositions	-7,000.00		386,550.89
		Free Receipt	7,000.00	-468,553.98	
C626207YF5	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE				
		Dispositions	-2,000.00		2,000.00
		Free Delivery	-252,000.00		
SB65K4T3	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE				
		Dispositions	-252,000.00		296,145.36
		Free Receipt	252,000.00	-309,720.60	
C626717AJ1	MURPHY OIL CORP 5.75% DUE 08-15-2025				
		Free Delivery	-445,000.00		
SBDH65V7	MURPHY OIL CORP 5.75% DUE 08-15-2025				
		Dispositions	-645,000.00		650,920.80
		Free Receipt	445,000.00	-451,600.00	
C626755102	MURPHY USA INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-900.00		73,262.61
		Free Delivery	-1,400.00		
SBCZWJ63	MURPHY USA INC COM				
		Dispositions	-1,400.00		117,548.56
		Free Receipt	1,400.00	-83,571.24	
CN59465109	MYLAN NV				
		Free Delivery	-2,600.00		
SBVFMFG8	MYLAN NV				
		Dispositions	-5,593.00		110,861.10
		Free Receipt	5,593.00	-198,149.65	
S2965107	NASDAQ INC				
		Acquisitions	44.00	-3,999.82	
		Dispositions	-800.00		73,024.00
		Free Receipt	756.00	-68,788.44	
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	1,629.00	-70,520.72	
		Dispositions	-1,958.00		88,551.26
		Free Delivery	-18,496.00		
S2645078	NATIONAL INSTRS CORP COM				
		Dispositions	-18,496.00		751,502.81
		Free Receipt	18,496.00	-560,130.33	
C637071101	NATIONAL OILWELL VARCO COM STK				
		Free Delivery	-16,815.00		
S2624486	NATIONAL OILWELL VARCO COM STK				
		Dispositions	-18,997.00		451,670.76
		Free Receipt	18,997.00	-592,465.85	
C633068BG5	NATL BK CDA BA 15/02/2019				
		Acquisitions	1,300,000.00	-978,364.05	
		Dispositions	-1,300,000.00		974,324.11
C633068CM1	NATL BK OF CANADA 0% NTS 20/03/2019 CAD				
		Acquisitions	1,200,000.00	-905,211.77	
		Dispositions	-1,200,000.00		901,193.91
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	3,400.00	-206,051.74	
		Free Delivery	-3,400.00		
S2626103	NATL FUEL GAS CO COM				
		Dispositions	-3,400.00		193,982.98
		Free Receipt	3,400.00	-206,051.74	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C63938C108	NAVIENT CORP COM				
		Free Delivery	-8,600.00		
SBLP5GX1	NAVIENT CORP COM				
		Dispositions	-8,600.00		113,732.64
		Free Receipt	8,600.00	-61,708.25	
C63937YAE1	NAVISTAR INC TERM LOAN SENIOR SECURED 11-06-2024 BEO				
		Acquisitions	0.00	0.00	
		Dispositions	-455,693.58		453,990.14
S6640400	NEC CORP NPV				
		Acquisitions	1,600.00	-55,735.65	
		Dispositions	-1,600.00		70,250.89
S2454445	NEKTAR THERAPEUTICS COM				
		Acquisitions	205.00	-6,686.08	
		Dispositions	-1,200.00		40,104.00
		Free Receipt	995.00	-32,815.10	
C640491106	NEOGEN CORP COM				
		Free Delivery	-3,805.00		
S2630085	NEOGEN CORP COM				
		Dispositions	-3,805.00		233,527.03
		Free Receipt	3,805.00	-71,034.10	
SB06YV46	NESTE OYJ NPV				
		Dispositions	-10,452.00		332,922.36
		Free Receipt	6,968.00		
S2630643	NETAPP INC COM STK				
		Acquisitions	269.00	-17,749.97	
		Dispositions	-1,700.00		118,983.00
		Free Receipt	1,431.00	-98,624.52	
C64110L106	NETFLIX INC COM STK				
		Acquisitions	295.00	-80,909.51	
		Dispositions	-483.00		170,814.64
		Free Delivery	-6,653.00		
S2857817	NETFLIX INC COM STK				
		Dispositions	-9,317.00		3,242,838.46
		Free Receipt	9,317.00	-1,859,163.98	
C64577BKZ6	NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE				
		Free Delivery	-240,000.00		
SBHQ3119	NEW JERSEY ECONOMIC DEV AUTH REV 4.197% 06-15-2019 BEO TAXABLE				
		Dispositions	-240,000.00		240,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	240,000.00	-240,000.00	
C650035TD0	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE				
		Free Delivery	-685,000.00		
SB40VJC5	NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE				
		Free Receipt	685,000.00	-800,799.25	
S2635701	NEWELL BRANDS INC COM				
		Acquisitions	974.00	-14,809.67	
		Dispositions	-2,600.00		40,352.00
		Free Receipt	1,626.00	-25,251.78	
C651229AW6	NEWELL BRANDS INC STEP CPN 4.2% DUE 04-01-2026				
		Acquisitions	575,000.00	-538,603.30	
		Free Delivery	-575,000.00		
SBD3J3H2	NEWELL BRANDS INC STEP CPN 4.2% DUE 04-01-2026				
		Dispositions	-575,000.00		559,440.88
		Free Receipt	575,000.00	-538,603.30	
C65158N102	NEWMARK GROUP INC CL A CL A				
		Dispositions	-17,345.71		147,550.65
		Free Delivery	-11,625.00		
		Free Receipt	28,970.71	261,160.87	
SBF1Q6P8	NEWMARK GROUP INC CL A CL A				
		Dispositions	-11,625.00		90,266.25
		Free Receipt	11,625.00	-104,795.33	
C65158NAB8	NEWMARK GROUP INC FIXED 6.125% DUE 11-15-2023				
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00	501,691.40	
SBJL1156	NEWMARK GROUP INC FIXED 6.125% DUE 11-15-2023				
		Dispositions	-490,000.00		510,699.04
		Free Receipt	490,000.00	-501,691.40	
S2636607	NEWMONT CORPORATION				
		Acquisitions	506.00	-15,642.99	
		Dispositions	-5,500.00		172,370.00
		Free Receipt	4,994.00	-150,818.80	
SBBGVT40	NEWS CORP COM CL A				
		Acquisitions	867.00	-9,940.16	
		Dispositions	-2,600.00		30,680.00
		Free Receipt	1,733.00	-19,790.86	
SBBGVT51	NEWS CORP COM CL B				
		Acquisitions	900.00	-10,426.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-900.00		10,809.00
C65341XAA6	NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024				
		Free Delivery	-475,000.00		
SBD3GTJ7	NEXSTAR ESCROW CORP 144A 5.625% 08-01-2024				
		Dispositions	-475,000.00		477,375.00
		Free Receipt	475,000.00	-479,444.31	
C65336K103	NEXSTAR MEDIA GROUP INC CL A CL A				
		Dispositions	-294.00		22,368.63
		Free Delivery	-1,973.00		
S2949758	NEXSTAR MEDIA GROUP INC CL A CL A				
		Dispositions	-1,973.00		209,715.68
		Free Receipt	1,973.00	-125,247.37	
C65339NS96	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 05-09-2019				
		Acquisitions	800,000.00	-797,391.33	
		Dispositions	-800,000.00		800,000.00
SBJX9HW7	NEXTERA ENERGY CAPITAL HLDGS INC FLTG RT 02-25-2022				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		402,412.00
C65339F101	NEXTERA ENERGY INC COM				
		Free Delivery	-7,255.00		
S2328915	NEXTERA ENERGY INC COM				
		Dispositions	-10,242.00		2,009,113.43
		Free Receipt	10,242.00	-1,229,383.53	
SBYYT1T6	NIBE INDUSTRIER AB SER'B'NPV				
		Acquisitions	5,090.00	-56,726.84	
		Dispositions	-5,090.00		64,715.27
S6638331	NICHIHA CORP NPV				
		Acquisitions	900.00	-25,962.08	
		Dispositions	-200.00		5,256.04
CG6518L108	NIELSEN HOLDINGS PLC COMSTK				
		Acquisitions	1,300.00	-30,740.32	
		Free Delivery	-27,900.00		
SBWFY550	NIELSEN HOLDINGS PLC COMSTK				
		Dispositions	-29,779.00		708,126.43
		Free Receipt	29,779.00	-1,009,444.20	
C654106103	NIKE INC CL B				
		Acquisitions	1,901.00	-155,023.61	
		Free Delivery	-7,885.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2640147	NIKE INC CL B				
		Dispositions	-15,600.00		1,296,855.37
		Free Receipt	15,600.00	-1,205,647.65	
SBGQV183	NINE ENTERTAINMENT NPV				
		Acquisitions	79,229.00	-99,784.89	
		Dispositions	-26,061.00		34,736.03
S6640563	NIPPON SHINYAKU CO NPV				
		Acquisitions	1,000.00	-70,619.44	
		Dispositions	-300.00		26,231.25
S2645409	NISOURCE INC COM				
		Acquisitions	598.00	-16,926.39	
		Dispositions	-2,600.00		73,112.00
		Free Receipt	2,002.00	-54,994.94	
C65478KNV9	NISOURCE INC DISC COML PAPER 4/A2 YRS 3&4 01-29-2019				
		Acquisitions	1,700,000.00	-1,692,633.33	
		Dispositions	-1,700,000.00		1,700,000.00
C65478KRV5	NISOURCE INC DISC COML PAPER 4/A2 YRS 3&4 04-29-2019				
		Acquisitions	1,000,000.00	-997,383.89	
		Dispositions	-1,000,000.00		1,000,000.00
C65478KSQ5	NISOURCE INC DISC COML PAPER 4/A2 YRS 3& 05-24-2019				
		Acquisitions	1,700,000.00	-1,688,078.75	
		Dispositions	-1,700,000.00		1,698,215.00
C65475MS19	NISSAN MTR ACCEP CORP DISC COML PAPER 4/2 YRS 3&4 05-01-2019				
		Acquisitions	1,800,000.00	-1,795,122.00	
		Dispositions	-1,800,000.00		1,800,000.00
SB7FC076	NMC HEALTH PLC ORD GBP0.10				
		Acquisitions	1,166.00	-38,831.16	
		Dispositions	-2,934.00		96,102.58
S2640761	NOBLE ENERGY INC COM				
		Acquisitions	638.00	-14,989.81	
		Dispositions	-3,200.00		77,664.00
		Free Receipt	2,562.00	-62,897.10	
C654902AC9	NOKIA CORP 6.625% DUE 05-15-2039				
		Free Delivery	-875,000.00		
SB8X76W7	NOKIA CORP 6.625% DUE 05-15-2039				
		Dispositions	-875,000.00		921,592.47
		Free Receipt	875,000.00	-897,284.32	
S2641827	NORDSTROM INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	8.00	-300.84	
			Dispositions	-700.00		26,495.00
			Free Receipt	692.00	-27,631.56	
SBJR2SL8	NORDSTROM INC 4.375% DUE 04-01-2030					
			Acquisitions	475,000.00	-474,468.00	
			Dispositions	-475,000.00		475,884.75
S2641894	NORFOLK SOUTHN CORP COM					
			Acquisitions	138.00	-27,160.47	
			Dispositions	-1,800.00		368,352.00
			Free Receipt	1,662.00	-334,976.10	
C655844BV9	NORFOLK SOUTHN FIXED 4.05% DUE	08-15-2052				
			Free Delivery	-253,000.00		
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE	08-15-2052				
			Dispositions	-253,000.00		246,396.70
			Free Receipt	253,000.00	-231,194.18	
C665531AE9	NORTHERN OIL & GAS INC 9.5% 05-15-2023					
			Acquisitions	390,000.00	-395,850.00	
			Free Delivery	-390,975.00		
			Free Receipt	975.00		
SBD9G883	NORTHERN OIL & GAS INC 9.5% 05-15-2023					
			Dispositions	-390,975.00		405,392.24
			Free Receipt	390,975.00	-395,850.00	
S6717456	NORTHERN STAR RESOURCES LTD					
			Acquisitions	10,221.00	-67,198.87	
			Dispositions	-3,400.00		28,318.42
S2648668	NORTHERN TR CORP COM					
			Acquisitions	166.00	-15,596.53	
			Dispositions	-1,500.00		141,840.00
			Free Receipt	1,334.00	-129,211.24	
C666807102	NORTHROP GRUMMAN CORP COM					
			Free Delivery	-2,838.00		
S2648806	NORTHROP GRUMMAN CORP COM					
			Dispositions	-3,881.00		1,171,640.07
			Free Receipt	3,881.00	-673,618.66	
SBF15KG4	NORTHROP GRUMMAN 2.93% DUE 01-15-2025					
			Acquisitions	5,000,000.00	-4,976,970.00	
			Dispositions	-2,200,000.00		2,278,518.00
SB9CGTC3	NORWEGIAN CRUISE LINE HLDGS LTD COM	USD0.001				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	209.00	-11,556.66	
		Dispositions	-1,500.00		85,155.00
		Free Receipt	1,291.00	-74,025.94	
C67000B104	NOVANTA INC NOVANTA INC				
		Free Delivery	-2,205.00		
SBD8S5H8	NOVANTA INC NOVANTA INC				
		Dispositions	-2,205.00		176,297.12
		Free Receipt	2,205.00	-125,119.23	
S7103065	NOVARTIS AG CHF0.50 (REGD)				
		Acquisitions	1,879.00	-160,257.52	
		Dispositions	-7,484.00		603,009.21
S2212922	NRG ENERGY INC COM NEW				
		Acquisitions	331.00	-12,185.77	
		Dispositions	-1,900.00		69,730.00
		Free Receipt	1,569.00	-57,990.24	
C629377CA8	NRG ENERGY INC 7.25% DUE 05-15-2026				
		Free Delivery	-415,000.00		
SBYYQJ60	NRG ENERGY INC 7.25% DUE 05-15-2026				
		Dispositions	-415,000.00		445,867.70
		Free Receipt	415,000.00	-428,025.00	
S2651086	NUCOR CORP COM				
		Acquisitions	202.00	-11,048.39	
		Dispositions	-2,100.00		112,728.00
		Free Receipt	1,898.00	-107,085.16	
C67066G104	NVIDIA CORP COM				
		Acquisitions	693.00	-121,096.04	
		Dispositions	-805.00		120,515.74
		Free Delivery	-3,179.00		
S2379504	NVIDIA CORP COM				
		Dispositions	-6,939.00		1,085,562.03
		Free Receipt	6,939.00	-987,186.52	
C62954HAA6	NXP B V / NXP FDG 3.875% DUE 06-18-2026				
		Acquisitions	900,000.00	-899,676.00	
		Dispositions	-900,000.00		923,430.25
SB65LWX6	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Dispositions	-500.00		181,320.00
		Free Receipt	500.00	-183,885.00	
C674599105	OCCIDENTAL PETROLEUM CORP				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,803.00	-169,612.88	
		Free Delivery	-13,571.00		
S2655408	OCCIDENTAL PETROLEUM CORP				
		Dispositions	-18,158.00		980,172.92
		Free Receipt	18,158.00	-1,248,569.93	
SB1Z7L21	OCEANAGOLD CORP COM NPV				
		Acquisitions	200.00	-547.76	
		Dispositions	-29,800.00		76,997.37
C67623C109	OFFICE PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT				
		Free Delivery	-3,583.00		
		Free Receipt	3,583.00	228,056.52	
SBYVLR75	OFFICE PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT				
		Dispositions	-3,583.00		95,144.59
		Free Receipt	3,583.00	-228,056.52	
C680223104	OLD REP INTL CORP COM				
		Free Delivery	-9,000.00		
S2659109	OLD REP INTL CORP COM				
		Dispositions	-9,000.00		195,970.94
		Free Receipt	9,000.00	-193,360.74	
C681936100	OMEGA HEALTHCARE INVS INC REIT				
		Free Delivery	-5,600.00		
S2043274	OMEGA HEALTHCARE INVS INC REIT				
		Dispositions	-5,600.00		208,511.68
		Free Receipt	5,600.00	-179,015.42	
S2279303	OMNICOM GROUP INC COM				
		Acquisitions	81.00	-6,337.85	
		Dispositions	-1,500.00		120,120.00
		Free Receipt	1,419.00	-112,711.17	
S4651459	OMV AG NPV				
		Acquisitions	2,700.00	-141,449.85	
		Dispositions	-8,800.00		436,633.37
C682680103	ONEOK INC COM STK				
		Acquisitions	2,440.00	-154,642.56	
		Free Delivery	-2,440.00		
S2130109	ONEOK INC COM STK				
		Dispositions	-4,996.00		336,165.39
		Free Receipt	4,996.00	-323,389.68	
SBMM1QG2	ONTARIO PROV CDA BD 3.2% DUE 05-16-2024 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900,000.00	-931,185.00	
		Dispositions	-900,000.00		948,492.00
S2260824	OPEN TEXT CO COM NPV				
		Acquisitions	1,400.00	-55,799.34	
		Dispositions	-1,400.00		57,649.18
C68389X105	ORACLE CORP COM				
		Dispositions	-11,140.00		527,899.70
		Free Delivery	-23,874.00		
S2661568	ORACLE CORP COM				
		Dispositions	-39,740.00		2,135,973.18
		Free Receipt	39,740.00	-1,934,189.26	
SB03L311	ORMAT TECHNOLOGIES INC COM				
		Acquisitions	2,311.00	-146,191.72	
		Dispositions	-462.00		33,670.74
S7339451	ORPEA EUR1.25				
		Acquisitions	66.00	-7,983.16	
		Dispositions	-380.00		42,492.78
C688239201	OSHKOSH CORPORATION				
		Free Delivery	-2,800.00		
S2663520	OSHKOSH CORPORATION				
		Dispositions	-2,800.00		210,681.63
		Free Receipt	2,800.00	-160,887.97	
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,000.00
S9A32GKL	OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		110,000.00
S9A32HML	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	600,000.00	-600,000.00	
		Dispositions	-651,000.00		651,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		210,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
C69007J106	OUTFRONT MEDIA INC COM				
		Acquisitions	6,400.00	-137,690.14	
		Free Delivery	-6,400.00		
SBSP6611	OUTFRONT MEDIA INC COM				
		Dispositions	-6,400.00		158,364.72
		Free Receipt	6,400.00	-137,690.14	
C690732102	OWENS & MINOR INC NEW COM				
		Free Delivery	-2,200.00		
S2665128	OWENS & MINOR INC NEW COM				
		Dispositions	-2,200.00		8,414.82
		Free Receipt	2,200.00	-73,946.94	
S2665861	PACCAR INC COM				
		Acquisitions	165.00	-11,161.43	
		Dispositions	-2,400.00		168,360.00
		Free Receipt	2,235.00	-153,857.40	
S2504566	PACKAGING CORP AMER COM ISIN US6951561090				
		Acquisitions	205.00	-19,736.38	
		Dispositions	-700.00		66,206.00
		Free Receipt	495.00	-48,732.75	
C695263103	PACWEST BANCORP DEL COM				
		Acquisitions	3,137.00	-105,720.59	
		Free Delivery	-31,123.00		
S2619772	PACWEST BANCORP DEL COM				
		Dispositions	-31,123.00		1,173,873.00
		Free Receipt	31,123.00	-1,317,513.26	
SB61BG94	PALTAC CORPORATION				
		Acquisitions	200.00	-10,963.42	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200.00		10,533.68
S2671501	PARKER-HANNIFIN CORP COM				
		Acquisitions	133.00	-22,056.06	
		Dispositions	-900.00		149,409.00
		Free Receipt	767.00	-131,885.65	
SBJTDRL2	PARKER-HANNIFIN 3.25% DUE 06-14-2029				
		Acquisitions	2,325,000.00	-2,317,722.75	
		Dispositions	-900,000.00		947,925.00
C701877102	PARSLEY ENERGY INC CL A CL A				
		Acquisitions	2,272.00	-47,662.62	
		Dispositions	-2,786.00		50,231.18
		Free Delivery	-29,674.00		
SBMMV736	PARSLEY ENERGY INC CL A CL A				
		Dispositions	-29,674.00		593,912.81
		Free Receipt	29,674.00	-833,289.59	
C704326107	PAYCHEX INC COM				
		Free Delivery	-12,175.00		
S2674458	PAYCHEX INC COM				
		Dispositions	-14,233.00		1,197,038.49
		Free Receipt	14,233.00	-709,165.67	
C70432V102	PAYCOM SOFTWARE INC COM				
		Free Delivery	-3,452.00		
SBL95MY0	PAYCOM SOFTWARE INC COM				
		Dispositions	-3,452.00		680,875.64
		Free Receipt	3,452.00	-365,300.56	
C70438V106	PAYLOCITY HLDG CORP COM				
		Acquisitions	3,132.00	-281,047.51	
		Free Delivery	-3,132.00		
SBKM4N88	PAYLOCITY HLDG CORP COM				
		Dispositions	-3,132.00		292,475.76
		Free Receipt	3,132.00	-281,047.51	
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	1,296.00	-119,540.60	
		Free Delivery	-5,832.00		
SBYW36M8	PAYPAL HLDGS INC COM				
		Dispositions	-13,056.00		1,438,975.29
		Free Receipt	13,056.00	-1,208,143.32	
SBKZCC60	PAYPAL HLDGS INC 2.85% DUE 10-01-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	-697,641.00	
		Dispositions	-600,000.00		601,362.00
C705573103	PEGASYSTEMS INC COM				
		Acquisitions	5,966.00	-418,272.60	
		Free Delivery	-5,966.00		
S2675860	PEGASYSTEMS INC COM				
		Dispositions	-5,966.00		404,472.70
		Free Receipt	5,966.00	-418,272.60	
C70931T103	PENNYMAC MTG INVT TR COM REIT				
		Free Delivery	-5,400.00		
SB3V8JL7	PENNYMAC MTG INVT TR COM REIT				
		Dispositions	-5,400.00		112,074.67
		Free Receipt	5,400.00	-107,118.90	
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK				
		Free Delivery	-1,700.00		
S2943523	PENSKE AUTOMOTIVE GROUP INC COM STK				
		Dispositions	-1,700.00		76,132.92
		Free Receipt	1,700.00	-79,639.36	
C70959WAG8	PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026				
		Free Delivery	-440,000.00		
SBDGLCQ7	PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026				
		Dispositions	-440,000.00		437,976.00
		Free Receipt	440,000.00	-441,962.50	
C709599BB9	PENSKE TRUCK 3.9% DUE 02-01-2024				
		Free Delivery	-986,000.00		
SBG08VW4	PENSKE TRUCK 3.9% DUE 02-01-2024				
		Free Receipt	986,000.00	-983,988.56	
SBLS09M3	PENTAIR PLC COM USD0.01				
		Acquisitions	198.00	-7,283.43	
		Dispositions	-1,100.00		40,271.00
		Free Receipt	902.00	-33,861.08	
C70975L107	PENUMBRA INC COM				
		Free Delivery	-1,700.00		
SBZ0V201	PENUMBRA INC COM				
		Dispositions	-1,700.00		211,892.11
		Free Receipt	1,700.00	-239,100.15	
SB1W41J2	PEOPLES UTD FINL INC COM				
		Acquisitions	1,041.00	-17,119.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,600.00		42,614.00
		Free Receipt	1,559.00	-26,549.77	
C713448108	PEPSICO INC COM				
		Free Delivery	-8,175.00		
S2681511	PEPSICO INC COM				
		Dispositions	-16,850.00		2,160,544.90
		Free Receipt	16,850.00	-1,892,444.81	
S2305844	PERKINELMER INC COM				
		Acquisitions	129.00	-11,366.84	
		Dispositions	-800.00		68,400.00
		Free Receipt	671.00	-62,624.43	
SBKVJXL7	PERKINELMER INC 3.3% 09-15-2029				
		Acquisitions	875,000.00	-872,112.50	
		Dispositions	-600,000.00		600,588.00
SBGH1M56	PERRIGO COMPANY LIMITED COM EUR0.001				
		Acquisitions	167.00	-8,312.43	
		Dispositions	-900.00		44,811.00
		Free Receipt	733.00	-36,048.94	
SBGSDJH2	PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028				
		Acquisitions	40,000.00	-44,080.00	
		Dispositions	-1,070,000.00		1,092,592.80
SBF2H6B6	PETROBRAS INTL FIN 6.75% DUE 01-27-2041				
		Acquisitions	215,000.00	-213,387.75	
		Dispositions	-215,000.00		219,138.75
C71654QCP5	PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029				
		Acquisitions	190,000.00	-185,481.25	
		Dispositions	-735,000.00		706,402.20
S5145122	PETROLIAM NASIONAL 7.625% SNR 15/10/2026USD				
		Acquisitions	455,000.00	-564,349.19	
		Dispositions	-455,000.00		581,462.70
C717081103	PFIZER INC COM				
		Free Delivery	-39,021.00		
S2684703	PFIZER INC COM				
		Dispositions	-73,351.00		3,017,001.28
		Free Receipt	73,351.00	-2,387,593.03	
SBJ1G656	PFIZER INC 3.45% 03-15-2029				
		Acquisitions	930,000.00	-927,814.50	
		Dispositions	-930,000.00		1,001,396.10

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C718172109	PHILIP MORRIS INTL COM STK NPV					
			Dispositions	-1,090.00		93,076.99
			Free Delivery	-4,765.00		
SB2PKRQ3	PHILIP MORRIS INTL COM STK NPV					
			Dispositions	-14,295.00		1,218,095.94
			Free Receipt	14,295.00	-1,283,888.25	
C718546104	PHILLIPS 66 COM					
			Free Delivery	-3,270.00		
SB78C4Y8	PHILLIPS 66 COM					
			Dispositions	-5,961.00		512,408.76
			Free Receipt	5,961.00	-584,489.13	
C718549AD0	PHILLIPS 66 3.55% DUE 10-01-2026					
			Free Delivery	-470,000.00		
SBYM51L8	PHILLIPS 66 3.55% DUE 10-01-2026					
			Dispositions	-470,000.00		487,512.20
			Free Receipt	470,000.00	-450,880.40	
C718549AF5	PHILLIPS 66 3.75% DUE 03-01-2028					
			Free Delivery	-665,000.00		
SBD1DDK9	PHILLIPS 66 3.75% DUE 03-01-2028					
			Dispositions	-665,000.00		656,388.25
			Free Receipt	665,000.00	-664,407.37	
C720190206	PIEDMONT OFFICE REALTY TRU-A					
			Free Delivery	-11,000.00		
SB3M3278	PIEDMONT OFFICE REALTY TRU-A					
			Dispositions	-11,000.00		227,200.29
			Free Receipt	11,000.00	-202,539.78	
SB01FLR7	PING AN INSURANCE GROUP H	CNY1				
			Acquisitions	13,000.00	-129,034.36	
			Dispositions	-53,000.00		579,508.70
S2048804	PINNACLE W. CAP CORP COM					
			Acquisitions	165.00	-15,891.98	
			Dispositions	-800.00		76,832.00
			Free Receipt	635.00	-58,534.30	
C72352L106	PINTEREST INC CL A CL A					
			Acquisitions	19,707.00	-418,902.05	
			Free Delivery	-19,707.00		
SBJ2Z0H2	PINTEREST INC CL A CL A					
			Dispositions	-19,707.00		524,688.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	19,707.00	-418,902.05	
S2690830	PIONEER NAT RES CO COM				
		Acquisitions	170.00	-25,028.25	
		Dispositions	-1,200.00		189,492.00
		Free Receipt	1,030.00	-158,383.10	
C724479100	PITNEY BOWES INC COM				
		Free Delivery	-5,400.00		
S2690506	PITNEY BOWES INC COM				
		Dispositions	-5,400.00		26,648.44
		Free Receipt	5,400.00	-106,958.00	
C700677AR8	PK OH INDS INC OH FIXED 6.625% DUE 04-15-2027				
		Free Delivery	-530,000.00		
SBF5QHF1	PK OH INDS INC OH FIXED 6.625% DUE 04-15-2027				
		Dispositions	-530,000.00		523,525.91
		Free Receipt	530,000.00	-562,883.85	
SBCZTL80	PLAINS ALL AMERN 3.85% DUE 10-15-2023				
		Acquisitions	3,048,000.00	-3,112,810.00	
		Dispositions	-1,400,000.00		1,454,628.00
C72941B106	PLURALSIGHT INC CL A CL A				
		Acquisitions	12,790.00	-383,577.74	
		Free Delivery	-12,790.00		
SBFZCT75	PLURALSIGHT INC CL A CL A				
		Dispositions	-12,790.00		392,836.71
		Free Receipt	12,790.00	-383,577.74	
S2692665	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	168.00	-21,580.44	
		Dispositions	-3,000.00		396,240.00
		Free Receipt	2,832.00	-373,795.68	
C737010108	PORTOLA PHARMACEUTICALS INC COM				
		Acquisitions	2,866.00	-81,371.56	
		Free Delivery	-8,039.00		
SB93PNR2	PORTOLA PHARMACEUTICALS INC COM				
		Dispositions	-8,039.00		238,632.76
		Free Receipt	8,039.00	-256,514.68	
C737446104	POST HLDGS INC COM STK				
		Acquisitions	1,400.00	-127,455.02	
		Free Delivery	-4,725.00		
SB6T0518	POST HLDGS INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,725.00		498,548.04
		Free Receipt	4,725.00	-438,767.09	
S2698470	PPG IND INC COM				
		Acquisitions	84.00	-9,345.42	
		Dispositions	-1,600.00		174,400.00
		Free Receipt	1,516.00	-172,854.32	
C69351T106	PPL CORP COM ISIN US69351T1060				
		Acquisitions	6,200.00	-190,195.08	
		Free Delivery	-6,200.00		
S2680905	PPL CORP COM ISIN US69351T1060				
		Dispositions	-10,471.00		322,697.37
		Free Receipt	10,471.00	-319,905.35	
C69354N106	PRA GROUP INC COM				
		Free Delivery	-9,378.00		
SBSHZ3P9	PRA GROUP INC COM				
		Dispositions	-9,378.00		274,117.01
		Free Receipt	9,378.00	-361,124.88	
C74039L103	PREFERRED APT CMNTYS INC COM				
		Free Delivery	-7,800.00		
SB50XT95	PREFERRED APT CMNTYS INC COM				
		Dispositions	-7,800.00		125,347.30
		Free Receipt	7,800.00	-113,156.94	
S6703400	PRIMA MEAT PACKERS NPV				
		Acquisitions	5,700.00	-104,984.41	
		Dispositions	-10,800.00		197,006.80
SB1GC200	PRIMORIS SVCS CORP COM				
		Acquisitions	25,850.00	-517,055.28	
		Dispositions	-7,159.00		138,815.65
S2803014	PRINCIPAL FINL GROUP INC COM STK				
		Acquisitions	310.00	-16,815.95	
		Dispositions	-1,800.00		99,576.00
		Free Receipt	1,490.00	-83,484.70	
S2704407	PROCTER & GAMBLE COM NPV				
		Acquisitions	2,226.00	-236,211.99	
		Dispositions	-17,000.00		1,808,290.00
		Free Receipt	14,774.00	-1,552,304.18	
S2705024	PROGRESSIVE CORP OH COM				
		Acquisitions	261.00	-18,934.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,900.00		312,273.00
		Free Receipt	3,639.00	-267,539.28	
SB44WZD7	PROLOGIS INC COM				
		Acquisitions	437.00	-32,803.41	
		Dispositions	-4,300.00		330,369.00
		Free Receipt	3,863.00	-287,368.57	
C74346Y103	PROS HLDGS INC COM				
		Free Delivery	-16,492.00		
SB1YWQK0	PROS HLDGS INC COM				
		Dispositions	-16,492.00		832,950.79
		Free Receipt	16,492.00	-379,076.31	
C743713109	PROTO LABS INC COM				
		Free Delivery	-6,340.00		
SB6T6J81	PROTO LABS INC COM				
		Dispositions	-6,340.00		660,576.91
		Free Receipt	6,340.00	-363,523.74	
S2819118	PRUDENTIAL FINL INC COM				
		Acquisitions	297.00	-28,555.07	
		Dispositions	-2,700.00		271,188.00
		Free Receipt	2,403.00	-242,222.40	
SBJBW4Q1	PSK INC KRW500				
		Dispositions	-8,569.28		116,268.45
		Free Receipt	8,569.28	191,451.85	
SB012877	PSP SWISS PROPERTY CHF0.10 (REGD)				
		Acquisitions	802.00	-94,016.18	
		Dispositions	-50.00		6,560.03
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Dispositions	-1,900.00		113,474.95
		Free Delivery	-5,200.00		
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM				
		Dispositions	-8,302.00		500,288.34
		Free Receipt	8,302.00	-344,967.48	
S2852533	PUB STORAGE COM				
		Acquisitions	22.00	-5,031.51	
		Dispositions	-1,000.00		230,930.00
		Free Receipt	978.00	-217,419.18	
C745867101	PULTE GROUP INC				
		Free Delivery	-4,700.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2708841	PULTE GROUP INC				
		Dispositions	-6,182.00		195,042.57
		Free Receipt	6,182.00	-197,432.52	
S5064722	PUMA SE NPV				
		Dispositions	-1,432.00		139,444.10
		Free Receipt	1,233.00		
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	5,790.00	-105,336.99	
		Free Delivery	-25,535.00		
SBYZ62T3	PURE STORAGE INC CL A CL A				
		Dispositions	-25,535.00		529,712.60
		Free Receipt	25,535.00	-510,326.23	
SB3V9F12	PVH CORP COM USD1				
		Acquisitions	146.00	-16,425.73	
		Dispositions	-500.00		54,260.00
		Free Receipt	354.00	-42,989.76	
C25380QAH2	PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO				
		Dispositions	-625,000.00		440,767.37
		Free Delivery	-625,000.00		
		Free Receipt	625,000.00	-584,551.89	
C38113YAC3	PVPTL GOLDEN NUGGET INC NEW 8.75% 10-01-2025				
		Dispositions	-75,000.00		77,437.50
		Free Delivery	-925,000.00		
SBYWFXH8	PVPTL GOLDEN NUGGET INC NEW 8.75% 10-01-2025				
		Dispositions	-925,000.00		952,491.00
		Free Receipt	925,000.00	-941,447.79	
C53627NAA9	PVPTL LIONS GATE CAP HLDGS LLC 5.875% DUE 11-01-2024 BEO				
		Free Delivery	-1,000,000.00		
SBFXYPX1	PVPTL LIONS GATE CAP HLDGS LLC 5.875% DUE 11-01-2024 BEO				
		Acquisitions	35,000.00	-34,365.80	
		Dispositions	-1,000,000.00		997,390.00
		Free Receipt	1,000,000.00	-1,035,765.00	
C948626AA4	PVPTL WEIGHT WATCHERS 8.625% 12-01-2025				
		Acquisitions	595,000.00	-574,121.88	
		Free Delivery	-1,295,000.00		
SBF2R553	PVPTL WEIGHT WATCHERS 8.625% 12-01-2025				
		Dispositions	-1,295,000.00		1,249,692.92
		Free Receipt	1,295,000.00	-1,286,537.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00688JAA5	PVTPL ADIENT US LLC FIXED 7% 05-15-2026				
		Acquisitions	150,000.00	-150,000.00	
		Free Delivery	-150,000.00		
SBJLWJ11	PVTPL ADIENT US LLC FIXED 7% 05-15-2026				
		Dispositions	-150,000.00		150,148.50
		Free Receipt	150,000.00	-150,000.00	
C00131LAH8	PVTPL AIA GROUP LIMITED 3.6% 04-09-2029				
		Acquisitions	540,000.00	-537,262.20	
		Dispositions	-95,000.00		94,707.40
C00131LAB1	PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO				
		Free Delivery	-268,000.00		
		Free Receipt	268,000.00	-267,659.64	
C009090AA9	PVTPL AIR CANADA 2015-1A PTT 3.6% DUE 03-15-2027				
		Free Delivery	-323,254.09		
SBVYPCM3	PVTPL AIR CANADA 2015-1A PTT 3.6% DUE 03-15-2027				
		Dispositions	-323,254.09		325,746.37
		Free Receipt	323,254.09	-323,254.09	
C013822AC5	PVTPL ALCOA NEDERLAND HOLDING 6.125% 05-15-2028				
		Free Delivery	-465,000.00		
SBFM0D25	PVTPL ALCOA NEDERLAND HOLDING 6.125% 05-15-2028				
		Dispositions	-465,000.00		476,043.75
		Free Receipt	465,000.00	-468,675.00	
C019736AD9	PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024				
		Free Delivery	-445,000.00		
SBZCNF73	PVTPL ALLISON TRANSMISSION BNDS 5.0% 10-01-2024				
		Dispositions	-445,000.00		442,499.10
		Free Receipt	445,000.00	-450,087.50	
C67054KAA7	PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO				
		Acquisitions	25,000.00	-23,937.50	
		Dispositions	-1,025,000.00		1,019,024.25
		Free Delivery	-1,025,000.00		
		Free Receipt	1,025,000.00	-1,035,116.53	
C02154VAB7	PVTPL ALTICE S A SR 7.625% DUE 02-15-2025/02-04-2015 BEO				
		Dispositions	-1,400,000.00		1,272,343.00
		Free Delivery	-1,075,000.00		
		Free Receipt	1,075,000.00	-1,036,402.66	
C02376RAA0	PVTPL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO				
		Free Delivery	-445,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQXTWP4	PVTPL AMERICAN AIRLS GROUP INC SR NT 5.5% DUE 10-01-2019 BEO				
		Dispositions	-445,000.00		447,651.07
		Free Receipt	445,000.00	-460,635.50	
C02744LAQ3	PVTPL AMERICAN MEDIA LLC FROMERLY AMERICAN ME 10.5% 12-31-2036				
		Acquisitions	100,000.00	-95,250.00	
		Dispositions	-3,419.00		3,350.62
		Free Delivery	-965,001.00		
		Free Receipt	868,420.00	838,025.30	
SBHXMKN4	PVTPL AMERICAN MEDIA LLC FROMERLY AMERICAN ME 10.5% 12-31-2036				
		Dispositions	-965,001.00		982,537.55
		Free Receipt	965,001.00	-929,980.38	
C03939PAA2	PVTPL ARCH MERGER SUB INC 8.5% 09- 15-2025				
		Acquisitions	210,000.00	-196,350.00	
		Dispositions	-755,000.00		839,218.45
C04365TAB3	PVTPL ASCENTIUM EQUIP RECEIVABLES 2018-2TR ABS CL A-2 144A 3.27% 10-12-2021				
		Free Delivery	-942,000.00		
SBGK3KL1	PVTPL ASCENTIUM EQUIP RECEIVABLES 2018-2TR ABS CL A-2 144A 3.27% 10-12-2021				
		Dispositions	-942,000.00		947,519.53
		Free Receipt	942,000.00	-941,907.97	
C05351LAG2	PVTPL AVANTI COMM GROUP PLC SR 2ND PRTY PIK TOGGLE NT 144A 10% 10-1-21 BEO				
		Dispositions	-373,593.00		162,216.42
		Free Delivery	-373,593.00		
		Free Receipt	389,680.00	-288,207.55	
C05401AAD3	PVTPL AVOLON HOLDINGS FNDG LTD 5.25% DUE05-15-2024 BEO				
		Acquisitions	540,000.00	-541,940.00	
		Dispositions	-540,000.00		561,178.80
		Free Delivery	-540,000.00		
		Free Receipt	540,000.00	-541,940.00	
C05523UAK6	PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO				
		Free Delivery	-1,265,000.00		
SBRFJY86	PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO				
		Dispositions	-1,265,000.00		1,296,270.80
		Free Receipt	1,265,000.00	-1,296,707.90	
C05541VAA4	PVTPL BG ENERGY CAP PLC GTD NT 144A 4% DUE 12-09-2020 BEO				
		Acquisitions	700,000.00	-711,200.00	
		Dispositions	-700,000.00		712,991.00
C097751BT7	PVTPL BOMBARDIER INC 7.875% DUE 04-15-2027				
		Acquisitions	440,000.00	-436,682.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-440,000.00		
SBHL3S24	PVTPL BOMBARDIER INC 7.875% DUE 04-15-2027				
		Dispositions	-440,000.00		431,965.60
		Free Receipt	440,000.00	-436,682.40	
SBGLRQH0	PVTPL BPCE SR NON PFD 4.625% 09-12-2028				
		Acquisitions	800,000.00	-844,440.00	
		Dispositions	-800,000.00		846,336.00
C11135FAD3	PVTPL BROADCOM INC 3.625% 10/15/2024				
		Acquisitions	486,000.00	-478,063.62	
		Free Delivery	-486,000.00		
SBJ88YM8	PVTPL BROADCOM INC 3.625% 10/15/2024				
		Acquisitions	2,200,000.00	-2,172,104.00	
		Dispositions	-1,400,000.00		1,425,550.00
		Free Receipt	486,000.00	-478,063.62	
SBJ88YL7	PVTPL BROADCOM INC 4.75% DUE 04-15-2029				
		Acquisitions	900,000.00	-892,080.00	
		Dispositions	-900,000.00		890,415.00
C12674TAB2	PVTPL C&W SR FING DESIGNATED ACTIVITY CO SR NT 7.5% 10-15-2026				
		Dispositions	-505,000.00		518,968.30
		Free Delivery	-505,000.00		
		Free Receipt	505,000.00	-505,000.00	
C13057QAG2	PVTPL CALIFORNIA RES CORP 8.0% DUE 12-15-2022				
		Acquisitions	300,000.00	-234,750.00	
		Dispositions	-300,000.00		234,000.00
C12508UAB1	PVTPL CCG RECEIVABLES TR 2017-1 AST BACKED NT CL A-2 1.84 DUE 11-14-2023				
		Dispositions	-227,695.24		226,741.65
		Free Delivery	-227,695.24		
		Free Receipt	227,695.24	-227,684.05	
C12508VAB9	PVTPL CCG RECEIVABLES TRUST SER 18-1 CL A2 2.5% 6-16-2025				
		Free Delivery	-1,068,795.99		
SBG5KR27	PVTPL CCG RECEIVABLES TRUST SER 18-1 CL A2 2.5% 6-16-2025				
		Dispositions	-1,068,795.99		1,067,697.32
		Free Receipt	1,068,795.99	-1,068,743.84	
C1248EPBX0	PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028				
		Acquisitions	825,000.00	-788,231.25	
		Free Delivery	-825,000.00		
SBF2KJZ0	PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028				
		Dispositions	-1,125,000.00		1,107,068.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	825,000.00	-788,231.25	
C15137NAA1	PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-15-2019 BEO				
		Acquisitions	400,000.00	-301,507.50	
		Free Delivery	-950,000.00		
SBD4DSH8	PVTPL CENGAGE LEARNING INC SR NT 144A 9.5% DUE 06-15-2024/06-15-2019 BEO				
		Dispositions	-950,000.00		902,139.00
		Free Receipt	950,000.00	-820,668.94	
C15723RAA2	PVTPL CFX ESCROW CORP SR NT 6.0% DUE 02-15-2024 BEO				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		294,712.50
C15723RAC8	PVTPL CFX ESCROW CORP 6.375% DUE 02-15-2026 BEO				
		Acquisitions	345,000.00	-352,762.50	
		Free Delivery	-490,000.00		
		Free Receipt	145,000.00	145,000.00	
SBH3R3K7	PVTPL CFX ESCROW CORP 6.375% DUE 02-15-2026 BEO				
		Dispositions	-490,000.00		509,198.20
		Free Receipt	490,000.00	-497,762.50	
C15942RAF6	PVTPL CHAPARRAL ENERGY INC-NEW SR NT 144A 8.75% DUE 07-15-2023/06-29-2018 BEO				
		Acquisitions	470,000.00	-353,675.00	
		Free Delivery	-470,000.00		
SBFZ6PG8	PVTPL CHAPARRAL ENERGY INC-NEW SR NT 144A 8.75% DUE 07-15-2023/06-29-2018 BEO				
		Dispositions	-470,000.00		303,662.99
		Free Receipt	470,000.00	-353,675.00	
C16411QAC5	PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026				
		Free Delivery	-455,000.00		
SBGM8DS2	PVTPL CHENIERE ENERGY PARTNERS L P 5.625% 10-01-2026				
		Dispositions	-455,000.00		464,100.00
		Free Receipt	455,000.00	-455,000.00	
C171484AG3	PVTPL CHURCHILL DOWNS 5.5% DUE 04-01-2027				
		Acquisitions	1,355,000.00	-1,355,000.00	
		Dispositions	-355,000.00		356,331.25
		Free Delivery	-1,000,000.00		
SBJ5S5W8	PVTPL CHURCHILL DOWNS 5.5% DUE 04-01-2027				
		Dispositions	-1,000,000.00		1,017,270.00
		Free Receipt	1,000,000.00	-1,000,000.00	
SBKWD3G3	PVTPL CIM 2014 LOAN TRUST I RESTR TRUST CERTIFICATE CORP 3.4% 03-01-2027				
		Dispositions	-862,000.00		891,376.96
		Free Receipt	862,000.00	849,049.87	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C18539UAA3	PVTPL CLEARWAY ENERGY OPER LLC 5.75% 10-15-2025				
		Free Delivery	-605,000.00		
SBG0QJQ8	PVTPL CLEARWAY ENERGY OPER LLC 5.75% 10-15-2025				
		Dispositions	-605,000.00		609,537.50
		Free Receipt	605,000.00	-605,000.00	
C185899AB7	PVTPL CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024				
		Free Delivery	-465,000.00		
SBD1DF70	PVTPL CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024				
		Dispositions	-465,000.00		462,675.00
		Free Receipt	465,000.00	-462,872.70	
C33850BAE7	PVTPL CMO FLAGSTAR MTG TR 2017-1 MTG PASS THRU CTF CL 1-A-5 144A 03-25-2047				
		Dispositions	-348,069.41		350,283.85
		Free Delivery	-348,069.41		
		Free Receipt	348,069.41	-355,520.29	
C46635TCG5	PVTPL CMO J P MORGAN CHASE COML MTG SE TR 2011-C CL A-4 4.7171% 02-15-2046				
		Dispositions	-3,282.07		3,282.07
		Free Delivery	-425,944.91		
		Free Receipt	3,282.07		
SB7LM4B2	PVTPL CMO J P MORGAN CHASE COML MTG SE TR 2011-C CL A-4 4.7171% 02-15-2046				
		Dispositions	-425,944.91		432,816.63
		Free Receipt	425,944.91	-465,161.60	
C46646BAE8	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO				
		Dispositions	-9,458.25		9,458.25
		Free Delivery	-484,187.17		
		Free Receipt	9,458.25		
SBZ9NGQ2	PVTPL CMO J P MORGAN MTG TR 2016-1 3.5% DUE 05-25-2046 BEO				
		Dispositions	-484,187.17		477,695.96
		Free Receipt	484,187.17	-494,406.89	
C46648CAE4	PVTPL CMO J P MORGAN MTG TR 2017-1 MTG PASSTHRU CTF CL A-5 FLTG 01-25-2047				
		Dispositions	-293,216.34		294,917.82
		Free Delivery	-293,216.34		
		Free Receipt	293,216.34	-299,767.87	
C50116WAC9	PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO				
		Free Delivery	-156,412.65		
SBD31CD7	PVTPL CMO KUBOTA CREDIT OWNER TRUST 2015-1 1.5% DUE 07-15-2020 BEO				
		Dispositions	-156,412.65		155,990.67
		Free Receipt	156,412.65	-156,374.34	
C92935JBC8	PVTPL CMO WF-RBS COML MTG TR 2011-C2 CL A-4 VAR DUE 12-31-2040 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-431,079.34		
		Free Receipt	1,185.88		
SB8MHVH8	PVTPL CMO WF-RBS COML MTG TR 2011-C2 CL A-4 VAR DUE 12-31-2040 BEO				
		Dispositions	-431,079.34		440,873.95
		Free Receipt	431,079.34	-467,576.31	
C92936CAJ8	PVTPL CMO WFRBS COML MTG TR 2011-C4 CL A4 VAR RT DUE 06-15-2044 BEO				
		Free Delivery	-987,000.00		
SB88K5S0	PVTPL CMO WFRBS COML MTG TR 2011-C4 CL A4 VAR RT DUE 06-15-2044 BEO				
		Dispositions	-987,000.00		1,022,161.88
		Free Receipt	987,000.00	-1,035,656.02	
C20338QAA1	PVTPL COMMSCOPE FIN LLC 144A FIXED 8.25%8.25% DUE 03-01-2027/02-19-2019 BEO				
		Acquisitions	170,000.00	-170,000.00	
		Dispositions	-170,000.00		172,975.00
C221644AA5	PVTPL COTT HLDGS INC SR 5.5% DUE 04-01-2025 BEO				
		Dispositions	-925,000.00		917,491.86
		Free Delivery	-925,000.00		
		Free Receipt	925,000.00	-919,440.67	
C224044BW6	PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO				
		Free Delivery	-1,040,000.00		
SB90GVV8	PVTPL COX COMMUNICATIONS INC NEW NT 144A3.25% DUE 12-15-2022 BEO				
		Dispositions	-1,040,000.00		1,054,404.00
		Free Receipt	1,040,000.00	-1,045,225.45	
C225401AK4	PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049				
		Acquisitions	750,000.00	-805,312.50	
		Dispositions	-300,000.00		330,090.00
C126307AQ0	PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027				
		Free Delivery	-550,000.00		
SBD9FV69	PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027				
		Dispositions	-550,000.00		557,606.50
		Free Receipt	550,000.00	-554,026.00	
C12644VAA6	PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG				
		Dispositions	-818,000.00		834,360.00
		Free Delivery	-127,000.00		
SB41CTW7	PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG				
		Dispositions	-127,000.00		129,234.29
		Free Receipt	127,000.00	-123,468.03	
C126659AA9	PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO				
		Free Delivery	-660,296.75		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3P9916	PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO				
		Dispositions	-660,296.75		809,968.61
		Free Receipt	660,296.75	-866,089.46	
C126650BS8	PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032				
		Free Delivery	-251,393.33		
SB4VLLP1	PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032				
		Dispositions	-251,393.33		297,463.36
		Free Receipt	251,393.33	-318,927.85	
SBGR8CS0	PVTPL DAIMLER FIN NORTH AMER LLC NT FLTG RATE 02-22-2022				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		302,343.30
C242370AD6	PVTPL DEAN FOODS CO 6.5% DUE 03-15-2023 BEO				
		Acquisitions	175,000.00	-139,750.00	
		Free Delivery	-1,225,000.00		
SBVZC9R7	PVTPL DEAN FOODS CO 6.5% DUE 03-15-2023 BEO				
		Dispositions	-1,225,000.00		783,539.46
		Free Receipt	1,225,000.00	-1,139,210.58	
SBD96MH0	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02				
		Acquisitions	1,925,000.00	-2,185,455.50	
		Dispositions	-50,000.00		53,975.50
C25382DAA4	PVTPL DIGICEL GROUP ONE LTD 8.25% 12-30-2022				
		Dispositions	-421,000.00		277,260.79
		Free Delivery	-319,000.00		
		Free Receipt	740,000.00	89,964.00	
C25382FAB7	PVTPL DIGICEL GROUP TWO LTD 8.25% DUE 09-30-2022 BEO				
		Dispositions	-399,000.00		163,632.93
		Free Delivery	-301,000.00		
		Free Receipt	700,000.00	86,436.00	
C25381VAA5	PVTPL DIGICEL HLDGS BERMUDA LTD/DIGICEL 8.75% 05-25-2024				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		199,359.38
C23291FAC0	PVTPL DLL SECURITIZATION TR 2017-A CL A-3 2.14 DUE 12-15-2021 BEO				
		Dispositions	-1,342,000.00		1,335,919.06
		Free Delivery	-1,342,000.00		
		Free Receipt	1,342,000.00	-1,341,895.32	
C28228PAA9	PVTPL EG GLOBAL FIN PLC 6.75% DUE 02-07-2025 BEO				
		Acquisitions	525,000.00	-526,218.75	
		Dispositions	-525,000.00		520,738.62

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-525,000.00		
		Free Receipt	525,000.00	-526,218.75	
SBJRFDG7	PVTPL EMPRESA DE TRANSMISION ELECTRICA FIXED 5.125% 02 MAY 2049				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		264,810.00
C29272WAB5	PVTPL ENERGIZER HLDGS INC NEW SR NT 7.75% 01-15-2027				
		Acquisitions	105,000.00	-105,000.00	
		Free Delivery	-105,000.00		
SBJ2XKM1	PVTPL ENERGIZER HLDGS INC NEW SR NT 7.75% 01-15-2027				
		Acquisitions	985,000.00	-1,069,015.80	
		Dispositions	-105,000.00		111,510.00
		Free Receipt	105,000.00	-105,000.00	
C29390WAA4	PVTPL ENTERPRISE DEV AUTH 12.0% DUE 07-15-2024				
		Free Delivery	-825,000.00		
SBD0BPD1	PVTPL ENTERPRISE DEV AUTH 12.0% DUE 07-15-2024				
		Dispositions	-825,000.00		853,937.54
		Free Receipt	825,000.00	-800,085.00	
C29373TAA2	PVTPL ENTERPRISE MERGER SUB INC SR NT 144A 8.75% DUE 10-15-2026/10-11-2018 BEO				
		Dispositions	-425,000.00		394,187.50
		Free Delivery	-500,000.00		
SBFFJPK1	PVTPL ENTERPRISE MERGER SUB INC SR NT 144A 8.75% DUE 10-15-2026/10-11-2018 BEO				
		Dispositions	-500,000.00		433,750.00
		Free Receipt	500,000.00	-500,000.00	
C30257WAA4	PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO				
		Dispositions	-225,000.00		181,125.00
		Free Delivery	-625,000.00		
SBY7RWT4	PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2021 BEO				
		Dispositions	-625,000.00		505,185.34
		Free Receipt	625,000.00	-591,854.99	
C314890AA2	PVTPL FERGUSON FIN PLC 4.5% 10-24-2028				
		Dispositions	-817,000.00		824,736.99
		Free Delivery	-817,000.00		
		Free Receipt	817,000.00	-814,140.50	
C31740LAC7	PVTPL FINANCIAL & RISK US HLDGS INC 8.25% 11-15-2026				
		Free Delivery	-500,000.00		
SBF2PJV1	PVTPL FINANCIAL & RISK US HLDGS INC 8.25% 11-15-2026				
		Dispositions	-500,000.00		500,900.00
		Free Receipt	500,000.00	-500,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C335934AL9	PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/03-22-2017 BEO				
		Dispositions	-1,170,000.00		1,101,473.79
		Free Delivery	-770,000.00		
		Free Receipt	770,000.00	-759,444.02	
SBHXD2D1	PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		443,332.50
SBHXD2G4	PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO				
		Acquisitions	2,400,000.00	-2,488,320.00	
		Dispositions	-1,200,000.00		1,278,732.00
C38046XAE3	PVTPL GOGO INTER HLDGS LLC/GOGO FIN 9.875% 05-01-2024				
		Acquisitions	965,000.00	-960,290.80	
		Free Delivery	-965,000.00		
SBJMLJ73	PVTPL GOGO INTER HLDGS LLC/GOGO FIN 9.875% 05-01-2024				
		Dispositions	-965,000.00		977,062.50
		Free Receipt	965,000.00	-960,290.80	
C389375AJ5	PVTPL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/06-14-2016 BEO				
		Acquisitions	525,000.00	-507,337.50	
		Free Delivery	-525,000.00		
SBYYYV02	PVTPL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/06-14-2016 BEO				
		Dispositions	-525,000.00		534,665.25
		Free Receipt	525,000.00	-507,337.50	
C40060QAA3	PVTPL GTCR AP FIN INC 8% DUE 05-15-2027				
		Acquisitions	600,000.00	-601,500.00	
		Free Delivery	-600,000.00		
SBJK3Y21	PVTPL GTCR AP FIN INC 8% DUE 05-15-2027				
		Dispositions	-600,000.00		598,830.37
		Free Receipt	600,000.00	-601,500.00	
C412690AF6	PVTPL HARLAND CLARKE HLDGS CORP SR SECD 8.375% DUE 08-15-2022 BEO				
		Acquisitions	625,000.00	-580,125.00	
		Free Delivery	-625,000.00		
SBDVPW97	PVTPL HARLAND CLARKE HLDGS CORP SR SECD 8.375% DUE 08-15-2022 BEO				
		Dispositions	-625,000.00		556,837.50
		Free Receipt	625,000.00	-580,125.00	
C431475AB8	PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025				
		Dispositions	-120,000.00		120,150.00
		Free Delivery	-355,000.00		
SBZ14MK9	PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-355,000.00		356,997.79
		Free Receipt	355,000.00	-360,906.74	
C435765AG7	PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO				
		Free Delivery	-435,000.00		
SBDG0TP2	PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY SR NT 144A 6% DUE 08-01-2024 BEO				
		Dispositions	-435,000.00		450,457.99
		Free Receipt	435,000.00	-444,812.50	
C44963LAA4	PVTPL IHS NETH HOLDCO B V 9.5% DUE 10-27-2021 BEO				
		Dispositions	-490,000.00		507,192.04
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00	-497,702.50	
C45827AAD5	PVTPL INTELSAT CONNECT FIN S A SR NT 144A 9.5% DUE 02-15-2023/08-16-2018 BEO				
		Acquisitions	145,000.00	-131,225.00	
		Dispositions	-900,000.00		824,875.00
C460599AD5	PVTPL INTERNATIONAL GAME TECHNOLOGY 6.25% 01-15-2027				
		Acquisitions	250,000.00	-260,312.50	
		Dispositions	-725,000.00		750,621.50
		Free Delivery	-725,000.00		
		Free Receipt	725,000.00	-737,937.50	
C46649HAE2	PVTPL J P MORGAN MTG TR SER 2017-6 CL A-5 VAR 01-25-2048				
		Dispositions	-948,480.32		956,075.55
		Free Delivery	-948,480.32		
		Free Receipt	948,480.32	-961,077.33	
C46647JAE0	PVTPL J P MORGAN MTG TR 2016-4 MTG PASS THRU CTF CL A-5 VAR RT 10-25-2046				
		Dispositions	-139,630.78		138,288.26
		Free Delivery	-137,349.11		
		Free Receipt	139,630.78	-140,096.11	
C46590XAA4	PVTPL JBS USA/FOOD / FINANCE 6.5% 04-15-2029				
		Acquisitions	1,650,000.00	-1,668,750.00	
		Dispositions	-1,650,000.00		1,727,343.75
		Free Delivery	-975,000.00		
		Free Receipt	975,000.00	-987,904.41	
C475795AC4	PVTPL JELD-WEN INC SR NT 4.625% 12-15-2025				
		Free Delivery	-515,000.00		
SBF4PG96	PVTPL JELD-WEN INC SR NT 4.625% 12-15-2025				
		Dispositions	-515,000.00		481,383.87
		Free Receipt	515,000.00	-518,056.25	
C48244LAA6	PVTPL KCA DEUTAG UK FIN PLC 7.25 DUE 05-15-2021				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-535,000.00		442,807.00
		Free Delivery	-235,000.00		
		Free Receipt	235,000.00	-224,639.14	
C48249DAA9	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043				
		Free Delivery	-591,000.00		
SB94CGZ1	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043				
		Dispositions	-591,000.00		638,421.84
		Free Receipt	591,000.00	-646,994.52	
C48248NAA8	PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO				
		Free Delivery	-287,000.00		
SB41QZN2	PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO				
		Dispositions	-287,000.00		300,701.38
		Free Receipt	287,000.00	-307,561.13	
C49989AAC3	PVTPL KOC HLDG A S 6.5% 03-11-2025				
		Acquisitions	200,000.00	-198,778.00	
		Dispositions	-200,000.00		192,010.00
C514666AM8	PVTPL LAND O LAKES INC 7.25% 12-31-2049 BEO				
		Free Delivery	-365,000.00		
SBD4H0Q3	PVTPL LAND O LAKES INC 7.25% 12-31-2049 BEO				
		Dispositions	-365,000.00		354,857.00
		Free Receipt	365,000.00	-369,932.31	
C52206AAD2	PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024				
		Acquisitions	425,000.00	-424,039.50	
		Dispositions	-425,000.00		424,954.50
C53079EBE3	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO				
		Free Delivery	-89,000.00		
SBBLGLZ5	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO				
		Dispositions	-20,000.00		20,814.20
		Free Receipt	20,000.00	-20,591.40	
C53079EBG8	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO				
		Free Delivery	-69,000.00		
		Free Receipt	69,000.00	69,371.57	
SBHWZ164	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO				
		Dispositions	-69,000.00		72,810.87
		Free Receipt	69,000.00	-69,371.57	
C55608JAL2	PVTPL MACQUARIE GROUP LTD SR 4.15% 03-27-2024				
		Free Delivery	-800,000.00		
SBF1CJS0	PVTPL MACQUARIE GROUP LTD SR 4.15% 03-27-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	800,000.00	-800,000.00	
SBJLQZQ0	PVTPL MEDCO OAK TREE PTE LTD 7.375% 05-14-2026/05-14-2019				
		Acquisitions	200,000.00	-196,532.00	
		Dispositions	-200,000.00		196,500.00
C58502BAC0	PVTPL MEDNAX INC 6.25% 01-15-2027 BEO				
		Acquisitions	970,000.00	-965,362.50	
		Dispositions	-625,000.00		630,875.00
		Free Delivery	-525,000.00		
SBYW3NH2	PVTPL MEDNAX INC 6.25% 01-15-2027 BEO				
		Dispositions	-525,000.00		534,187.50
		Free Receipt	525,000.00	-523,687.50	
C552704AD0	PVTPL MEG ENERGY CORP 6.5% 01-15-2025				
		Acquisitions	255,000.00	-249,262.50	
		Dispositions	-255,000.00		253,760.70
		Free Delivery	-255,000.00		
		Free Receipt	255,000.00	-249,262.50	
SBHRT3B0	PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-2022				
		Acquisitions	655,000.00	-654,574.25	
		Dispositions	-655,000.00		665,381.75
SBHNBYJ5	PVTPL MIDWEST CONNECTOR CAP CO LLC SR NT3.9% 04-01-2024				
		Acquisitions	875,000.00	-873,232.50	
		Dispositions	-875,000.00		896,341.25
C600814AQ0	PVTPL MILLICOM INTL CELLULAR FIXED 6.25% 03-25-2029 BEO				
		Acquisitions	350,000.00	-351,950.00	
		Dispositions	-350,000.00		355,250.00
C603374AE9	PVTPL MINERVA LUXEMBOURG SA 5.875% DUE 01-19-2028 BEO				
		Dispositions	-450,000.00		414,396.67
		Free Delivery	-450,000.00		
		Free Receipt	450,000.00	-391,100.00	
C55315CAE7	PVTPL MMAF EQUIP FIN LLC 2014-A AST BKD NT CL A-5 144A 2.33 DUE 12-8-25 BEO				
		Dispositions	-535,000.00		532,053.32
		Free Delivery	-535,000.00		
		Free Receipt	535,000.00	-534,736.99	
C60938LAA2	PVTPL MONGOLIAN MNG CORP 04-15-2024				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		197,310.00
SBJLT5C5	PVTPL NBM US HLDGS INC FIXED 7% 05-14-2026				
		Acquisitions	200,000.00	-197,292.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		201,140.00
C644535AF3	PVTPL NEW GOLD INC CDA SR NT 144A 6.25% DUE 11-15-2022/11-15-2019 BEO				
		Acquisitions	750,000.00	-671,250.00	
		Dispositions	-750,000.00		661,430.32
		Free Delivery	-750,000.00		
		Free Receipt	750,000.00	-671,250.00	
C65341KBD7	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR 2018-2 CL A-2 3.69% 10-16-2023				
		Free Delivery	-695,000.00		
SBGLSMP3	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR 2018-2 CL A-2 3.69% 10-16-2023				
		Dispositions	-695,000.00		706,673.83
		Free Receipt	695,000.00	-694,835.49	
C65341KBA3	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SER 2018-1A CL A-2 3.22% 02-15-2023				
		Dispositions	-869,000.00		873,548.67
		Free Delivery	-869,000.00		
		Free Receipt	869,000.00	-868,896.76	
C65341KAX4	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SR 17-2A CL A2 2.574% 10-17-22				
		Dispositions	-382,000.00		380,298.91
		Free Delivery	-382,000.00		
		Free Receipt	382,000.00	-381,996.87	
C62913TAN2	PVTPL NGL ENERGY PARTNERS LP 7.5% 04-15-2026				
		Acquisitions	495,000.00	-495,000.00	
		Free Delivery	-495,000.00		
SBJV9C02	PVTPL NGL ENERGY PARTNERS LP 7.5% 04-15-2026				
		Dispositions	-495,000.00		507,375.00
		Free Receipt	495,000.00	-495,000.00	
C66977WAR0	PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027				
		Dispositions	-1,330,000.00		1,253,525.00
		Free Delivery	-1,330,000.00		
		Free Receipt	1,330,000.00	-1,313,334.80	
C670001AC0	PVTPL NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO				
		Free Delivery	-605,000.00		
SBDJ0H22	PVTPL NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO				
		Dispositions	-605,000.00		604,025.95
		Free Receipt	605,000.00	-608,002.25	
C67052NAA3	PVTPL NUFARM AUSTRALIA LTD 5.75% 04-30-2026				
		Free Delivery	-500,000.00		
SBD1KDV1	PVTPL NUFARM AUSTRALIA LTD 5.75% 04-30-2026				
		Dispositions	-500,000.00		470,611.68

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	500,000.00	-501,925.00	
C69867DAC2	PVTPL PANTHER BF AGGREGATOR 2 LP FIXED 8.5% 05-15-2027				
		Acquisitions	305,000.00	-305,000.00	
		Free Delivery	-305,000.00		
SBJ0M440	PVTPL PANTHER BF AGGREGATOR 2 LP FIXED 8.5% 05-15-2027				
		Acquisitions	35,000.00	-35,748.30	
		Dispositions	-305,000.00		307,098.40
		Free Receipt	305,000.00	-305,000.00	
C69867DAA6	PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026				
		Acquisitions	140,000.00	-140,000.00	
		Free Delivery	-140,000.00		
SBJ0M451	PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026				
		Dispositions	-140,000.00		142,961.00
		Free Receipt	140,000.00	-140,000.00	
C69888XAA7	PVTPL PAR PHARMACEUTICAL INC FIXED 7.5% 04-01-2027 BEO				
		Acquisitions	750,000.00	-750,000.00	
		Free Delivery	-750,000.00		
SBJQ1Y85	PVTPL PAR PHARMACEUTICAL INC FIXED 7.5% 04-01-2027 BEO				
		Dispositions	-750,000.00		762,660.00
		Free Receipt	750,000.00	-750,000.00	
C71647NBF5	PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030				
		Dispositions	-383.20		383.20
		Free Receipt	15,383.20	15,624.91	
C69344BAA3	PVTPL PGT ESCROW ISSUER INC SR NT 144A 6.75% DUE 08-01-2026/08-10-2018 BEO				
		Free Delivery	-530,000.00		
SBDG29N6	PVTPL PGT ESCROW ISSUER INC SR NT 144A 6.75% DUE 08-01-2026/08-10-2018 BEO				
		Dispositions	-530,000.00		550,317.28
		Free Receipt	530,000.00	-533,375.00	
C74840LAB8	PVTPL QUICKEN LNS INC 5.25% 01-15-2028				
		Acquisitions	250,000.00	-221,250.00	
		Free Delivery	-850,000.00		
SBF3VY24	PVTPL QUICKEN LNS INC 5.25% 01-15-2028				
		Dispositions	-850,000.00		823,667.00
		Free Receipt	850,000.00	-786,969.10	
C74977RDE1	PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM 3.875% 09-26-2023				
		Free Delivery	-389,000.00		
		Free Receipt	389,000.00	-388,560.43	
C75606DAG6	PVTPL REALOGY GROUP LLC/REALOGY CO-ISSUER FIXED 9.375% 04-01-2027 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		91,125.00
SBJY5HL3	PVTPL REALOGY GROUP LLC/REALOGY CO-ISSUER FIXED 9.375% 04-01-2027 BEO				
		Acquisitions	35,000.00	-35,415.80	
C75973NAA2	PVTPL RRENEW CLEAN ENERGY PRIVATE LTD 144A 6.67% 03-12-2024				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		197,250.00
C80414L2C8	PVTPL SAUDI ARABIAN OIL CO FLXED 2.875% 04-16-2024				
		Acquisitions	1,820,000.00	-1,804,329.80	
		Dispositions	-1,820,000.00		1,837,654.00
C806851AK7	PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO				
		Dispositions	-572.13		572.13
		Free Delivery	-981,000.00		
		Free Receipt	981,572.13	983,967.17	
SBJVP299	PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO				
		Dispositions	-981,000.00		984,943.62
		Free Receipt	981,000.00	-983,393.64	
C80874YAW0	PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025				
		Free Delivery	-525,000.00		
SBF032H4	PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025				
		Dispositions	-525,000.00		520,243.50
		Free Receipt	525,000.00	-520,836.43	
C80874YBA7	PVTPL SCIENTIFIC GAMES INTL INC SR NT 144A 8.25% 03-15-2026				
		Acquisitions	500,000.00	-505,000.00	
		Free Delivery	-500,000.00		
SBJRL235	PVTPL SCIENTIFIC GAMES INTL INC SR NT 144A 8.25% 03-15-2026				
		Dispositions	-500,000.00		511,875.00
		Free Receipt	500,000.00	-505,000.00	
C82088KAC2	PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23				
		Acquisitions	175,000.00	-175,875.00	
		Free Delivery	-620,000.00		
SBWC9G33	PVTPL SHEA HOMES LTD PARTNERSHIP / SHEA HOMES FDG CORP 144A 5.875% 4-1-23				
		Dispositions	-620,000.00		616,145.04
		Free Receipt	620,000.00	-629,256.25	
C82967NBA5	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027				
		Dispositions	-175,000.00		170,327.50
		Free Delivery	-500,000.00		
SBDZVVB6	PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-500,000.00		496,875.00
		Free Receipt	500,000.00	-499,312.96	
C78466CAC0	PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019				
		Acquisitions	450,000.00	-450,000.00	
		Free Delivery	-450,000.00		
SBJQ1YJ6	PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019				
		Dispositions	-450,000.00		453,051.00
		Free Receipt	450,000.00	-450,000.00	
C855030AN2	PVTPL STAPLES INC 7.5% 04-15-2026				
		Acquisitions	540,000.00	-540,000.00	
		Free Delivery	-540,000.00		
SBK0L4K0	PVTPL STAPLES INC 7.5% 04-15-2026				
		Dispositions	-540,000.00		526,510.80
		Free Receipt	540,000.00	-540,000.00	
C853496AD9	PVTPL STD INDS INC DEL 4.75% 01-15-2028				
		Free Delivery	-465,000.00		
SBDZ79F4	PVTPL STD INDS INC DEL 4.75% 01-15-2028				
		Dispositions	-465,000.00		440,871.15
		Free Receipt	465,000.00	-465,075.00	
C86614RAL1	PVTPL SUMMIT MATERIALS LLC 5.125% DUE 06-01-2025 BEO				
		Acquisitions	755,000.00	-755,000.00	
		Free Delivery	-755,000.00		
SBDGLXP3	PVTPL SUMMIT MATERIALS LLC 5.125% DUE 06-01-2025 BEO				
		Dispositions	-755,000.00		747,226.49
		Free Receipt	755,000.00	-755,000.00	
C86765LAP2	PVTPL SUNOCO LP/SUNOCO FIN FIXED 6% 04-15-2027				
		Acquisitions	500,000.00	-501,225.00	
		Free Delivery	-500,000.00		
SBJ2XVF1	PVTPL SUNOCO LP/SUNOCO FIN FIXED 6% 04-15-2027				
		Dispositions	-500,000.00		512,030.00
		Free Receipt	500,000.00	-501,225.00	
C87422VAE8	PVTPL TALEN ENERGY SUPPLY LLC SR NT 10.5% DUE 01-15-2026				
		Acquisitions	495,000.00	-502,875.00	
		Free Delivery	-495,000.00		
SBF2RBY4	PVTPL TALEN ENERGY SUPPLY LLC SR NT 10.5% DUE 01-15-2026				
		Dispositions	-495,000.00		502,425.00
		Free Receipt	495,000.00	-502,875.00	
C87470LAA9	PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-440,000.00		
SBD81BK2	PVTPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024				
		Dispositions	-440,000.00		451,633.60
		Free Receipt	440,000.00	-443,012.50	
SBGPYRP2	PVTPL TEXTAINER MARINE CONTAINERS VII LTD NT SER 2019-1 CL A 3.96% 04-20-2044				
		Acquisitions	690,000.00	-689,773.96	
		Dispositions	-690,000.00		698,625.00
C87261NAJ9	PVTPL TMX FIN LLC 11.125% 04-01-2023				
		Free Delivery	-575,000.00		
SBFWN6S1	PVTPL TMX FIN LLC 11.125% 04-01-2023				
		Dispositions	-575,000.00		543,542.75
		Free Receipt	575,000.00	-575,333.75	
C893647BE6	PVTPL TRANSDIGM INC 6.25% 03-15-2026				
		Acquisitions	485,000.00	-506,816.60	
		Free Delivery	-485,000.00		
SBJJQH22	PVTPL TRANSDIGM INC 6.25% 03-15-2026				
		Dispositions	-485,000.00		499,118.35
		Free Receipt	485,000.00	-506,816.60	
C893830BK4	PVTPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO				
		Dispositions	-830,000.00		798,875.00
		Free Delivery	-830,000.00		
		Free Receipt	830,000.00	-830,000.00	
C89383JAA6	PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027				
		Acquisitions	580,000.00	-581,312.50	
		Dispositions	-580,000.00		610,450.00
		Free Delivery	-580,000.00		
		Free Receipt	580,000.00	-581,312.50	
C897051AA6	PVTPL TRONOX INC SR NT 144A 6.5% 04-15-2026				
		Free Delivery	-460,000.00		
SBFMXYK9	PVTPL TRONOX INC SR NT 144A 6.5% 04-15-2026				
		Dispositions	-460,000.00		445,050.00
		Free Receipt	460,000.00	-459,600.00	
C90016AAB6	PVTPL TURKIYE SISE VE CAM FABRIKALARI 6.95% 03-14-2026				
		Acquisitions	255,000.00	-250,858.80	
		Dispositions	-255,000.00		243,537.75
C90171VAA3	PVTPL TWIN RIV WORLDWIDE HLDGS INC SR NT6.75% 06-01-2027				
		Acquisitions	500,000.00	-500,000.00	
		Free Delivery	-500,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLT7X0	PVTPL TWIN RIV WORLDWIDE HLDGS INC SR NT6.75% 06-01-2027				
		Dispositions	-500,000.00		508,651.46
		Free Receipt	500,000.00	-500,000.00	
C90352JAA1	PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023				
		Dispositions	-50,000.00		49,246.00
		Free Delivery	-901,000.00		
		Free Receipt	901,000.00	-913,605.98	
C90400GAA9	PVTPL ULTRA RES INC 6.875% 04-15-2022				
		Free Delivery	-570,000.00		
SBYXKT07	PVTPL ULTRA RES INC 6.875% 04-15-2022				
		Dispositions	-570,000.00		126,022.17
		Free Receipt	570,000.00	-344,850.00	
C91911KAE2	PVTPL VALEANT PHARMACEUTICALS INTL INC CDA SR NT 144A 5.5% DUE 03-01-2023				
		Dispositions	-650,000.00		650,347.50
		Free Delivery	-241,000.00		
		Free Receipt	241,000.00	-229,784.23	
C91911XAW4	PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027				
		Acquisitions	200,000.00	-206,500.00	
		Dispositions	-200,000.00		212,000.00
C91911XAV6	PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026				
		Acquisitions	205,000.00	-224,275.15	
		Dispositions	-875,000.00		952,831.25
		Free Delivery	-875,000.00		
		Free Receipt	875,000.00	-891,257.31	
C92243XAB7	PVTPL VEDANTA RES FIN II PLC 8.0% DUE 04-23-2023				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,000.00
SBJLZYC6	PVTPL VERIZON COMMUNICATIONS INC 4.016% 12-03-2029				
		Acquisitions	1,510,000.00	-1,556,523.10	
		Dispositions	-173,780.20		182,087.66
C92348RAA6	PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022				
		Free Delivery	-1,100,000.00		
SBZ1H253	PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022				
		Dispositions	-1,100,000.00		1,094,972.66
		Free Receipt	1,100,000.00	-1,099,226.57	
C92348NAA5	PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021				
		Free Delivery	-497,669.46		
SBYPZKK7	PVTPL VERIZON OWNER TRUST SER 17-1A CL A 2.06% 09-20-2021				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-497,669.46		496,483.60
		Free Receipt	497,669.46	-497,578.64	
C91823KAA7	PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022				
		Free Delivery	-575,000.00		
SBF7TW31	PVTPL VFH PARENT LLC/ORCHESTRA CO-ISSUERINC 07-20-2017 6.75% DUE 06-15-2022				
		Dispositions	-575,000.00		591,863.66
		Free Receipt	575,000.00	-602,998.70	
C92676XAD9	PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO				
		Acquisitions	175,000.00	-169,312.50	
		Free Delivery	-750,000.00		
SBFB5M46	PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO				
		Acquisitions	35,000.00	-37,515.80	
		Dispositions	-750,000.00		736,057.50
		Free Receipt	750,000.00	-732,200.00	
SBJQTHL3	PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029				
		Acquisitions	1,300,000.00	-1,300,645.00	
		Dispositions	-400,000.00		405,936.00
C92840VAB8	PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625% 02-15-2027				
		Acquisitions	455,000.00	-455,000.00	
		Free Delivery	-455,000.00		
SBHQTTK2	PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625% 02-15-2027				
		Dispositions	-455,000.00		464,668.75
		Free Receipt	455,000.00	-455,000.00	
C92856JAB6	PVTPL VIZIENT INC FIXED 6.25% 05-15-2027 BEO				
		Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		131,625.00
C928668AT9	PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025				
		Acquisitions	460,000.00	-463,698.40	
		Free Delivery	-460,000.00		
SBFMVZD3	PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025				
		Dispositions	-1,210,000.00		1,259,767.10
		Free Receipt	460,000.00	-463,698.40	
C92890HAB8	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO				
		Free Delivery	-1,000,000.00		
SBQSNVJ8	PVTPL WEA FIN LLC/WESTFIELD UK & EUROPE FIN NT 144A 2.7 9-17-2019/09-17-2014BEO				
		Dispositions	-1,000,000.00		999,640.00
		Free Receipt	1,000,000.00	-1,003,730.25	
C96950GAA0	PVTPL WILLIAMS SCOTSMAN INTL INC SR SECD NT 7.875% 12-15-2022				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-240,000.00		
SBF2W0C0	PVTPL WILLIAMS SCOTSMAN INTL INC SR SECD NT 7.875% 12-15-2022				
		Dispositions	-240,000.00		248,955.58
		Free Receipt	240,000.00	-250,800.00	
C96950GAB8	PVTPL WILLIAMS SCOTSMAN INTL INC 6.875% DUE 08-15-2023 BEO				
		Free Delivery	-180,000.00		
SBFNQX99	PVTPL WILLIAMS SCOTSMAN INTL INC 6.875% DUE 08-15-2023 BEO				
		Dispositions	-180,000.00		180,536.16
		Free Receipt	180,000.00	-178,480.80	
C98417EAK6	PVTPL XSTRATA FIN CDA LTD NT 144A 4.95% DUE 11-15-2021 BEO				
		Acquisitions	3,200,000.00	-3,340,736.00	
		Dispositions	-1,700,000.00		1,782,484.00
C98932KAA0	PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-15-2019 BEO				
		Free Delivery	-305,000.00		
SBYYYV35	PVTPL ZEKELMAN INDS INC SR SECD NT 144A 9.875% DUE 06-15-2023/06-15-2019 BEO				
		Dispositions	-305,000.00		320,975.56
		Free Receipt	305,000.00	-309,550.00	
C35906ABC1	PVTPLFRONTIER COMMUNICATIONS CORP 8.0% 04-01-2027				
		Acquisitions	450,000.00	-450,000.00	
		Free Delivery	-450,000.00		
SBJMTK52	PVTPLFRONTIER COMMUNICATIONS CORP 8.0% 04-01-2027				
		Dispositions	-450,000.00		462,744.00
		Free Receipt	450,000.00	-450,000.00	
C12543DAZ3	PVTYPL COMMUNITY HEALTH SYSTEMS INC(NEW) STEP DOWN 06-30-2023 BEO				
		Acquisitions	100,000.00	-86,750.00	
		Dispositions	-900,000.00		795,650.00
SBR9YYP4	QORVO INC COM				
		Acquisitions	112.00	-7,958.16	
		Dispositions	-800.00		49,232.00
		Free Receipt	688.00	-52,411.84	
C747301AC3	QUAD / GRAPHICS 7% DUE 05-01-2022				
		Acquisitions	75,000.00	-74,437.50	
		Dispositions	-800,000.00		800,000.00
C747525103	QUALCOMM INC COM				
		Acquisitions	5,882.00	-477,707.03	
		Free Delivery	-5,882.00		
S2714923	QUALCOMM INC COM				
		Dispositions	-13,367.00		1,070,974.81

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	13,367.00	-1,110,488.93	
C74758T303	QUALYS INC COM USD0.001				
		Acquisitions	2,114.00	-183,277.87	
		Free Delivery	-2,114.00		
SB7XJTN8	QUALYS INC COM USD0.001				
		Dispositions	-2,114.00		177,984.54
		Free Receipt	2,114.00	-183,277.87	
S2150204	QUANTA SVCS INC COM				
		Acquisitions	146.00	-5,169.13	
		Dispositions	-1,000.00		35,320.00
		Free Receipt	854.00	-32,281.20	
C748149AQ4	QUEBEC PROV CDA ***PROVINCE OF QUEBEC 2.5% DUE 04-09-2024 BEO				
		Acquisitions	435,000.00	-433,903.80	
		Dispositions	-435,000.00		446,083.80
C748149AJ0	QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG				
		Acquisitions	1,300,000.00	-1,293,500.00	
		Dispositions	-1,300,000.00		1,334,528.00
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	900.00	-75,701.95	
		Free Delivery	-8,822.00		
S2702791	QUEST DIAGNOSTICS INC COM				
		Dispositions	-9,630.00		935,440.20
		Free Receipt	9,630.00	-950,026.30	
C530715AJ0	QURATE RETAIL INC 8.25% DUE 02-01-2030				
		Free Delivery	-515,000.00		
S2677327	QURATE RETAIL INC 8.25% DUE 02-01-2030				
		Dispositions	-515,000.00		523,046.15
		Free Receipt	515,000.00	-556,137.90	
SB4V9661	RALPH LAUREN CORP CL A CL A				
		Acquisitions	123.00	-14,549.06	
		Dispositions	-400.00		45,588.00
		Free Receipt	277.00	-34,456.03	
S2718992	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	158.00	-13,177.99	
		Dispositions	-900.00		77,202.00
		Free Receipt	742.00	-65,177.28	
C755111507	RAYTHEON CO USD0.01				
		Acquisitions	300.00	-44,925.38	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-4,621.00		
S2758051	RAYTHEON CO USD0.01				
		Dispositions	-6,344.00		1,140,656.75
		Free Receipt	6,344.00	-1,298,214.10	
SBF23JJ3	RE/MAX HLDGS INC CL A CL A				
		Acquisitions	11,705.00	-415,602.56	
		Dispositions	-2,480.00		64,975.89
C756109104	REALTY INCOME CORP COM				
		Acquisitions	1,785.00	-121,404.36	
		Free Delivery	-7,650.00		
S2724193	REALTY INCOME CORP COM				
		Dispositions	-9,591.00		658,090.41
		Free Receipt	9,591.00	-594,947.23	
C756109AR5	REALTY INCOME CORP 4.125% 10-15-2026				
		Free Delivery	-500,000.00		
SBR30M10	REALTY INCOME CORP 4.125% 10-15-2026				
		Dispositions	-500,000.00		546,995.00
		Free Receipt	500,000.00	-520,695.00	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	700.00	-53,002.92	
		Free Delivery	-1,700.00		
S2730082	REGAL BELOIT CORP COM				
		Dispositions	-1,700.00		129,919.81
		Free Receipt	1,700.00	-129,350.02	
S2726177	REGENCY CTRS CORP COM				
		Acquisitions	260.00	-17,158.70	
		Dispositions	-1,200.00		79,788.00
		Free Receipt	940.00	-61,363.20	
SBYMXPD2	REGENCY CTRS L P 3.6% 02-01-2027				
		Acquisitions	75,000.00	-73,631.25	
		Dispositions	-565,000.00		567,350.40
C75886F107	REGENERON PHARMACEUTICALS INC COM				
		Dispositions	-225.00		84,738.79
		Free Delivery	-1,820.00		
S2730190	REGENERON PHARMACEUTICALS INC COM				
		Dispositions	-2,304.00		705,445.18
		Free Receipt	2,304.00	-750,128.08	
C7591EP100	REGIONS FINL CORP NEW COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-19,100.00		
SB01R311	REGIONS FINL CORP NEW COM				
		Dispositions	-24,603.00		354,231.24
		Free Receipt	24,603.00	-283,950.11	
SBVJDNY1	RELIANCE INDUSTRIES LTD 4.125% DUE 01-28-2025				
		Acquisitions	250,000.00	-259,450.00	
		Dispositions	-250,000.00		268,067.50
CY72570AN7	RELIANCE INDUSTRIES LTD 3.667% 11-30-2027				
		Acquisitions	250,000.00	-252,975.00	
		Dispositions	-250,000.00		260,352.50
C759509102	RELIANCE STL & ALUM CO COM				
		Free Delivery	-1,700.00		
S2729068	RELIANCE STL & ALUM CO COM				
		Dispositions	-1,700.00		147,922.43
		Free Receipt	1,700.00	-93,221.62	
SB082RF1	RENTOKIL INITIAL ORD GBP0.01				
		Acquisitions	205.00	-987.19	
		Dispositions	-35,329.00		176,449.19
S2262530	REPUBLIC SVCS INC COM				
		Dispositions	-1,647.00		140,042.90
		Free Receipt	1,647.00	-135,943.38	
C76118Y104	RESIDEO TECHNOLOGIES INC COM USD0.001				
		Dispositions	-2,772.00		51,395.27
		Free Delivery	-11,752.00		
SBFD1TJ6	RESIDEO TECHNOLOGIES INC COM USD0.001				
		Dispositions	-11,752.00		264,355.76
		Free Receipt	11,752.00	-291,250.36	
S2732903	RESMED INC COM				
		Acquisitions	128.00	-14,189.44	
		Dispositions	-1,000.00		112,490.00
		Free Receipt	872.00	-97,158.24	
SB0YG1K0	RESTAURANT GROUP ORD GBP0.28125				
		Acquisitions	32,211.00	-44,248.85	
		Dispositions	-54,511.00		95,633.30
C76133Q102	RETAIL VALUE INC COM USD0.10				
		Dispositions	-0.63		18.81
		Free Delivery	-980.00		
SBD6R191	RETAIL VALUE INC COM USD0.10				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-980.00		32,187.43
		Free Receipt	980.00	-31,383.26	
SBDRW1P1	REV GROUP INC COM				
		Acquisitions	34,092.00	-402,407.58	
		Dispositions	-7,477.00		86,743.12
S5334588	RHEINMETALL AG NPV				
		Acquisitions	8.00	-888.84	
		Dispositions	-2,621.00		294,786.66
SBYZ2JR8	RHI MAGNESITA N.V.				
		Acquisitions	1,137.00	-71,131.12	
		Dispositions	-278.00		12,864.02
C767744105	RITCHIE BROS AUCTIONEERS INC COM				
		Free Delivery	-28,330.00		
S2202729	RITCHIE BROS AUCTIONEERS INC COM				
		Dispositions	-28,330.00		917,054.27
		Free Receipt	28,330.00	-748,657.53	
S2719070	RLI CORP COM				
		Acquisitions	5,699.00	-478,262.94	
		Dispositions	-1,208.00		110,822.53
S2110703	ROBERT HALF INTL INC COM				
		Acquisitions	19.00	-1,057.45	
		Dispositions	-800.00		45,608.00
		Free Receipt	781.00	-45,727.55	
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	615.00	-169,819.14	
		Dispositions	-5,100.00		1,317,737.87
S2754060	ROCKWELL AUTOMATION				
		Acquisitions	61.00	-9,812.16	
		Dispositions	-800.00		129,208.00
		Free Receipt	739.00	-126,080.79	
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478				
		Acquisitions	2,111.00	-109,782.76	
		Dispositions	-12,898.00		655,152.38
C775133101	ROGERS CORP COM				
		Acquisitions	217.00	-23,807.24	
		Dispositions	-672.00		129,011.62
		Free Delivery	-2,703.00		
S2746700	ROGERS CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,703.00		475,839.77
		Free Receipt	2,703.00	-392,174.19	
C775711104	ROLLINS INC COM				
		Dispositions	-0.50		18.04
		Free Delivery	-16,492.00		
		Free Receipt	5,497.50		
S2747305	ROLLINS INC COM				
		Dispositions	-17,588.00		629,636.40
		Free Receipt	17,588.00	-171,458.42	
S2749602	ROPER TECHNOLOGIES , INC				
		Acquisitions	8.00	-2,791.24	
		Dispositions	-700.00		250,978.00
		Free Receipt	692.00	-245,230.96	
SBK4H0F1	ROPER TECHNOLOGIES 2.95% DUE 09-15-2029				
		Acquisitions	450,000.00	-449,023.50	
		Dispositions	-450,000.00		455,766.50
S2746711	ROSS STORES INC COM				
		Acquisitions	257.00	-24,017.94	
		Dispositions	-2,600.00		253,240.00
		Free Receipt	2,343.00	-226,872.69	
C780088EA4	ROYAL BANK OF CDA BA 01/05/2019				
		Acquisitions	2,300,000.00	-1,719,124.97	
		Dispositions	-2,300,000.00		1,709,782.93
C780088CF5	ROYAL BK CDA BA 14/03/2019				
		Acquisitions	2,000,000.00	-1,520,234.56	
		Dispositions	-2,000,000.00		1,499,057.56
C780088DP2	ROYAL BK CDA BA 22/04/2019				
		Acquisitions	1,400,000.00	-1,042,997.39	
		Dispositions	-1,400,000.00		1,045,649.54
SBDZZR98	ROYAL BK SCOTLAND FLTG RT 3.37988% DUE 05-15-2023				
		Acquisitions	200,000.00	-193,916.00	
		Dispositions	-200,000.00		200,554.00
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK				
		Free Delivery	-7,300.00		
S2754907	ROYAL CARIBBEAN CRUISES COM STK				
		Dispositions	-8,331.00		1,018,771.93
		Free Receipt	8,331.00	-658,598.98	
C78015GS12	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 4/A2 YRS 3&4 05-01-2019				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,400,000.00	-1,395,916.67	
		Dispositions	-1,400,000.00		1,400,000.00
C78015GPL1	ROYAL CARIBBEAN CRUISES LTD DISC COML PAPER 02-20-2019				
		Acquisitions	1,000,000.00	-996,966.67	
		Dispositions	-1,000,000.00		1,000,000.00
SBX8ZX20	ROYAL UNIBREW A/S DKK2 (POST SPLIT)				
		Acquisitions	85.00	-6,256.44	
		Dispositions	-71.00		6,261.19
SBDT88L2	RUBIS EUR1.25(POST SPLIT)				
		Acquisitions	129.00	-7,438.19	
		Dispositions	-40.00		2,077.77
C783549108	RYDER SYS INC COM				
		Free Delivery	-2,500.00		
S2760669	RYDER SYS INC COM				
		Dispositions	-2,500.00		144,659.50
		Free Receipt	2,500.00	-133,741.77	
C844741108	S.W. AIRL CO COM				
		Acquisitions	1,560.00	-80,120.56	
		Free Delivery	-9,055.00		
S2831543	S.W. AIRL CO COM				
		Dispositions	-12,137.00		627,107.95
		Free Receipt	12,137.00	-651,763.74	
C78409V104	S&P GLOBAL INC COM				
		Dispositions	-617.00		135,806.78
		Free Delivery	-1,568.00		
SBYV2325	S&P GLOBAL INC COM				
		Dispositions	-3,165.00		674,483.54
		Free Receipt	3,165.00	-503,087.66	
S4665933	S&T AG NPV				
		Acquisitions	2,987.00	-70,360.00	
		Dispositions	-171.00		3,941.50
SBSPPYG9	SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG				
		Acquisitions	4,800,000.00	-5,168,020.00	
		Dispositions	-2,100,000.00		2,269,974.00
C785592AM8	SABINE PASS 5.625% DUE 03-01-2025				
		Acquisitions	2,100,000.00	-2,302,923.00	
		Dispositions	-200,000.00		224,464.00
C78573L106	SABRA HEALTH CARE REIT INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6,500.00		
SB5NLBP6	SABRA HEALTH CARE REIT INC COM				
		Dispositions	-6,500.00		127,884.85
		Free Receipt	6,500.00	-166,253.75	
C78573M104	SABRE CORP COM				
		Free Delivery	-11,635.00		
SBLLHH27	SABRE CORP COM				
		Dispositions	-11,635.00		232,287.96
		Free Receipt	11,635.00	-290,758.65	
C78667J108	SAGE THERAPEUTICS INC COM				
		Acquisitions	1,573.00	-251,594.35	
		Free Delivery	-1,573.00		
SBP4GNK9	SAGE THERAPEUTICS INC COM				
		Dispositions	-1,573.00		257,880.14
		Free Receipt	1,573.00	-251,594.35	
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	219.00	-35,813.48	
		Free Delivery	-7,799.00		
S2310525	SALESFORCE COM INC COM STK				
		Dispositions	-12,450.00		1,920,334.26
		Free Receipt	12,450.00	-1,166,450.14	
SB1VQ252	SANDVIK AB NPV				
		Acquisitions	16,600.00	-238,716.40	
		Dispositions	-21,200.00		352,093.95
S6775380	SANKYU INC NPV				
		Acquisitions	100.00	-5,196.13	
		Dispositions	-80.00		3,875.66
S4846288	SAP SE				
		Acquisitions	1,386.00	-149,566.38	
		Dispositions	-5,939.00		708,089.25
S6168838	SARACEN MINERAL HL NPV				
		Acquisitions	36,487.00	-80,749.54	
		Dispositions	-5,084.00		12,877.36
C80386WAA3	SASOL FING USA LLC 5.875% DUE 03-27-2024				
		Free Delivery	-380,000.00		
SBG8F4P1	SASOL FING USA LLC 5.875% DUE 03-27-2024				
		Acquisitions	580,000.00	-631,040.00	
		Dispositions	-380,000.00		403,824.01

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	380,000.00	-379,437.60	
S6784955	SAWAI PHARMACEUTICAL CO. LTD NPV				
		Acquisitions	100.00	-5,095.84	
		Dispositions	-2,400.00		125,535.76
SBZ6TS23	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	38.00	-7,952.45	
		Dispositions	-800.00		164,400.00
		Free Receipt	762.00	-158,450.28	
S6309466	SBI HLDGS INC NPV				
		Acquisitions	2,700.00	-61,209.07	
		Dispositions	-400.00		9,203.97
S2779201	SCHLUMBERGER LTD COM COM				
		Acquisitions	770.00	-29,387.05	
		Dispositions	-9,400.00		371,300.00
		Free Receipt	8,630.00	-347,530.10	
C808513105	SCHWAB CHARLES CORP COM NEW				
		Acquisitions	3,585.00	-148,992.35	
		Free Delivery	-20,170.00		
S2779397	SCHWAB CHARLES CORP COM NEW				
		Dispositions	-27,440.00		1,203,711.57
		Free Receipt	27,440.00	-1,267,016.05	
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Free Delivery	-4,400.00		
SB58JVZ5	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Dispositions	-5,899.00		263,583.72
		Free Receipt	5,899.00	-179,213.54	
S2232793	SEALED AIR CORP NEW COM STK				
		Dispositions	-1,141.00		47,660.76
		Free Receipt	1,141.00	-49,302.61	
SB5ZN1N8	SEGRO PLC ORD GBP0.10				
		Acquisitions	2,457.00	-19,940.07	
		Dispositions	-27,498.00		246,003.11
S6793423	SEINO HOLDINGS NPV				
		Acquisitions	4,100.00	-52,881.95	
		Dispositions	-4,100.00		51,323.34
C816851109	SEMPRA ENERGY INC COM STK				
		Acquisitions	195.00	-23,412.60	
		Free Delivery	-5,750.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2138158	SEMPRA ENERGY INC COM STK				
		Dispositions	-7,406.00		961,843.65
		Free Receipt	7,406.00	-863,483.37	
C817565BT0	SERVICE CORP INTL 7.5% DUE 04-01-2027				
		Dispositions	-320,000.00		365,418.75
		Free Delivery	-1,075,000.00		
SB23Y110	SERVICE CORP INTL 7.5% DUE 04-01-2027				
		Dispositions	-1,075,000.00		1,232,746.70
		Free Receipt	1,075,000.00	-1,230,834.39	
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	791.00	-201,935.91	
		Free Delivery	-1,804.00		
SB80NXX8	SERVICENOW INC COM USD0.001				
		Dispositions	-1,804.00		469,237.74
		Free Receipt	1,804.00	-377,717.86	
SB432QW4	SEVEN GROUP HLDGS NPV				
		Acquisitions	6,502.00	-83,099.11	
		Dispositions	-1,084.00		14,249.89
SB4Q4CJ6	SHANGHAI PHARMACEUTICALS-H				
		Acquisitions	52,800.00	-129,155.48	
		Dispositions	-76,800.00		151,973.08
SB0MP1B0	SHENZHOU INTERNATI HKD0.10				
		Acquisitions	3,000.00	-37,703.82	
		Dispositions	-12,000.00		148,230.88
S2804211	SHERWIN-WILLIAMS CO COM				
		Acquisitions	94.00	-40,504.13	
		Dispositions	-600.00		259,152.00
		Free Receipt	506.00	-224,922.06	
SBDGKSS8	SHERWIN-WILLIAMS 3.125% DUE 06-01-2024				
		Acquisitions	3,555,000.00	-3,548,208.95	
		Dispositions	-1,500,000.00		1,556,985.00
SBJVBTY1	SHN INTL HLDGS HKD1				
		Acquisitions	86,000.00	-166,619.27	
		Dispositions	-97,000.00		197,959.61
SB7ZR219	SHUTTERSTOCK INC COM				
		Acquisitions	9,641.00	-369,420.21	
		Dispositions	-1,944.00		68,383.06
C82669G104	SIGNATURE BK NY N Y COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,893.00	-246,096.81	
		Free Delivery	-1,893.00		
SB00JQL9	SIGNATURE BK NY N Y COM				
		Dispositions	-1,893.00		232,767.92
		Free Receipt	1,893.00	-246,096.81	
SBYY7VY5	SIGNIFY NV EUR0.01				
		Acquisitions	7,725.00	-206,970.21	
		Dispositions	-4,840.00		138,381.57
SBF2DSG3	SIKA AG -ORDSHR VOTING BO				
		Acquisitions	2,347.00	-312,141.95	
		Dispositions	-2,347.00		356,939.94
C827048109	SILGAN HLDGS INC COM				
		Acquisitions	5,885.00	-175,206.81	
		Free Delivery	-27,744.00		
S2809324	SILGAN HLDGS INC COM				
		Dispositions	-27,744.00		827,062.03
		Free Receipt	27,744.00	-617,562.50	
S2568131	SILICON LABORATORIES INC COM				
		Acquisitions	4,910.00	-476,569.25	
		Dispositions	-1,471.00		156,776.25
C828807DB0	SIMON PPTY GROUP L 2.625% DUE 06-15-2022				
		Free Delivery	-925,000.00		
SBF0P333	SIMON PPTY GROUP L 2.625% DUE 06-15-2022				
		Free Receipt	925,000.00	-930,253.00	
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	1,785.00	-321,033.47	
		Free Delivery	-4,150.00		
S2812452	SIMON PROPERTY GROUP INC COM				
		Dispositions	-6,066.00		1,056,895.80
		Free Receipt	6,066.00	-1,034,607.22	
C829073105	SIMPSON MFG INC COM				
		Free Delivery	-12,200.00		
S2809250	SIMPSON MFG INC COM				
		Dispositions	-12,200.00		799,734.92
		Free Receipt	12,200.00	-411,277.78	
C82981J109	SITE CENTERS CORP				
		Free Delivery	-9,550.00		
SBGL0KF5	SITE CENTERS CORP				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-9,550.00		132,599.00
		Free Receipt	9,550.00	-222,343.30	
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM				
		Dispositions	-317.00		18,332.52
		Free Delivery	-2,950.00		
SBYQ7X81	SITEONE LANDSCAPE SUPPLY INC COM				
		Dispositions	-2,950.00		183,677.94
		Free Receipt	2,950.00	-104,960.21	
C83001A102	SIX FLAGS ENTMT CORP NEW COM				
		Acquisitions	576.00	-31,097.20	
		Dispositions	-5,516.00		305,779.63
		Free Delivery	-13,613.00		
SB43VKB8	SIX FLAGS ENTMT CORP NEW COM				
		Dispositions	-13,613.00		727,940.09
		Free Receipt	13,613.00	-537,853.50	
S2961053	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	124.00	-9,502.74	
		Dispositions	-1,200.00		83,688.00
		Free Receipt	1,076.00	-90,448.56	
S2096847	SL GREEN RLTY CORP COM STK				
		Acquisitions	288.00	-24,323.04	
		Dispositions	-600.00		52,338.00
		Free Receipt	312.00	-26,201.76	
C83162CZM8	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2018-20F CL 1 3.6% 06-01-2038				
		Free Delivery	-723,406.66		
SBFMKZ18	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2018-20F CL 1 3.6% 06-01-2038				
		Dispositions	-723,406.66		752,908.09
		Free Receipt	723,406.66	-723,406.66	
C83162CZA4	SMALL BUSINESS ADMIN GTD DEV PARTN SER 2017-20L CL 1 01 2.78 12-01-2037				
		Dispositions	-1,458,589.55		1,454,259.36
		Free Delivery	-1,458,589.55		
		Free Receipt	1,458,589.55	-1,458,589.55	
S6763965	SMC CORP NPV				
		Acquisitions	800.00	-288,006.65	
		Dispositions	-800.00		280,507.19
C831865209	SMITH A O CORP COM				
		Free Delivery	-5,570.00		
S2816023	SMITH A O CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,300.00		299,498.22
		Free Receipt	6,300.00	-404,548.17	
C832696405	SMUCKER J M CO COM NEW				
		Acquisitions	600.00	-67,271.61	
		Free Delivery	-9,500.00		
S2951452	SMUCKER J M CO COM NEW				
		Dispositions	-10,170.00		1,289,021.76
		Free Receipt	10,170.00	-1,071,099.92	
C833034101	SNAP-ON INC COM				
		Free Delivery	-7,565.00		
S2818740	SNAP-ON INC COM				
		Dispositions	-7,901.00		1,266,669.98
		Free Receipt	7,901.00	-1,017,593.57	
SBYZDVK8	SOFTCAT PLC ORD GBP0.0005				
		Acquisitions	4,057.00	-47,607.08	
		Dispositions	-557.00		6,931.52
S2829601	SOUTHERN CO COM STK				
		Acquisitions	584.00	-31,597.32	
		Dispositions	-7,000.00		377,790.00
		Free Receipt	6,416.00	-334,915.20	
C842587CV7	SOUTHERN CO 3.25% DUE 07-01-2026				
		Free Delivery	-782,000.00		
SBYT1506	SOUTHERN CO 3.25% DUE 07-01-2026				
		Free Receipt	782,000.00	-778,285.16	
SBYRKB96	SOUTHN CAL GAS CO 3.15% DUE 09-15-2024				
		Acquisitions	6,700,000.00	-6,760,903.00	
		Dispositions	-2,000,000.00		2,111,180.00
S6881436	SPARK NEW ZEALAND LTD COM				
		Acquisitions	26,032.00	-63,665.60	
		Dispositions	-2,544.00		7,171.27
C84790A105	SPECTRUM BRANDS HLDGS INC COM USD0.01				
		Acquisitions	1,047.00	-58,406.76	
		Free Delivery	-8,341.00		
SBDRYFB1	SPECTRUM BRANDS HLDGS INC COM USD0.01				
		Dispositions	-8,341.00		521,637.84
		Free Receipt	8,341.00	-784,932.45	
C84762LAU9	SPECTRUM BRANDS 5.75% DUE 07-15-2025				
		Free Delivery	-655,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD9N099	SPECTRUM BRANDS 5.75% DUE 07-15-2025				
		Dispositions	-655,000.00		665,886.10
		Free Receipt	655,000.00	-672,546.00	
C848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A				
		Free Delivery	-2,400.00		
SB1HMMS7	SPIRIT AEROSYSTEMS HLDGS INC CL A				
		Dispositions	-2,400.00		194,167.98
		Free Receipt	2,400.00	-112,700.10	
C84858WAA4	SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031				
		Free Delivery	-420,174.26		
SBF3RDP8	SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031				
		Dispositions	-420,174.26		415,501.92
		Free Receipt	420,174.26	-420,174.26	
C848637104	SPLUNK INC COMSTK COM USD0.001				
		Free Delivery	-3,139.00		
SB424494	SPLUNK INC COMSTK COM USD0.001				
		Dispositions	-3,139.00		398,189.59
		Free Receipt	3,139.00	-138,890.76	
C85172FAP4	SPRINGLEAF FIN 6.125% DUE 03-15-2024				
		Acquisitions	1,240,000.00	-1,240,000.00	
		Dispositions	-1,240,000.00		1,248,868.75
C85172FAM1	SPRINGLEAF FIN 6.875% DUE 03-15-2025				
		Acquisitions	235,000.00	-232,650.00	
		Dispositions	-735,000.00		744,187.50
C85172FAN9	SPRINGLEAF FIN 7.125% DUE 03-15-2026				
		Acquisitions	830,000.00	-842,968.75	
		Free Delivery	-830,000.00		
SBDTMS47	SPRINGLEAF FIN 7.125% DUE 03-15-2026				
		Dispositions	-830,000.00		874,612.50
		Free Receipt	830,000.00	-842,968.75	
C852234103	SQUARE INC CL A CL A				
		Acquisitions	2,255.00	-153,331.00	
		Dispositions	-1,314.00		95,413.89
		Free Delivery	-3,830.00		
SBYNZGK1	SQUARE INC CL A CL A				
		Dispositions	-3,830.00		238,929.60
		Free Receipt	3,830.00	-248,169.48	
S0766937	ST JAMES'S PLACE ORD GBP0.15				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,301.00	-180,671.58	
		Dispositions	-12,301.00		171,900.86
SB3Q2FJ4	STANLEY BLACK & DECKER INC COM				
		Acquisitions	116.00	-15,747.58	
		Dispositions	-1,000.00		136,900.00
		Free Receipt	884.00	-127,251.80	
C855244109	STARBUCKS CORP COM				
		Acquisitions	296.00	-20,925.66	
		Free Delivery	-11,100.00		
S2842255	STARBUCKS CORP COM				
		Dispositions	-18,936.00		1,459,083.07
		Free Receipt	18,936.00	-1,188,296.15	
CN8233BAC6	STARS GROUP HOLDINGS B.V. TERM LOAN DUE 07-10-2025 BEO				
		Acquisitions	748,061.08	-748,666.19	
		Dispositions	-748,061.08		750,866.30
C85571B105	STARWOOD PROPERTY TRUST INC COM REIT				
		Acquisitions	1,082.00	-21,846.55	
		Free Delivery	-30,755.00		
SB3PQ520	STARWOOD PROPERTY TRUST INC COM REIT				
		Dispositions	-30,755.00		685,668.52
		Free Receipt	30,755.00	-672,740.66	
S2842040	STATE STR CORP COM				
		Acquisitions	322.00	-20,345.57	
		Dispositions	-2,600.00		155,376.00
		Free Receipt	2,278.00	-146,908.22	
C858912108	STERICYCLE INC COM				
		Acquisitions	6,100.00	-280,258.23	
		Free Delivery	-16,900.00		
S2860826	STERICYCLE INC COM				
		Dispositions	-16,900.00		826,844.11
		Free Receipt	16,900.00	-797,172.34	
CG8473T100	STERIS PLC ORD USD0.001				
		Acquisitions	517.00	-62,251.76	
		Free Delivery	-2,513.00		
		Free Receipt	1,996.00	237,395.57	
SBFY8C75	STERIS PLC ORD USD0.001				
		Dispositions	-2,513.00		314,281.83
		Free Receipt	2,513.00	-299,647.33	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3S3S52	STROEER SE&CO KGAA NPV				
		Acquisitions	935.00	-63,463.17	
		Dispositions	-81.00		6,062.92
S2853688	STRYKER CORP				
		Acquisitions	172.00	-31,683.26	
		Dispositions	-2,100.00		389,445.00
		Free Receipt	1,928.00	-362,560.40	
S6858731	SUMITOMO HEAVY IND NPV				
		Acquisitions	2,300.00	-74,006.45	
		Dispositions	-1,400.00		41,591.60
C86736LAD5	SUNGARD AS NEW HOLDINGS III LLC TERM LOAN DUE 02-03-2022				
		Acquisitions	51,003.64	-46,413.31	
		Dispositions	-5,585.43		5,585.43
C86765BAL3	SUNOCO LOGISTICS 3.45% DUE 01-15-2023				
		Free Delivery	-764,000.00		
SB83F3M0	SUNOCO LOGISTICS 3.45% DUE 01-15-2023				
		Free Receipt	764,000.00	-721,057.89	
C86765LAJ6	SUNOCO LP / SUNOCO 4.875% DUE 01-15-2023				
		Free Delivery	-460,000.00		
		Free Receipt	460,000.00	448,500.00	
SBZ01GC1	SUNOCO LP / SUNOCO 4.875% DUE 01-15-2023				
		Dispositions	-460,000.00		464,452.80
		Free Receipt	460,000.00	-448,500.00	
SBDFZ453	SUNTRUST BK ATL GA FIXED 3.2% 04-01-2024 REG				
		Acquisitions	970,000.00	-969,679.90	
		Dispositions	-970,000.00		979,787.30
SB01C7R0	SUPER RETAIL GROUP LTD G NPV				
		Acquisitions	10,519.00	-56,110.52	
		Dispositions	-794.00		4,531.47
SBF1HPT8	SUSHIRO GLOBAL HLD NPV				
		Acquisitions	1,000.00	-68,833.55	
		Dispositions	-100.00		7,801.81
S2808053	SVB FINANCIAL GROUP COMMON STOCK				
		Acquisitions	94.00	-21,815.99	
		Dispositions	-400.00		94,740.00
		Free Receipt	306.00	-76,674.42	
S9E28ADL	SWAP COLLATERAL PAYABLE TO CREDIT AGRICOLE INDOSUEZ PARIS				
		Acquisitions	260,000.00	-260,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-260,000.00		260,000.00
SBP96PS6	SYNCHRONY FINL COM				
		Acquisitions	342.00	-11,626.29	
		Dispositions	-4,400.00		154,660.00
		Free Receipt	4,058.00	-137,241.56	
SBD2BV19	SYNCHRONY FINL 3.95% DUE 12-01-2027				
		Acquisitions	1,355,000.00	-1,225,814.30	
		Dispositions	-1,355,000.00		1,252,653.20
C87166B102	SYNEOS HEALTH INC COM				
		Acquisitions	1,798.00	-86,635.24	
		Free Delivery	-14,357.00		
SBFMZ4V6	SYNEOS HEALTH INC COM				
		Dispositions	-14,357.00		615,885.31
		Free Receipt	14,357.00	-618,293.66	
C87162W100	SYNNEX CORP COM STK				
		Free Delivery	-1,098.00		
S2002554	SYNNEX CORP COM STK				
		Dispositions	-1,098.00		107,552.36
		Free Receipt	1,098.00	-97,765.92	
S2867719	SYNOPSYS INC COM				
		Acquisitions	53.00	-6,142.97	
		Dispositions	-1,000.00		115,780.00
		Free Receipt	947.00	-113,033.92	
S2868165	SYSCO CORP COM				
		Acquisitions	38.00	-2,788.25	
		Dispositions	-3,200.00		241,568.00
		Free Receipt	3,162.00	-230,762.76	
S2702337	T ROWE PRICE GROUP INC				
		Acquisitions	135.00	-13,653.23	
		Dispositions	-1,600.00		169,088.00
		Free Receipt	1,465.00	-150,880.35	
C87264AAP0	T-MOBILE USA INC 6.5% DUE 01-15-2026				
		Dispositions	-690,000.00		727,950.00
		Free Delivery	-690,000.00		
		Free Receipt	690,000.00	-755,350.00	
S2122117	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	168.00	-16,802.52	
		Dispositions	-800.00		83,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	632.00	-64,343.92	
SB8J3TH5	TAMARACK VALLEY EN COM NPV				
		Acquisitions	9,100.00	-16,021.96	
		Dispositions	-9,100.00		12,100.73
SBF09HX3	TAPESTRY INC COM USD0.01				
		Acquisitions	646.00	-19,525.35	
		Dispositions	-2,000.00		62,760.00
		Free Receipt	1,354.00	-41,635.50	
S2259101	TARGET CORP COM STK				
		Acquisitions	229.00	-16,415.87	
		Dispositions	-3,500.00		251,860.00
		Free Receipt	3,271.00	-246,666.11	
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		505,000.00
SB62B7C3	TE CONNECTIVITY LTD				
		Acquisitions	162.00	-14,279.49	
		Dispositions	-2,300.00		205,321.00
		Free Receipt	2,138.00	-194,857.32	
C878237106	TECH DATA CORP COM				
		Free Delivery	-1,700.00		
S2879532	TECH DATA CORP COM				
		Dispositions	-1,700.00		165,075.08
		Free Receipt	1,700.00	-145,256.98	
SBDSFG98	TECHNI CN COM USD1				
		Acquisitions	606.00	-13,359.27	
		Dispositions	-2,800.00		65,856.00
		Free Receipt	2,194.00	-50,110.96	
C87901J105	TEGNA INC COM				
		Dispositions	-7,500.00		114,107.72
		Free Delivery	-66,600.00		
SBZ0P3Z5	TEGNA INC COM				
		Dispositions	-66,600.00		1,023,287.81
		Free Receipt	66,600.00	-867,646.47	
C87918A105	TELADOC HEALTH INC				
		Acquisitions	6,975.00	-335,503.16	
		Free Delivery	-6,975.00		
SBYQRFY1	TELADOC HEALTH INC				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,975.00		404,715.99
		Free Receipt	6,975.00	-335,503.16	
C879360105	TELEDYNE TECHNOLOGIES INC COM				
		Free Delivery	-4,795.00		
S2503477	TELEDYNE TECHNOLOGIES INC COM				
		Dispositions	-4,795.00		1,155,930.69
		Free Receipt	4,795.00	-557,581.84	
C879369106	TELEFLEX INC COM				
		Dispositions	-223.00		62,483.98
		Free Delivery	-1,419.00		
S2881407	TELEFLEX INC COM				
		Dispositions	-1,694.00		498,532.12
		Free Receipt	1,694.00	-441,839.44	
SBBNBFR8	TELEFONICA 4.57% DUE 04-27-2023				
		Acquisitions	2,500,000.00	-2,650,624.00	
		Dispositions	-800,000.00		861,640.00
S5999330	TELEPERFORMANCE SOCIETE EUROPEENNE				
		Acquisitions	6.00	-1,153.55	
		Dispositions	-1,023.00		190,836.40
S7147892	TEMENOS AG CHF5 (REGD)				
		Acquisitions	1,773.00	-246,850.53	
		Dispositions	-2,138.00		343,931.96
S2216991	TEMPUR SEALY INTL INC COM				
		Acquisitions	7,313.00	-454,055.34	
		Dispositions	-2,712.00		210,177.17
SBMMV2K8	TENCENT HLDGS LIMITED COMMON STOCK				
		Acquisitions	6,500.00	-299,254.53	
		Dispositions	-19,700.00		924,763.76
C88033GAV2	TENET HEALTHCARE 6.875% DUE 11-15-2031				
		Acquisitions	150,000.00	-135,000.00	
		Free Delivery	-1,800,000.00		
S2842749	TENET HEALTHCARE 6.875% DUE 11-15-2031				
		Dispositions	-1,800,000.00		1,619,352.00
		Free Receipt	1,800,000.00	-1,544,049.50	
S6885074	TERUMO CORP NPV				
		Dispositions	-15,400.00		463,804.70
		Free Receipt	6,800.00		
C88160R101	TESLA INC COM USD0.001				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,273.00		
SB616C79	TESLA INC COM USD0.001				
		Dispositions	-2,273.00		515,971.67
		Free Receipt	2,273.00	-626,344.07	
C88167AAE1	TEVA 3.15% DUE 10-01-2026				
		Free Delivery	-394,000.00		
SBD3GT31	TEVA 3.15% DUE 10-01-2026				
		Dispositions	-394,000.00		318,352.00
		Free Receipt	394,000.00	-391,479.55	
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	254.00	-26,837.64	
		Free Delivery	-11,750.00		
S2885409	TEXAS INSTRUMENTS INC COM				
		Dispositions	-17,606.00		1,884,993.78
		Free Receipt	17,606.00	-1,465,348.03	
C883203101	TEXTRON INC COM				
		Acquisitions	2,800.00	-139,925.66	
		Free Delivery	-2,800.00		
S2885937	TEXTRON INC COM				
		Dispositions	-4,241.00		208,729.20
		Free Receipt	4,241.00	-214,483.00	
SBDRXBF4	TFI INTERNATIONAL COM NPV				
		Acquisitions	300.00	-9,170.83	
		Dispositions	-9,400.00		297,979.13
C26483NAN0	THE DUN BRADSTREET CORPORATION TERM LOAN 01-30-2026				
		Acquisitions	650,000.00	-642,907.50	
		Dispositions	-650,000.00		651,625.00
S2886907	THERMO FISHER CORP				
		Acquisitions	191.00	-49,867.24	
		Dispositions	-2,700.00		716,472.00
		Free Receipt	2,509.00	-678,709.59	
SB3N6F00	THERMON GROUP HLDGS INC				
		Acquisitions	18,817.00	-459,863.04	
		Dispositions	-3,810.00		80,071.97
C885160101	THOR INDS INC COM STK				
		Acquisitions	3,105.00	-175,636.59	
		Free Delivery	-10,195.00		
S2889876	THOR INDS INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	2,821.00	-137,963.16	
			Dispositions	-6,759.00		372,865.42
			Free Receipt	10,195.00	-838,647.03	
S2892090	TIFFANY & CO COM					
			Acquisitions	74.00	-7,228.69	
			Dispositions	-700.00		68,502.00
			Free Receipt	626.00	-66,193.24	
SB2Q4CR0	TIS INC					
			Acquisitions	100.00	-4,877.06	
			Dispositions	-1,600.00		79,247.30
SBD8Q1B8	TIVITY HEALTH INC COM					
			Acquisitions	27,134.00	-490,925.59	
			Dispositions	-5,571.00		99,488.20
S2989301	TJX COS INC COM NEW					
			Acquisitions	465.00	-24,405.53	
			Dispositions	-8,300.00		442,058.00
			Free Receipt	7,835.00	-423,168.35	
SBR2Z8G3	TLG IMMOBILIEN AG NPV					
			Acquisitions	1,276.00	-37,716.90	
			Dispositions	-1,276.00		34,175.35
S6893884	TODA CORP NPV					
			Acquisitions	8,600.00	-51,582.67	
			Dispositions	-8,600.00		48,336.25
S6513126	TOKIO MARINE HOLDINGS INC NPV					
			Acquisitions	2,000.00	-94,766.65	
			Dispositions	-10,800.00		512,289.44
C891092108	TORO CO COM					
			Free Delivery	-2,488.00		
S2897040	TORO CO COM					
			Dispositions	-2,488.00		177,054.85
			Free Receipt	2,488.00	-89,342.00	
C891161EA5	TORONTO DOMINION BA 01/05/2019					
			Acquisitions	1,900,000.00	-1,421,406.10	
			Dispositions	-1,900,000.00		1,410,522.60
C891161A35	TORONTO DOMINION BA 03/01/2019					
			Acquisitions	1,900,000.00	-1,438,045.71	
			Dispositions	-1,900,000.00		1,394,236.37
SBK4NRX6	TOTAL CAP INTL FIXED 2.829%	01-10-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,625,000.00	-1,625,000.00	
		Dispositions	-400,000.00		414,824.00
S2900335	TRACTOR SUPPLY CO COM				
		Acquisitions	42.00	-4,169.97	
		Dispositions	-800.00		82,824.00
		Free Receipt	758.00	-76,929.42	
SB11FJK3	TRANSDIGM GROUP INC COM				
		Acquisitions	6.00	-2,785.11	
		Dispositions	-300.00		137,550.00
		Free Receipt	294.00	-141,572.76	
C89400J107	TRANSUNION COM				
		Acquisitions	948.00	-53,263.54	
		Free Delivery	-7,730.00		
SBYMWL86	TRANSUNION COM				
		Dispositions	-7,730.00		492,197.56
		Free Receipt	7,730.00	-339,563.51	
S2769503	TRAVELERS COS INC COM STK				
		Acquisitions	82.00	-11,760.03	
		Dispositions	-1,800.00		265,446.00
		Free Receipt	1,718.00	-243,148.54	
C89531P105	TREX CO INC COM				
		Acquisitions	5,765.00	-387,803.54	
		Free Delivery	-7,321.00		
S2483074	TREX CO INC COM				
		Dispositions	-7,321.00		443,826.43
		Free Receipt	7,321.00	-482,629.93	
C896522109	TRINITY IND INC COM				
		Free Delivery	-17,702.00		
S2904627	TRINITY IND INC COM				
		Dispositions	-17,702.00		367,043.37
		Free Receipt	17,702.00	-453,037.25	
SB6ZC3N6	TRIPADVISOR INC COM USD0.001				
		Acquisitions	7.00	-322.04	
		Dispositions	-700.00		32,018.00
		Free Receipt	693.00	-33,728.31	
CG9078F107	TRITON INTL LTD COM USD0.01 CL A				
		Free Delivery	-1,500.00		
SBDBBB21	TRITON INTL LTD COM USD0.01 CL A				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,500.00		45,996.54
		Free Receipt	1,500.00	-53,636.01	
SBXDZ972	TRYG A/S DKK5				
		Acquisitions	2,185.00	-54,473.16	
		Dispositions	-2,185.00		66,479.44
S6906919	TSUMURA & CO NPV				
		Acquisitions	1,400.00	-39,053.80	
		Dispositions	-1,400.00		38,750.37
C87305R109	TTM TECHNOLOGIES INC COM				
		Free Delivery	-7,800.00		
S2635659	TTM TECHNOLOGIES INC COM				
		Dispositions	-7,800.00		85,759.22
		Free Receipt	7,800.00	-127,097.72	
SBFLR866	TWITTER INC COM				
		Acquisitions	509.00	-18,626.86	
		Dispositions	-4,900.00		183,603.00
		Free Receipt	4,391.00	-169,404.78	
C90187B408	TWO HARBORS INVESMENT CORP				
		Free Delivery	-7,200.00		
SBD832H2	TWO HARBORS INVESMENT CORP				
		Dispositions	-7,200.00		95,146.02
		Free Receipt	7,200.00	-155,784.96	
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	856.00	-185,797.17	
		Free Delivery	-3,515.00		
S2909644	TYLER TECHNOLOGIES INC COM STK				
		Dispositions	-3,515.00		740,190.94
		Free Receipt	3,515.00	-708,867.31	
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Free Delivery	-2,800.00		
S2909730	TYSON FOODS INC CL A COM (DELAWARE)				
		Dispositions	-4,592.00		367,448.21
		Free Receipt	4,592.00	-336,997.92	
SBGKD0J9	TYSON FOODS INC 4% DUE 03-01-2026				
		Acquisitions	650,000.00	-647,705.50	
		Dispositions	-650,000.00		671,846.50
SBHWF885	U S BK NATL ASSN CINCINNATI OHIO MEDIUM 3.0% DUE 02-04-2021 REG				
		Acquisitions	1,330,000.00	-1,328,922.70	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,330,000.00		1,346,562.50
C90333LAP7	U S CONCRETE INC 6.375% DUE 06-01-2024				
		Acquisitions	433,000.00	-401,607.50	
		Dispositions	-118,000.00		119,685.00
		Free Delivery	-600,000.00		
SBD8F3T7	U S CONCRETE INC 6.375% DUE 06-01-2024				
		Dispositions	-600,000.00		613,356.56
		Free Receipt	600,000.00	-583,293.18	
C90346E103	U S SILICA HLDGS INC				
		Free Delivery	-28,500.00		
SB7GGNT0	U S SILICA HLDGS INC				
		Acquisitions	12,664.00	-148,943.19	
		Dispositions	-15,771.00		189,746.24
		Free Receipt	28,500.00	-868,047.23	
S2727910	UDR INC COM STK				
		Dispositions	-2,064.00		92,036.34
		Free Receipt	2,064.00	-89,990.40	
SB28TS42	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	48.00	-15,851.28	
		Dispositions	-400.00		141,264.00
		Free Receipt	352.00	-122,548.80	
SB0PZN11	UNDER ARMOR INC CL A				
		Acquisitions	372.00	-7,795.26	
		Dispositions	-1,300.00		31,031.00
		Free Receipt	928.00	-20,675.84	
C904311206	UNDER ARMOUR INC CL C COM				
		Dispositions	-8,665.00		194,009.48
		Free Delivery	-12,825.00		
SBDF9YM2	UNDER ARMOUR INC CL C COM				
		Dispositions	-13,862.00		260,214.23
		Free Receipt	13,862.00	-252,916.50	
SB12T3J1	UNILEVER NV CVA EUR0.16				
		Acquisitions	4,868.00	-266,078.61	
		Dispositions	-11,716.00		629,883.39
C907818108	UNION PAC CORP COM				
		Acquisitions	969.00	-164,404.79	
		Free Delivery	-2,991.00		
S2914734	UNION PAC CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,473.00		1,299,689.65
		Free Receipt	7,473.00	-1,258,287.34	
SBHWF852	UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		280,165.50
C910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01				
		Free Delivery	-3,700.00		
SB4QG225	UNITED AIRLINES HOLDINGS INC COM USD0.01				
		Dispositions	-5,159.00		424,724.61
		Free Receipt	5,159.00	-297,992.60	
S2517382	UNITED PARCEL SVC INC CL B				
		Acquisitions	406.00	-40,338.13	
		Dispositions	-4,700.00		467,227.00
		Free Receipt	4,294.00	-437,343.90	
S2134781	UNITED RENTALS INC COM				
		Acquisitions	164.00	-20,695.98	
		Dispositions	-600.00		76,038.00
		Free Receipt	436.00	-58,419.64	
C911365BK9	UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG				
		Free Delivery	-600,000.00		
SBGS1LZ8	UNITED RENTALS NORTH AMER INC 6.5% DUE 12-15-2026 REG				
		Dispositions	-600,000.00		636,000.00
		Free Receipt	600,000.00	-600,000.00	
SBF2LWR6	UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028				
		Acquisitions	670,000.00	-709,280.66	
		Dispositions	-670,000.00		715,328.17
S2915500	UNITED TECHNOLOGIES CORP COM				
		Acquisitions	474.00	-62,551.41	
		Dispositions	-5,500.00		748,165.00
		Free Receipt	5,026.00	-688,913.82	
SBYVN9D1	UNITED TECHNOLOGIES CORP 3.95% 08-16-2025				
		Acquisitions	2,800,000.00	-2,939,905.00	
		Dispositions	-1,400,000.00		1,537,452.00
SBH42CV5	UNITEDHEALTH GROUP FIXED 3.7% DUE 12-15-2025				
		Acquisitions	650,000.00	-648,693.50	
		Dispositions	-650,000.00		654,459.00
SBHSSQ28	UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028				
		Acquisitions	945,000.00	-941,749.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-945,000.00		975,013.40
C91324P102	UNITEDHEALTH GROUP INC COM				
		Dispositions	-718.00		164,173.77
		Free Delivery	-1,063.00		
S2917766	UNITEDHEALTH GROUP INC COM				
		Dispositions	-6,997.00		1,743,661.39
		Free Receipt	6,997.00	-1,632,274.50	
C91324PDM1	UNITEDHEALTH GROUP 3.5% DUE 02-15-2024				
		Acquisitions	805,000.00	-802,995.55	
		Dispositions	-805,000.00		817,510.74
SBGSRD05	UNITEDHEALTH GROUP 3.5% DUE 02-15-2024				
		Acquisitions	1,540,000.00	-1,536,165.40	
		Dispositions	-1,540,000.00		1,541,217.90
C913456109	UNIVERSAL CORP VA COM				
		Free Delivery	-2,100.00		
S2923804	UNIVERSAL CORP VA COM				
		Dispositions	-2,100.00		109,229.23
		Free Receipt	2,100.00	-125,530.63	
C91529Y106	UNUM GROUP				
		Free Delivery	-8,500.00		
S2433842	UNUM GROUP				
		Dispositions	-9,543.00		331,045.96
		Free Receipt	9,543.00	-161,936.21	
C913903100	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	1,000.00	-133,135.09	
		Free Delivery	-1,000.00		
S2923785	UNVL HEALTH SERVICES INC CL B COM				
		Acquisitions	1,694.00	-215,527.12	
		Dispositions	-1,153.00		154,884.80
		Free Receipt	1,516.00	-196,097.41	
C90346WAA1	US AWYS 2013-1 3.95 DUE 05-15-2027				
		Free Delivery	-183,897.11		
SB94MBG7	US AWYS 2013-1 3.95 DUE 05-15-2027				
		Dispositions	-183,897.11		187,833.06
		Free Receipt	183,897.11	-183,897.11	
C902973304	US BANCORP				
		Acquisitions	235.00	-12,112.02	
		Free Delivery	-9,950.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2736035	US BANCORP				
		Dispositions	-19,619.00		1,007,902.38
		Free Receipt	19,619.00	-1,028,140.41	
C91740PAD0	USA COMPRESSION PARTNERS LP 144A FIXED 6.875% 09-01-2027 BEO				
		Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		247,450.00
C90932PAA6	UTD AIRLS 2014-1 4% DUE 10-11-2027				
		Free Delivery	-885,649.08		
SBL2FPD7	UTD AIRLS 2014-1 4% DUE 10-11-2027				
		Dispositions	-885,649.08		913,476.17
		Free Receipt	885,649.08	-909,465.89	
C210795PZ7	UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024				
		Free Delivery	-880,155.00		
SB7RL5S7	UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024				
		Dispositions	-880,155.00		908,319.89
		Free Receipt	880,155.00	-913,947.68	
SB91QR86	UTD TECHNOLOGIES 3.1% DUE 06-01-2022				
		Acquisitions	100,000.00	-97,600.00	
		Dispositions	-100,000.00		100,383.00
S2928683	V F CORP COM				
		Acquisitions	290.00	-26,136.25	
		Dispositions	-2,200.00		202,620.00
		Free Receipt	1,910.00	-179,005.20	
C927804FX7	VA ELEC & PWR CO 3.5% DUE 03-15-2027				
		Free Delivery	-350,000.00		
SBF2NLX1	VA ELEC & PWR CO 3.5% DUE 03-15-2027				
		Acquisitions	1,000,000.00	-1,026,690.00	
		Dispositions	-200,000.00		204,376.00
		Free Receipt	350,000.00	-363,583.50	
C91879Q109	VAIL RESORTS INC COM				
		Acquisitions	384.00	-88,258.63	
		Free Delivery	-1,752.00		
S2954194	VAIL RESORTS INC COM				
		Dispositions	-1,752.00		382,655.15
		Free Receipt	1,752.00	-373,697.75	
SB9DCRR1	VALE OVERSEAS LTD 4.375% DUE 01-11-2022				
		Acquisitions	53,000.00	-52,003.30	
		Dispositions	-53,000.00		53,861.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD4G7B4	VALE OVERSEAS LTD 6.25% DUE 08-10-2026				
		Acquisitions	15,000.00	-15,623.25	
		Dispositions	-15,000.00		16,311.90
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Free Delivery	-6,650.00		
S2041364	VALERO ENERGY CORP COM STK NEW				
		Dispositions	-9,238.00		754,990.54
		Free Receipt	9,238.00	-551,652.46	
SBWC0GS1	VALERO ENERGY CORP 3.65% DUE 03-15-2025				
		Acquisitions	800,000.00	-818,760.00	
		Dispositions	-800,000.00		826,512.00
C92047W101	VALVOLINE INC COM				
		Acquisitions	1,307.00	-24,783.46	
		Dispositions	-27,846.00		510,498.15
S2927516	VARIAN MEDICAL SYSTEMS INC				
		Acquisitions	19.00	-2,459.46	
		Dispositions	-600.00		76,764.00
		Free Receipt	581.00	-78,098.02	
SBYZWMR9	VAT GROUP AG CHF0.10				
		Acquisitions	144.00	-17,301.72	
		Dispositions	-144.00		16,514.11
SBF2WGB1	VEDANTA RESOURCES 6.125% SNR 09/08/2024 USD				
		Acquisitions	253,000.00	-220,529.98	
		Dispositions	-253,000.00		224,284.50
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Dispositions	-1,944.00		241,567.73
		Free Delivery	-12,107.00		
SBFH3N85	VEEVA SYS INC CL A COM CL A COM				
		Dispositions	-12,107.00		1,633,382.08
		Free Receipt	12,107.00	-357,747.47	
C92276F100	VENTAS INC REIT				
		Dispositions	-2,655.00		167,907.18
S2927925	VENTAS INC REIT				
		Acquisitions	404.00	-25,623.70	
		Dispositions	-2,500.00		161,275.00
		Free Receipt	2,096.00	-128,002.72	
C92277GAG2	VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026				
		Free Delivery	-264,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYMPWN7	VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026				
		Free Receipt	264,000.00	-261,935.52	
C92277GAH0	VENTAS RLTY LTD 3.125% DUE 06-15-2023				
		Free Delivery	-219,000.00		
SBDDRLP0	VENTAS RLTY LTD 3.125% DUE 06-15-2023				
		Dispositions	-375,000.00		372,626.25
		Free Receipt	219,000.00	-217,561.17	
S4031879	VEOLIA ENVIRONNEME EUR5				
		Acquisitions	10,612.00	-223,498.54	
		Dispositions	-19,592.00		443,108.60
C92339V100	VEREIT INC COM USD0.001				
		Acquisitions	17,200.00	-144,637.04	
		Free Delivery	-17,200.00		
SBYVVTJ1	VEREIT INC COM USD0.001				
		Dispositions	-17,200.00		145,594.98
		Free Receipt	17,200.00	-144,637.04	
SBF4MSX5	VEREIT OPER PARTNERSHIP L P 3.95% DUE 08-15-2027 BEO				
		Acquisitions	1,800,000.00	-1,789,884.00	
		Dispositions	-1,450,000.00		1,521,073.50
S2142922	VERISIGN INC COM				
		Acquisitions	32.00	-6,054.88	
		Dispositions	-700.00		136,892.00
		Free Receipt	668.00	-129,024.20	
C92345Y106	VERISK ANALYTICS INC COM STK				
		Free Delivery	-7,048.00		
SB4P9W92	VERISK ANALYTICS INC COM STK				
		Dispositions	-8,227.00		1,144,399.89
		Free Receipt	8,227.00	-646,562.34	
C92343V104	VERIZON COMMUNICATIONS COM				
		Free Delivery	-15,981.00		
S2090571	VERIZON COMMUNICATIONS COM				
		Dispositions	-41,691.00		2,442,879.70
		Free Receipt	41,691.00	-2,216,758.34	
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028				
		Acquisitions	2,300,000.00	-2,471,392.00	
		Dispositions	-198,000.00		212,313.42
C92343VCX0	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Free Delivery	-512,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Dispositions	-512,000.00		536,606.72
		Free Receipt	512,000.00	-477,143.85	
SBY7RR33	VERIZON 2.625% DUE 08-15-2026				
		Acquisitions	4,000,000.00	-3,856,798.00	
		Dispositions	-2,100,000.00		2,157,078.00
C92532F100	VERTEX PHARMACEUTICALS INC COM				
		Free Delivery	-2,428.00		
S2931034	VERTEX PHARMACEUTICALS INC COM				
		Dispositions	-3,998.00		666,210.30
		Free Receipt	3,998.00	-585,888.32	
C92553PBC5	VIACOM INC NEW FLTG RT 6.25% DUE 02-28-2057				
		Acquisitions	150,000.00	-144,375.00	
		Free Delivery	-835,000.00		
SBD6V825	VIACOM INC NEW FLTG RT 6.25% DUE 02-28-2057				
		Dispositions	-835,000.00		851,148.90
		Free Receipt	835,000.00	-828,635.00	
C92553PAT9	VIACOM INC NEW 4.25% DUE 09-01-2023				
		Acquisitions	1,110,000.00	-1,156,242.60	
		Dispositions	-700,000.00		744,233.00
C92763M105	VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT				
		Acquisitions	6,800.00	-207,016.55	
		Free Delivery	-10,103.00		
SBN8TKC1	VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT				
		Dispositions	-10,103.00		316,933.63
		Free Receipt	10,103.00	-319,424.00	
C928254101	VIRTU FINL INC CL A CL A				
		Free Delivery	-8,489.00		
SBWTVWD4	VIRTU FINL INC CL A CL A				
		Acquisitions	28,772.00	-669,955.16	
		Dispositions	-7,896.00		140,241.90
		Free Receipt	8,489.00	-170,974.96	
C92826C839	VISA INC COM CL A STK				
		Free Delivery	-13,252.00		
SB2PZN04	VISA INC COM CL A STK				
		Dispositions	-24,097.00		3,868,787.29
		Free Receipt	24,097.00	-2,266,375.66	
C928298108	VISHAY INTERTECHNOLOGY INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-9,100.00		
S2930149	VISHAY INTERTECHNOLOGY INC COM STK				
		Dispositions	-9,100.00		153,286.32
		Free Receipt	9,100.00	-124,486.51	
S6927590	VITASOY INTL NPV				
		Acquisitions	12,000.00	-60,888.20	
		Dispositions	-12,000.00		59,358.45
SBFZCSN4	VITROLIFE AB NPV				
		Acquisitions	2,690.00	-63,081.37	
		Dispositions	-2,690.00		55,565.04
C92857WBQ2	VODAFONE GROUP PLC 7% DUE 04-04-2079				
		Acquisitions	500,000.00	-500,000.00	
		Free Delivery	-500,000.00		
SBJWZHR1	VODAFONE GROUP PLC 7% DUE 04-04-2079				
		Dispositions	-500,000.00		523,640.46
		Free Receipt	500,000.00	-500,000.00	
S2933632	VORNADO RLTY TR COM				
		Acquisitions	194.00	-12,822.43	
		Dispositions	-1,200.00		79,824.00
		Free Receipt	1,006.00	-66,396.00	
C929089AD2	VOYA FINL INC 3.125% DUE 07-15-2024				
		Free Delivery	-724,000.00		
SBYXKMR5	VOYA FINL INC 3.125% DUE 07-15-2024				
		Acquisitions	200,000.00	-199,740.00	
		Free Receipt	724,000.00	-719,821.93	
S2931205	VULCAN MATERIALS CO COM				
		Acquisitions	149.00	-19,032.52	
		Dispositions	-900.00		118,404.00
		Free Receipt	751.00	-96,541.05	
C929566107	WABASH NATL CORP COM				
		Free Delivery	-10,600.00		
S2932048	WABASH NATL CORP COM				
		Dispositions	-10,600.00		150,251.88
		Free Receipt	10,600.00	-152,856.76	
C92927K102	WABCO HLDGS INC COM STK				
		Free Delivery	-2,398.00		
SB23CNQ3	WABCO HLDGS INC COM STK				
		Dispositions	-2,398.00		314,742.97

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	2,398.00	-251,214.22	
C929740108	WABTEC CORP COM				
		Dispositions	-355.02		26,272.96
S2955733	WABTEC CORP COM				
		Acquisitions	1,100.00	-77,544.50	
		Dispositions	-1,100.00		71,126.00
S2156503	WADDELL & REED FINL INC CL A COM				
		Acquisitions	18,478.00	-308,791.69	
		Dispositions	-4,756.00		75,709.66
C93142XPN5	WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 02-22-2019				
		Acquisitions	1,500,000.00	-1,495,408.33	
		Dispositions	-1,500,000.00		1,500,000.00
SBTN1Y44	WALGREENS BOOTS ALLIANCE INC COM				
		Acquisitions	435.00	-22,674.38	
		Dispositions	-5,400.00		284,904.00
		Free Receipt	4,965.00	-265,627.50	
S2936921	WALMART INC COM				
		Acquisitions	595.00	-59,437.53	
		Dispositions	-9,600.00		970,752.00
		Free Receipt	9,005.00	-903,201.50	
S2270726	WALT DISNEY CO				
		Acquisitions	996.00	-130,819.62	
		Dispositions	-11,900.00		1,595,671.00
		Free Receipt	10,904.00	-1,471,930.96	
C94106L109	WASTE MGMT INC DEL COM STK				
		Dispositions	-338.00		34,433.26
		Free Delivery	-9,423.00		
S2937667	WASTE MGMT INC DEL COM STK				
		Dispositions	-12,075.00		1,293,173.23
		Free Receipt	12,075.00	-1,061,662.46	
S2937689	WATERS CORP COM				
		Acquisitions	28.00	-5,858.58	
		Dispositions	-500.00		103,075.00
		Free Receipt	472.00	-100,805.04	
C942622200	WATSCO INC COM				
		Free Delivery	-1,974.00		
S2943039	WATSCO INC COM				
		Dispositions	-1,974.00		304,749.68

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description			Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
				Free Receipt	1,974.00	-307,997.47	
C94419L101	WAYFAIR INC CL A CL A						
				Acquisitions	1,662.00	-153,002.27	
				Free Delivery	-1,662.00		
SBQXZP64	WAYFAIR INC CL A CL A						
				Dispositions	-1,662.00		228,977.30
				Free Receipt	1,662.00	-153,002.27	
C92939U106	WEC ENERGY GROUP INC COM						
				Acquisitions	305.00	-22,928.38	
				Dispositions	-1,514.00		116,937.75
				Free Delivery	-9,086.00		
SBYY8XK8	WEC ENERGY GROUP INC COM						
				Dispositions	-11,088.00		887,628.54
				Free Receipt	11,088.00	-579,210.10	
C949746101	WELLS FARGO & CO NEW COM STK						
				Acquisitions	4,703.00	-229,637.50	
				Dispositions	-14,010.00		689,229.70
				Free Delivery	-14,233.00		
S2649100	WELLS FARGO & CO NEW COM STK						
				Dispositions	-39,642.00		1,836,543.29
				Free Receipt	39,642.00	-1,729,874.04	
C949746SJ1	WELLS FARGO & CO NEW NT FLTG DUE	10-31-2023/10-31-2022	REG				
				Acquisitions	200,000.00	-200,028.00	
				Dispositions	-200,000.00		203,723.80
SBVXL9F4	WELLS FARGO & CO 3% DUE 02-19-2025						
				Acquisitions	2,900,000.00	-2,884,572.00	
				Dispositions	-1,600,000.00		1,657,248.00
SBJ60RD8	WELLS FARGO & CO 4.15% DUE 01-24-2029						
				Acquisitions	760,000.00	-758,647.20	
				Dispositions	-50,000.00		50,113.50
SBYVYHH4	WELLTOWER INC COM REIT						
				Acquisitions	213.00	-16,549.04	
				Dispositions	-2,600.00		208,000.00
				Free Receipt	2,387.00	-179,717.23	
C95058W100	WENDYS CO COM						
				Acquisitions	7,271.00	-123,966.69	
				Free Delivery	-29,431.00		
SB3NXMJ9	WENDYS CO COM						

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-29,431.00		548,141.02
		Free Receipt	29,431.00	-390,550.93	
S2951098	WEST FRASER TIMBER COM NPV				
		Acquisitions	2,000.00	-104,015.16	
		Dispositions	-2,000.00		87,347.85
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Dispositions	-2,286.00		240,119.49
		Free Delivery	-5,093.00		
S2950482	WEST PHARMACEUTICAL SVCS INC COM				
		Dispositions	-5,093.00		598,644.28
		Free Receipt	5,093.00	-470,854.12	
C959802109	WESTERN UNION CO				
		Free Delivery	-23,600.00		
SB1F76F9	WESTERN UNION CO				
		Dispositions	-26,455.00		505,120.22
		Free Receipt	26,455.00	-456,547.20	
C958102105	WESTN DIGITAL CORP COM				
		Free Delivery	-2,900.00		
S2954699	WESTN DIGITAL CORP COM				
		Dispositions	-4,549.00		196,466.49
		Free Receipt	4,549.00	-133,351.92	
C961214EF6	WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034				
		Acquisitions	525,000.00	-525,000.00	
		Dispositions	-525,000.00		545,422.50
SBYR0914	WESTROCK CO COM				
		Acquisitions	587.00	-21,205.38	
		Dispositions	-1,800.00		64,692.00
		Free Receipt	1,213.00	-46,239.56	
C96208T104	WEX INC COM				
		Free Delivery	-1,758.00		
SB8383P2	WEX INC COM				
		Dispositions	-1,758.00		347,733.99
		Free Receipt	1,758.00	-198,620.94	
S2958936	WEYERHAEUSER CO COM				
		Acquisitions	994.00	-24,994.13	
		Dispositions	-5,100.00		119,901.00
		Free Receipt	4,106.00	-105,236.78	
C92936JBB9	WFRBS COML MTG TR 3.667% DUE 11-15-2044				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-369,000.00		
SB8QCDR3	WFRBS COML MTG TR 3.667% DUE 11-15-2044				
		Dispositions	-369,000.00		375,270.12
		Free Receipt	369,000.00	-390,361.64	
C963320106	WHIRLPOOL CORP COM				
		Free Delivery	-1,700.00		
S2960384	WHIRLPOOL CORP COM				
		Dispositions	-2,089.00		269,314.19
		Free Receipt	2,089.00	-182,817.97	
C969457100	WILLIAMS CO INC COM				
		Free Delivery	-14,565.00		
S2967181	WILLIAMS CO INC COM				
		Dispositions	-21,989.00		604,233.63
		Free Receipt	21,989.00	-639,837.23	
SBW9H6P2	WILLIAMS PARTNERS 4% DUE 09-15-2025				
		Acquisitions	700,000.00	-722,701.00	
		Dispositions	-1,050,000.00		1,114,370.50
SBDB6Q21	WILLIS TOWERS WATSON PLC COM USD0.000115				
		Acquisitions	89.00	-15,459.75	
		Dispositions	-900.00		160,479.00
		Free Receipt	811.00	-142,338.61	
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	302.00	-58,712.94	
		Free Delivery	-3,488.00		
SB8K6ZD1	WORKDAY INC CL A COM USD0.001				
		Dispositions	-3,488.00		676,919.58
		Free Receipt	3,488.00	-271,462.40	
C98310W108	WYNDHAM DESTINATIONS INC COM STK				
		Free Delivery	-700.00		
SB198391	WYNDHAM DESTINATIONS INC COM STK				
		Dispositions	-700.00		29,521.88
		Free Receipt	700.00	-29,574.15	
S2963811	WYNN RESORTS LTD COM				
		Acquisitions	139.00	-16,940.63	
		Dispositions	-700.00		84,609.00
		Free Receipt	561.00	-76,273.56	
S2614807	XCEL ENERGY INC COM				
		Acquisitions	89.00	-5,142.87	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,500.00		203,280.00
		Free Receipt	3,411.00	-190,606.68	
S2985677	XILINX INC COM				
		Acquisitions	119.00	-13,166.76	
		Dispositions	-1,700.00		179,707.00
		Free Receipt	1,581.00	-186,067.89	
SB3P2CN8	XYLEM INC COM				
		Acquisitions	90.00	-6,912.45	
		Dispositions	-1,200.00		90,924.00
		Free Receipt	1,110.00	-87,834.30	
S6985112	YAKULT HONSHA CO NPV				
		Acquisitions	600.00	-41,475.74	
		Dispositions	-3,300.00		207,659.97
S2098876	YUM BRANDS INC COM				
		Acquisitions	46.00	-4,619.09	
		Dispositions	-2,100.00		213,738.00
		Free Receipt	2,054.00	-206,406.46	
SBF2PHC8	YUZHOU PROPS CO GTD SNR SEC NTS 7.9% 11/05/2021				
		Acquisitions	200,000.00	-201,240.00	
		Dispositions	-200,000.00		204,750.00
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Dispositions	-1,425.00		309,659.60
		Free Delivery	-4,250.00		
S2989356	ZEBRA TECHNOLOGIES CORP CL A				
		Dispositions	-4,250.00		769,255.32
		Free Receipt	4,250.00	-243,779.68	
SB92MT10	ZENKOKU HOSHO CO L NPV				
		Acquisitions	100.00	-3,568.91	
		Dispositions	-200.00		6,677.43
S6644015	ZEON CORPORATION NPV				
		Acquisitions	500.00	-5,636.56	
		Dispositions	-20,300.00		191,147.43
S2783815	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	163.00	-19,342.40	
		Dispositions	-1,400.00		162,554.00
		Free Receipt	1,237.00	-151,606.72	
S2989828	ZIONS BANCORPORATION N A				
		Acquisitions	285.00	-13,119.98	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,300.00		59,514.00
		Free Receipt	1,015.00	-48,912.85	
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	228.00	-23,108.94	
		Dispositions	-3,200.00		327,616.00
		Free Receipt	2,972.00	-302,727.92	
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	50.00	-1,800.00	
		Free Delivery	-50.00		
SBGSP7M9	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Dispositions	-50.00		3,626.67
		Free Receipt	50.00	-1,800.00	
SB292RC1	ZOZO INC				
		Acquisitions	2,100.00	-39,001.05	
		Dispositions	-5,700.00		112,878.87
C337358BH7	1ST UN CORP BD STEP UP 08-01-2026				
		Free Delivery	-54,000.00		
S2664062	1ST UN CORP BD STEP UP 08-01-2026				
		Free Receipt	54,000.00	-62,979.66	
C90214J101	2U INC COM				
		Acquisitions	3,404.00	-195,207.72	
		Free Delivery	-12,699.00		
SBKWBZZ0	2U INC COM				
		Dispositions	-12,699.00		493,627.84
		Free Receipt	12,699.00	-623,269.52	
C88579Y101	3M CO COM				
		Dispositions	-657.00		121,321.27
		Free Delivery	-2,993.00		
S2595708	3M CO COM				
		Dispositions	-6,600.00		1,122,435.77
		Free Receipt	6,600.00	-1,042,307.16	
C316773100	5TH 3RD BANCORP COM				
		Free Delivery	-13,300.00		
S2336747	5TH 3RD BANCORP COM				
		Dispositions	-17,930.00		487,241.61
		Free Receipt	17,930.00	-352,612.96	

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, 2018
Enrolled Actuary	Fred Heger
Enrollment Number	20-07303

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 SB ATTACHMENTS

Schedule SB, Line 15
Reconciliation of differences between valuation results and amounts used to calculate AFTAP
as of December 1, 2018

The AFTAP reported on line 15 is the final certified AFTAP for the plan year and does not correspond to the valuation results reported on this SB.

The AFTAP reported on line 15 was certified on February 27, 2019 and only reflects discounted contributions for the prior plan year deposited as of the certification date. Details on the AFTAPs are below:

	AFTAP certified 2/27/2019	December 1, 2018 Valuation
Funding Target	1,624,499,113	1,624,499,113
Actuarial Value of Assets	1,436,709,899	1,447,400,830
AFTAP	88.44%	89.09%

Contribution not included in 2/27/2019 AFTAP but included in the December 1, 2018 Valuation:

Date	Prior Year Contribution	Discounted Value at 12/1/2018
August 15, 2019	11,138,875	10,690,931

Plan Name:	Sprint Retirement Pension Plan
EIN / PN:	48-0457967 / 001
Plan Sponsor:	Sprint Communications, Inc.
Valuation Date	December 1, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of December 1, 2018

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, 2018

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

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.

SCHEDULE SB ATTACHMENTS

"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.

"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.

SCHEDULE SB ATTACHMENTS

"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.

SCHEDULE SB ATTACHMENTS

Preretirement Death

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

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

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.

SCHEDULE SB ATTACHMENTS

GTE Transferred Employee on December 31, 1989

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

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

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

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

(2) 1.45% times such average final compensation above the Social Security Integration Level.

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

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

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

Former Centel Non-Union Employee

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

(i) 1.7% times Centel Career Average Compensation times credited service on or after January 1, 1985 and prior to January 1, 1994.

(ii) the sum of (1) and (2) as follows:

(1) 1.125% times the portion of Centel Average Final Compensation that is not in excess of $750, all multiplied by credited service as of December 31, 1984.

(2) 1.5% times the portion of Centel Average Final Compensation that exceeds $750, all multiplied by credited service as of December 31, 1984.

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

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

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 §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.

SCHEDULE SB ATTACHMENTS

Cost-of-Living Adjustment on April 1, 1994

Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b):

(a) The product of

(i) 2.1% of monthly benefit, and

(ii) the aggregate number of years (or part thereof) from July 1, 1986 through December 31, 1992 during which the member was receiving benefits.

(b) $10 per month.

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			
AUD - Australian dollar	32,825.420	32,825.42	32,825.42
BRL - Brazilian real	21,513.910	21,513.91	21,513.91
CAD - Canadian dollar	650.440	650.44	650.44
CHF - Swiss franc	8,887.840	8,887.84	8,887.84
DKK - Danish krone	4,345.030	4,345.03	4,345.03
EUR - Euro	22,568.000	22,568.00	22,568.00
GBP - British pound sterling	3,648.650	3,648.65	3,648.65
IDR - Indonesian rupiah	104,894.900	104,894.90	104,894.90
JPY - Japanese yen	14,048.580	14,048.58	14,048.58
KRW - South Korean won	6,267.980	6,267.98	6,267.98
MXN - Mexican peso	0.050	0.05	0.05
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	2,364,209.010	2,364,209.01	2,364,209.01
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		**2,583,859.81**	**2,583,859.81**
Total Non-Interest Bearing Cash - USD		**2,583,859.81**	**2,583,859.81**
Receivables - Other - USD			
Pending foreign exchange purchases: Japanese yen	0.000	21,630.88	21,637.92
Pending foreign exchange purchases: United States dollar	0.000	15,168.83	15,168.83
Total - all currencies		**36,799.71**	**36,806.75**
Pending trade sales: United States dollar	0.000	3,000,000.00	3,000,000.00
Total - all currencies		**3,000,000.00**	**3,000,000.00**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: Danish krone	0.000	1,321.42	1,324.52
Pending trade sales: Euro	0.000	6,998.11	7,011.66
Pending trade sales: British pound sterling	0.000	3,008.97	3,019.02
Pending trade sales: Japanese yen	0.000	9,669.82	9,662.52
Pending trade sales: Norwegian krone	0.000	2,167.96	2,159.92
Pending trade sales: United States dollar	0.000	3,870,463.37	3,870,463.37
Total - all currencies		**3,893,629.65**	**3,893,641.01**
Total Receivables - Other - USD		**6,930,429.36**	**6,930,447.76**
Interest Bearing Cash - USD			
USD - United States dollar	5,817,140.770	5,817,140.77	5,817,140.77
Total - all currencies		**5,817,140.77**	**5,817,140.77**
Total Interest Bearing Cash - USD		**5,817,140.77**	**5,817,140.77**
U.S. Government Securities			
United States - USD			
FED FARM CREDIT 3.4% 11-23-2027 SEDOL: BGNWLY5	6,050,000.000	6,395,636.50	6,748,488.71
FEDERAL FARM CREDIT 2.77% 12-04-2028 SEDOL: BFZ9VK3	9,523,000.000	9,558,425.56	10,205,289.24
FHA 12TH FED HSG ADMIN INSD MTG SER GMACPROJ 7.43 PASS THRU CTF DUE 12-1-21 REG CUSIP: 99V0006T9	625.130	624.58	627.19
SMALL BUSINESS ADMIN GTD DEV PARTN SER 2019-20A CL 1 3.37% 01-01-2039 REG SEDOL: BGMJQR5	809,644.670	809,644.67	854,649.58
7.43 05-01-2023 CUSIP: 99V000N86	1,474.300	1,498.09	1,479.17
Total United States - USD		**16,765,829.40**	**17,810,533.89**
Total U.S. Government Securities		**16,765,829.40**	**17,810,533.89**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Switzerland - USD			
CR SUISSE AG FIXED 3.625% DUE 09-09-2024 SEDOL: BQR7XJ5	325,000.000	333,547.50	343,718.28
Total Switzerland - USD		**333,547.50**	**343,718.28**
United States - USD			
ALABAMA PWR CO 2.45% DUE 03-30-2022 SEDOL: BF00KV5	485,000.000	484,602.30	491,134.19
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7	1,175,000.000	1,171,827.50	1,194,829.11
BOEING CO 2.7% DUE 05-01-2022 SEDOL: BJYSCJ5	505,000.000	504,106.15	513,675.77
BOEING CO 3.1% DUE 05-01-2026 SEDOL: BJYSCL7	910,000.000	907,442.90	947,462.60
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS BOOK ENTRY 2.95% 02-26-2022 SEDOL: BGC1MY0	885,000.000	884,575.20	904,592.25
DEERE JOHN CAP 3.2% DUE 01-10-2022 SEDOL: BJ08X07	525,000.000	524,496.00	538,856.03
DH EUROPE FIN II S 2.2% DUE 11-15-2024 SEDOL: BG0WN97	925,000.000	924,556.00	923,269.42
DH EUROPE FIN II S 2.6% DUE 11-15-2029 SEDOL: BKTX8T4	325,000.000	324,684.75	326,367.32
MEDTRONIC INC 3.15% DUE 03-15-2022 SEDOL: BYZ6594	444,000.000	443,363.23	456,551.57
MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 SEDOL: BVG7BT7	380,000.000	378,765.20	391,987.72
SCHWAB CHARLES 3.85% DUE 05-21-2025 SEDOL: BGLQSS2	465,000.000	464,688.45	503,397.21
SIMON PPTY GROUP L 2.625% DUE 06-15-2022 SEDOL: BF0P333	925,000.000	930,253.00	940,170.62
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9	1,900,000.000	1,982,226.00	2,048,298.17
Total United States - USD		**9,925,586.68**	**10,180,591.98**
Total Corporate Debt Instruments - Preferred		**10,259,134.18**	**10,524,310.26**

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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			
Australia - USD			
PVTPL MACQUARIE BK LTD 2.1% DUE 10-17-2022 BEO CUSIP: 55608PBC7	1,750,000.000	1,749,300.00	1,749,015.38
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028 CUSIP: 55608JAK4	500,000.000	531,015.00	523,785.00
PVTPL MACQUARIE GROUP LTD SR 4.15% 03-27-2024 SEDOL: BF1CJS0	800,000.000	800,000.00	841,478.20
Total Australia - USD		**3,080,315.00**	**3,114,278.58**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025 SEDOL: BJ88GL1	2,250,000.000	2,356,671.36	2,449,713.76
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 SEDOL: BJ88GM2	2,495,000.000	2,540,274.95	2,895,441.39
ANHEUSER-BUSCH 4% DUE 04-13-2028 SEDOL: BDZ7G86	1,450,000.000	1,407,428.00	1,599,399.56
Total Belgium - USD		**6,304,374.31**	**6,944,554.71**
Brazil - USD			
DEFAULTED PVTPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0% DUE 12-31-2040 CUSIP: 92824BAA4	205,000.000	218,038.00	9,225.00
PETROBRAS GLOBAL FINANCE 5.999% 01-27-2028 SEDOL: BGSDJH2	20,000.000	22,040.00	22,266.30
PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030 CUSIP: 71647NBF5	15,000.000	15,235.69	15,705.00
PVTPL U S J-ACUCAR E ALCOOL S A PIK 10.5% 11-09-2023 CUSIP: 90346JAC6	228,774.000	276,716.92	172,724.37
Total Brazil - USD		**532,030.61**	**219,920.67**
Canada - USD			
BK MONTREAL MEDIUM 3.3% DUE 02-05-2024 CUSIP: 06367WHH9	700,000.000	698,558.00	727,862.11
GFL ENVIRONMENTAL 8.5% DUE 05-01-2027 CUSIP: 36168QAE4	375,000.000	398,312.50	399,114.38
PVTPL BOMBARDIER INC 7.5% DUE 03-15-2025 SEDOL: BW55650	35,000.000	35,153.30	35,437.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL MEG ENERGY CORP SR 144A 7% DUE 03-31-2024/09-30-2019 BEO SEDOL: BF7ZP74	40,000.000	38,475.20	39,225.00
PVTPL XSTRATA FIN CDA LTD NT 144A 4.95% DUE 11-15-2021 BEO CUSIP: 98417EAK6	1,500,000.000	1,565,970.00	1,570,515.00
TORONTO DOMINION BK SR MEDIUM TERM BK NT1.9% DUE 12-01-2022 CUSIP: 89114QCD8	1,450,000.000	1,448,390.50	1,444,776.82
Total Canada - USD		**4,184,859.50**	**4,216,930.81**
Cayman Islands - USD			
PVTPL CALIFORNIA STR CLO IX LTD SER 12-9A CL AR2 FLTG 07-16-2032 CUSIP: 13079WAQ1	5,500,000.000	5,500,000.00	5,507,926.05
Total Cayman Islands - USD		**5,500,000.00**	**5,507,926.05**
China - USD			
HUARONG FINANCE II 4.625% GTD SNR 03/06/26 USD SEDOL: BDF16K0	280,000.000	297,348.80	297,974.59
PVTPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% DUE 09-15-2024/07-31-2019 BEO CUSIP: 37960JAA6	825,000.000	825,000.00	843,810.00
Total China - USD		**1,122,348.80**	**1,141,784.59**
Finland - USD			
NORDEA BK AB 3.75% DUE 08-30-2023 CUSIP: 65557CAY9	510,000.000	509,311.50	532,195.79
Total Finland - USD		**509,311.50**	**532,195.79**
France - USD			
BANQUE FEDERATIVE 3.75% DUE 07-20-2023 CUSIP: 06675FAR8	700,000.000	719,614.00	734,326.48
BNP PARIBAS FLTG RT 6.625% DUE 12-29-2999 CUSIP: 05565AHN6	300,000.000	317,625.00	321,750.00
BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023 CUSIP: 09659W2E3	2,100,000.000	2,115,855.00	2,174,227.42
BPCE SR NON PFD 3% DUE 05-22-2022 SEDOL: BDS6RL0	600,000.000	596,178.30	609,430.79

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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			
CREDIT AGRICOLE S A 144A 6.875% 12-31-2049 CUSIP: 225313AL9	550,000.000	587,812.50	601,562.50
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	110,000.000	109,410.40	122,225.06
PVTPL BPCE SA 3.5% DUE 10-23-2027 REG CUSIP: 05583JAC6	440,000.000	437,214.60	455,627.48
TOTAL CAP INTL FIXED 2.829% 01-10-2030 SEDOL: BK4NRX6	1,225,000.000	1,225,000.00	1,260,272.67
Total France - USD		**6,108,709.80**	**6,279,422.40**
Hong Kong - USD			
PVTPL AIA GROUP LIMITED 3.6% 04-09-2029 CUSIP: 00131LAH8	445,000.000	442,743.85	470,696.70
PVTPL AIA GROUP LTD 3.2% DUE 03-11-2025/12-11-2024 BEO CUSIP: 00131LAB1	268,000.000	267,659.64	275,533.48
Total Hong Kong - USD		**710,403.49**	**746,230.18**
Ireland - USD			
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 CUSIP: 05401AAF8	200,000.000	197,660.00	207,380.00
Total Ireland - USD		**197,660.00**	**207,380.00**
Mexico - USD			
AMER MOVIL SAB DE 3.625% DUE 04-22-2029 SEDOL: BK7K1Y3	705,000.000	700,262.40	750,359.70
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP: P6629MAD4	1,220,000.000	1,217,560.00	1,220,000.00
Total Mexico - USD		**1,917,822.40**	**1,970,359.70**
Netherlands - USD			
AERCAP IRELAND CAP 4.875% DUE 01-16-2024 SEDOL: BJ791D2	1,600,000.000	1,675,408.00	1,734,804.69
COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG CUSIP: 21684AAA4	650,000.000	683,543.28	701,819.28

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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			
Netherlands - USD			
ING GROEP N V 3.55% 04-09-2024 SEDOL: BJFFD47	655,000.000	654,017.50	682,901.11
PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM 3.875% 09-26-2023 CUSIP: 74977RDE1	389,000.000	388,560.43	410,927.88
Total Netherlands - USD		**3,401,529.21**	**3,530,452.96**
South Africa - USD			
SASOL FING USA LLC 5.875% DUE 03-27-2024 SEDOL: BG8F4P1	580,000.000	631,040.00	624,290.75
Total South Africa - USD		**631,040.00**	**624,290.75**
Spain - USD			
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	600,000.000	600,000.00	618,667.57
BANCO SANTANDER SA 3.125% 02-23-2023 SEDOL: BF4T8J2	620,000.000	618,351.50	631,645.11
BANCO SANTANDER SA 3.8% 02-23-2028 SEDOL: BF4T8L4	80,000.000	79,582.39	84,166.57
TELEFONICA 4.57% DUE 04-27-2023 SEDOL: BBNBFR8	1,700,000.000	1,802,424.32	1,826,035.76
Total Spain - USD		**3,100,358.21**	**3,160,515.01**
Switzerland - USD			
CR SUISSE GROUP AG 4.282% DUE 01-09-2028 CUSIP: 225401AC2	310,000.000	310,589.11	337,089.96
CR SUISSE GROUP 4.55% DUE 04-17-2026 SEDOL: BYWJPN0	500,000.000	526,400.00	555,511.96
PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049 CUSIP: 225401AK4	450,000.000	483,187.50	498,375.00
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023 CUSIP: 90352JAA1	1,666,000.000	1,678,857.07	1,711,499.54
Total Switzerland - USD		**2,999,033.68**	**3,102,476.46**

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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			
ASTRAZENECA PLC 3.375% DUE 11-16-2025 SEDOL: BYQKXG8	110,000.000	108,027.65	116,446.33
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 CUSIP: 05526DBB0	370,000.000	369,365.68	376,879.23
BARCLAYS PLC FLTG RT 3.932% DUE 05-07-2025 SEDOL: BK62T24	1,205,000.000	1,205,000.00	1,256,499.69
BARCLAYS PLC 4.61% 02-15-2023 SEDOL: BGPMCS4	410,000.000	418,060.60	427,566.14
CONNECT FINCO SARL/CONNECT U S FINCO L 6.75% DUE 10-01-2026 CUSIP: 20752TAA2	575,000.000	575,000.00	590,093.75
HSBC HLDGS PLC 3.262% 03-13-2023 SEDOL: BF243G1	785,000.000	785,302.48	800,943.44
HSBC HLDGS PLC 3.9% DUE 05-25-2026 SEDOL: BD0QRM9	250,000.000	249,643.20	266,171.87
HSBC HOLDINGS PLC 3.803% 03-11-2025 SEDOL: BJR20Y5	575,000.000	575,000.00	600,995.00
NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024 CUSIP: 63861VAC1	305,000.000	305,000.00	322,180.04
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030 CUSIP: 63861VAE7	600,000.000	600,000.00	642,765.58
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	1,213,000.000	1,280,204.83	1,298,864.24
ROYAL BK SCOTLAND FLTG RT 5.076% DUE 01-27-2030 SEDOL: BF19XW3	25,000.000	26,017.40	28,718.51
ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023 SEDOL: BDZYC67	1,600,000.000	1,605,965.77	1,633,061.87
ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025 SEDOL: BHPHFB0	595,000.000	595,000.00	627,965.55
ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024 SEDOL: BFYFF88	770,000.000	770,000.00	814,721.14
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SEDOL: BF5R442	165,000.000	158,431.35	172,942.37
SANTANDER UK PLC 2.875% DUE 06-18-2024 SEDOL: BK64D17	1,250,000.000	1,245,325.00	1,271,274.54
VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG SEDOL: BFMLNY0	1,800,000.000	1,830,600.00	1,897,996.55
Total United Kingdom - USD		**12,701,943.96**	**13,146,085.84**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBOTT LABS 2.55% DUE 03-15-2022 SEDOL: BWB9C25	200,000.000	194,008.00	203,160.14
ABBOTT LABS 2.95% DUE 03-15-2025 SEDOL: BXVMBJ1	280,000.000	272,452.00	291,137.60
ABBVIE INC 3.2% DUE 05-14-2026 SEDOL: BYP8MS8	281,000.000	279,926.58	289,207.08
ABBVIE INC 3.375% DUE 11-14-2021 SEDOL: BF2L511	505,000.000	504,131.40	518,291.17
ABBVIE INC 3.6% 05-14-2025 SEDOL: BXDZFX0	1,500,000.000	1,487,775.00	1,573,017.63
ACADIA HEALTHCARE 6.5% DUE 03-01-2024 SEDOL: BD0CN41	35,000.000	36,422.05	36,400.00
AIR LEASE CORP MED 3.75% DUE 06-01-2026 SEDOL: BK20386	900,000.000	889,650.00	942,517.83
AIR LEASE CORP 3.25% DUE 03-01-2025 SEDOL: BF5RD67	343,000.000	338,599.31	352,134.03
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	625,000.000	624,118.75	651,197.43
ALEXANDRIA REAL 3.8% DUE 04-15-2026 SEDOL: BJL1178	320,000.000	319,657.60	341,640.01
ALLIANT ENERGY FIN 4.25% DUE 06-15-2028 SEDOL: BDGMQX5	200,000.000	206,670.00	215,481.65
ALLY FINL INC 4.125% DUE 02-13-2022 SEDOL: BVGBM30	300,000.000	310,125.00	308,485.80
ALTRIA GROUP INC 3.8% DUE 02-14-2024 SEDOL: BFZ57W5	375,000.000	374,238.75	394,102.82
ALTRIA GROUP INC 4 DUE 01-31-2024 REG SEDOL: BYN6819	290,000.000	300,252.40	306,750.69
AMAZON COM INC FIXED 2.8% DUE 08-22-2024 CUSIP: 023135AZ9	3,150,000.000	3,162,663.00	3,257,886.40
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	1,500,000.000	1,569,795.00	1,607,364.66
AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029 SEDOL: BJN1CJ5	945,000.000	942,180.74	1,046,950.78
AMERICAN TOWER CORP NEW 3.375% 05-15-2024 SEDOL: BJMJ676	700,000.000	706,846.00	725,413.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN AXLE & MFG FIXED 6.25% 04-01-2025 SEDOL: BG0QLQ2	35,000.000	35,459.55	35,568.75
AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023 CUSIP: 025816BW8	275,000.000	274,714.00	289,107.60
AMERN EXPRESS CO 3.4% 02-27-2023 SEDOL: BFXCMK1	848,000.000	839,606.44	880,785.82
AMGEN INC 2.65% DUE 05-11-2022 SEDOL: BDFVJL2	855,000.000	852,366.13	866,236.76
ANTERO RES FIN 5.375% DUE 11-01-2021 SEDOL: BMMV231	40,000.000	35,775.20	36,950.00
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2	2,150,000.000	2,074,148.00	2,183,335.45
APPLE INC 3.25% DUE 02-23-2026 CUSIP: 037833BY5	750,000.000	746,101.97	796,146.79
APPLE INC 3% DUE 02-09-2024 SEDOL: BDVPY57	1,155,000.000	1,154,251.98	1,199,967.55
ARCH CAP FIN LLC 4.011% DUE 12-15-2026 SEDOL: BDDW8L0	2,400,000.000	2,516,324.00	2,626,737.19
ARCHER-DANIELS 3.375% DUE 03-15-2022 SEDOL: BH31X54	825,000.000	824,142.00	849,867.99
AT&T BROADBAND 9.455% DUE 11-15-2022 SEDOL: 2166502	881,000.000	1,204,093.97	1,067,716.78
AT&T INC FLTG RT 3.06725% DUE 06-12-2024 CUSIP: 00206RGD8	2,201,000.000	2,190,127.88	2,238,240.92
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 SEDOL: B8KHS02	1,000,000.000	773,750.00	934,514.60
AT&T INC 3.4% DUE 05-15-2025 SEDOL: BX2KBD8	819,000.000	796,257.57	855,107.84
AT&T INC 4.125% DUE 02-17-2026 SEDOL: BYMLXJ8	235,000.000	238,158.55	253,686.40
AT&T INC 4.35% DUE 03-01-2029 SEDOL: BGKCWJ0	835,000.000	830,891.80	921,194.67
B & G FOODS INC 5.25% DUE 04-01-2025 SEDOL: BYQ1WZ3	35,000.000	35,415.80	35,350.00
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4	1,025,000.000	1,072,252.45	1,097,028.63

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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			
BANK AMER CORP FIXED 3.97% 03-05-2029 CUSIP: 06051GHG7	70,000.000	68,520.20	76,180.92
BANK AMER CORP FLTG RT 2.511% DUE 02-05-2026 SEDOL: BFWSRG1	1,245,000.000	1,245,360.52	1,244,247.11
BANK AMER CORP MTN 3.458% 03-15-2025 SEDOL: BJKVQJ6	1,445,000.000	1,445,000.00	1,507,277.68
BANK AMER CORP VAR RT 2.816% DUE 07-21-2023 SEDOL: BF8F0Y5	4,300,000.000	4,270,846.00	4,363,958.85
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4	155,000.000	149,714.65	161,599.90
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	1,294,000.000	1,272,001.04	1,356,681.59
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	420,000.000	422,182.31	445,815.16
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	1,010,000.000	1,014,008.55	1,093,997.52
BANK NEW YORK MELLON CORP MEDIUM TERM 3.45% 08-11-2023 SEDOL: BG84492	1,065,000.000	1,064,808.30	1,115,728.79
BANK OF AMERICA CORP 3.004% 12-20-2023 SEDOL: BG37Y96	1,386,000.000	1,415,165.65	1,415,540.43
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	185,000.000	185,197.55	205,865.00
BB&T CORP MEDIUM TERM NTS 3.05% 06-20-2022 SEDOL: BJ5JGG2	1,120,000.000	1,119,966.40	1,146,433.46
BBVA USA GLOBAL FIXED 2.5% DUE 08-27-2024 CUSIP: 05552JAA7	1,625,000.000	1,624,236.25	1,615,524.79
BECTON DICKINSON & 2.894% DUE 06-06-2022 SEDOL: BF2MY95	1,100,000.000	1,096,447.00	1,116,816.32
BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	1,105,000.000	1,103,727.35	1,149,711.08
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL: BD3VQC4	969,000.000	985,274.72	1,037,273.87
BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028 SEDOL: BDFLNQ5	900,000.000	895,707.00	947,269.81
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 SEDOL: BVRZ8P5	1,761,000.000	1,824,102.12	1,858,284.12

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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			
BP CAP MKTS AMER 4.234% DUE 11-06-2028 SEDOL: BH05F19	730,000.000	766,244.50	822,266.39
BROADCOM CORP / 3% DUE 01-15-2022 SEDOL: BFWRF86	200,000.000	199,042.00	202,275.31
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027 SEDOL: BDRTBT6	825,000.000	789,450.75	842,163.30
BRUCE MANSFIELD UNIT 1 2007 PASS THRU TR6.85% IN DEFAULT 12-31-2040 SEDOL: B290VL2	504,759.970	547,024.61	418,381.96
BURL NORTHN SANTA FIXED 3% DUE 04-01-2025 SEDOL: BYVC3S1	1,750,000.000	1,774,037.50	1,826,341.20
CALPINE CORP 5.75% DUE 01-15-2025 SEDOL: BR30B02	35,000.000	35,975.80	35,525.00
CAMDEN PPTY TR 3.15% DUE 07-01-2029 SEDOL: BJF8QF8	600,000.000	598,506.00	626,812.49
CAMDEN PROPERTY TRUST FIXED 4.1% DUE 10-15-2028 SEDOL: BF19XY5	1,125,000.000	1,191,337.50	1,257,215.61
CAP 1 FINL CORP 3.2% DUE 01-30-2023 SEDOL: BFXCN20	812,000.000	805,164.22	834,897.82
CENTERPOINT ENERGY INC 4.25% 11-01-2028 SEDOL: BGQR0H3	400,000.000	420,104.00	434,899.83
CHARTER 4.464% DUE 07-23-2022 SEDOL: BDFF420	875,000.000	924,122.50	918,026.48
CHARTER 4.5% DUE 02-01-2024 SEDOL: BD6JMQ1	2,000,000.000	2,086,320.00	2,139,736.22
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	2,100,000.000	2,279,351.60	2,303,154.29
CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL: BKPHS01	490,000.000	489,593.30	528,720.24
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12	275,000.000	274,634.25	305,057.12
CISCO SYS INC 2.5% DUE 09-20-2026 SEDOL: BD8GNP6	1,400,000.000	1,363,446.00	1,434,986.00
CIT BK NATL ASSN FLTG RT 2.969% DUE 09-27-2025 SEDOL: BKS6G45	475,000.000	475,000.00	470,378.25
CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	880,000.000	891,192.89	934,614.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC NEW 2.976% DUE 11-05-2030 SEDOL: BK82405	775,000.000	775,000.00	783,147.75
CITIGROUP INC 2.7% DUE 10-27-2022 SEDOL: BYWG519	2,300,000.000	2,279,139.00	2,336,205.84
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	337,000.000	317,885.36	349,688.11
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	1,273,000.000	1,261,768.30	1,336,819.31
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	130,000.000	129,884.81	137,003.79
CITIGROUP INC 3.875% DUE 03-26-2025 SEDOL: BWH5X24	1,300,000.000	1,328,171.00	1,372,972.94
CITIGROUP INC 3.887% 01-10-2028 SEDOL: BDDXTT8	85,000.000	87,291.51	91,470.01
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69	155,000.000	157,236.90	168,804.71
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00	475,000.000	536,393.10	543,040.91
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	413,000.000	381,996.04	526,493.16
COMCAST CORP NEW 3.15% DUE 02-15-2028 SEDOL: BF22PP8	870,000.000	856,030.94	913,524.43
COMCAST CORP NEW 3.15% DUE 03-01-2026 CUSIP: 20030NBS9	600,000.000	598,126.80	629,688.92
COMCAST CORP NEW 3.95% 10-15-2025 CUSIP: 20030NCS8	720,000.000	719,114.40	785,105.88
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	1,010,000.000	1,008,040.60	1,138,622.88
COMERICA BK 2.5% DUE 07-23-2024 BEO SEDOL: BK9FGQ3	1,575,000.000	1,573,535.25	1,596,403.07
COMWLTH EDISON CO 2.55% DUE 06-15-2026 SEDOL: BYQHP41	400,000.000	387,468.00	407,418.89
CONSTELLATION 3.2% DUE 02-15-2023 CUSIP: 21036PAX6	1,300,000.000	1,308,723.00	1,336,252.87
CONSTELLATION 3.6% DUE 02-15-2028 SEDOL: BF42ZK1	890,000.000	888,225.66	944,980.74

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Corporate Debt Instruments - Other			
United States - USD			
CONSTELLATION 4.4% DUE 11-15-2025 SEDOL: BGHWB52	1,955,000.000	2,050,892.60	2,145,073.92
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9	300,000.000	307,428.00	309,983.84
COOPER-STANDARD 5.625% DUE 11-15-2026 SEDOL: BZ1JMH1	40,000.000	34,535.20	34,600.00
CR SUISSE AG NEW 3% DUE 10-29-2021 SEDOL: BRK8CH3	690,000.000	689,186.97	702,257.62
CSX CORP 2.6% DUE 11-01-2026 SEDOL: BD9NGW4	1,300,000.000	1,248,429.00	1,326,729.47
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	1,450,000.000	1,465,167.00	1,545,322.90
CVS HEALTH CORP 4.1% DUE 03-25-2025 SEDOL: BF4JKP2	870,000.000	861,482.70	934,238.63
CYRUSONE LP / 2.9% DUE 11-15-2024 SEDOL: BJP5D69	350,000.000	349,506.50	350,577.50
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	200,000.000	229,306.00	236,973.78
DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 SEDOL: BD96MG9	1,725,000.000	1,844,414.25	1,869,416.55
DIAMONDBACK ENERGY 4.75% DUE 11-01-2024 SEDOL: BDFD167	1,200,000.000	1,231,560.00	1,243,680.00
DISCOVER FINL SVCS 3.95% DUE 11-06-2024 SEDOL: BSHZYF6	410,000.000	419,304.00	435,240.54
DOMINION ENERGY INC STEP CPN DUE 08-15-2024 SEDOL: BKKJVP8	575,000.000	575,381.50	589,170.12
DOMINION RES INC 3.9% DUE 10-01-2025 SEDOL: BZ02806	319,000.000	318,728.85	341,490.48
DOWDUPONT INC 4.493% DUE 11-15-2025 SEDOL: BGWKQL2	800,000.000	855,192.00	880,201.59
DOWDUPONT INC 4.725% DUE 11-15-2028 SEDOL: BGL9DM0	855,000.000	855,000.00	968,583.24
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL: BDGM1J6	701,000.000	687,038.02	706,058.12
ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024 SEDOL: BJCYMG2	855,000.000	851,973.30	903,965.58

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL: BYQ2KJ6	540,000.000	537,743.00	577,339.40
ENERGY TRANSFER 4.95% DUE 06-15-2028 CUSIP: 29278NAF0	360,000.000	365,187.60	387,319.90
ENTERPRISE PRODS FLTG RT 4.68438% DUE 06-01-2067 SEDOL: B574DC2	1,990,000.000	1,840,750.00	1,860,650.00
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	600,000.000	615,414.00	636,569.30
ENTERPRISE PRODS 4.05% DUE 02-15-2022 SEDOL: B56X074	219,000.000	223,581.48	228,219.64
EQM MIDSTREAM 4.75% DUE 07-15-2023 SEDOL: BFYK668	1,300,000.000	1,323,673.00	1,268,239.74
ESSEX PORTFOLIO L 3% DUE 01-15-2030 SEDOL: BKPHQB8	575,000.000	567,134.00	582,081.63
FEDEX CORP 3.4% 01-14-2022 SEDOL: BJ1BJQ3	525,000.000	524,391.00	539,269.39
FIFTH THIRD BK CINCINNATI OHIO MEDIUM TE3.35% DUE 07-26-2021 CUSIP: 31677QBN8	535,000.000	534,866.25	546,473.26
FISERV INC 2.75% DUE 07-01-2024 CUSIP: 337738AS7	2,150,000.000	2,146,388.00	2,183,907.59
FISERV INC 3.2% DUE 07-01-2026 SEDOL: BKF0BV2	1,350,000.000	1,349,905.50	1,398,332.07
FISERV INC 3.5% DUE 07-01-2029 CUSIP: 337738AU2	675,000.000	673,866.00	709,093.33
FORD MTR CR CO LLC FIXED 5.113% 05-03-2029 SEDOL: BJYMJ29	300,000.000	300,000.00	303,611.91
GE CAP INTL FDG CO 3.373% DUE 11-15-2025 SEDOL: BYNKFJ8	1,075,000.000	1,074,633.15	1,111,162.92
GEN MTRS FINL CO FIXED 4.15% 06-19-2023 SEDOL: BGB6GB1	654,000.000	653,807.23	684,619.07
GENERAL MTRS CO FIXED 4% DUE 04-01-2025 SEDOL: BD5JX25	620,000.000	612,627.05	648,085.18
GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG SEDOL: BHZQX02	700,000.000	699,559.00	718,628.09
GENESIS ENERGY L P 6% DUE 05-15-2023 SEDOL: BXT7CD9	40,000.000	37,425.20	37,378.80

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United States - USD			
GLOBAL PMTS INC 2.65% DUE 02-15-2025 SEDOL: BJXV2Y0	900,000.000	899,775.00	902,778.41
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	550,000.000	548,273.00	558,394.40
HASBRO INC 3.9% DUE 11-19-2029 CUSIP: 418056AZ0	950,000.000	946,960.00	950,778.66
HCP INC FIXED 4% DUE 06-01-2025 SEDOL: BXTSMF4	270,000.000	267,640.20	290,634.77
HCP INC 3.25% DUE 07-15-2026 SEDOL: BKDK9B0	825,000.000	824,224.50	857,172.37
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016 SEDOL: BD3GB57	1,600,000.000	1,705,520.00	1,774,149.65
HEWLETT PACKARD 3.5% DUE 10-05-2021 SEDOL: BG2F3G1	2,405,000.000	2,433,661.05	2,463,429.07
HLTH CARE REIT INC 4.5% DUE 01-15-2024 SEDOL: BFF32T1	209,000.000	206,822.22	225,759.61
HUNTINGTON 2.625% DUE 08-06-2024 CUSIP: 446150AQ7	1,075,000.000	1,072,645.75	1,086,501.21
HUNTINGTON 4% DUE 05-15-2025 SEDOL: BD0BN04	375,000.000	373,822.50	403,814.14
HUNTSMAN INTL LLC 4% 05-01-2029 SEDOL: BJLTYV7	500,000.000	503,005.00	528,464.56
IHS MARKIT LTD 4% DUE 03-01-2026 CUSIP: 44962LAC1	625,000.000	659,412.50	663,662.50
INTELSAT JACKSON HLDGS S A 5.5 DUE 08-01-2023 SEDOL: BN7SP46	430,000.000	398,556.25	341,721.00
INTELSAT JACKSON 9.75% DUE 07-15-2025 CUSIP: 45824TAY1	165,000.000	141,762.50	138,600.00
JPMORGAN CHASE & CO 3.875 09-10-2024 SEDOL: BR17VT4	1,030,000.000	1,061,934.27	1,094,686.63
JPMORGAN CHASE & FLTG RT 2.301% DUE 10-15-2025 CUSIP: 46647PBF2	1,750,000.000	1,750,000.00	1,746,203.66
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029 CUSIP: 46647PAV8	343,000.000	343,000.00	380,301.68
JPMORGAN CHASE & 3.2% DUE 06-15-2026 SEDOL: BYZ2G99	1,600,000.000	1,597,006.64	1,669,960.37

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JPMORGAN CHASE & 3.22% DUE 03-01-2025 SEDOL: BD97KY6	485,000.000	484,568.80	501,681.73
JPMORGAN CHASE & 3.3% DUE 04-01-2026 SEDOL: BD3J3C7	2,000,000.000	2,001,780.00	2,100,799.38
JPMORGAN CHASE & 3.625% DUE 12-01-2027 SEDOL: BYMJ596	1,300,000.000	1,296,295.00	1,372,650.40
KEURIG DR PEPPER 4.057% DUE 05-25-2023 SEDOL: BK1MHH0	1,700,000.000	1,752,440.63	1,797,957.28
KEURIG DR PEPPER 4.417% DUE 05-25-2025 SEDOL: BJQ4138	520,000.000	520,000.00	567,431.70
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 3.3% 02-01-2022 SEDOL: BJ555X0	805,000.000	804,637.75	826,884.42
KIMCO RLTY CORP 3.3% DUE 02-01-2025 SEDOL: BYXD1K0	615,000.000	613,067.85	636,734.32
KRATON POLYMERS 7% DUE 04-15-2025 SEDOL: BDCLQF8	35,000.000	35,940.80	35,700.00
LOWES COS INC 3.65% DUE 04-05-2029 SEDOL: BJY1711	300,000.000	302,160.00	321,538.12
MAGNETATION LLC TERM LOANS DUE 03-07-2017 BEO CUSIP: LX1444962	93,259.010	84,994.54	93,259.01
MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024 SEDOL: BQQGYZ6	825,000.000	847,324.50	864,828.38
MARRIOTT INTL INC 2.125% DUE 10-03-2022 CUSIP: 571903BC6	1,325,000.000	1,322,244.00	1,324,102.59
MARSH & MCLENNAN 4.375% DUE 03-15-2029 SEDOL: BJ2NYK7	500,000.000	533,165.00	566,311.31
MEREDITH CORP FIXED 6.875% 02-01-2026 SEDOL: BHNGMX0	35,000.000	35,940.80	35,962.50
MET LIFE GLOBAL 3.375% DUE 01-11-2022 SEDOL: BJ75KX3	905,000.000	904,846.15	930,917.37
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4	545,000.000	536,822.55	554,644.28
MICROSOFT CORP 2.875% DUE 02-06-2024 SEDOL: BYP2NV0	720,000.000	714,915.49	747,508.86
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024 SEDOL: BRJZZY3	2,700,000.000	2,773,278.00	2,859,587.77

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MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025 SEDOL: BKLRH64	1,175,000.000	1,175,643.50	1,188,947.57
MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	1,095,000.000	1,095,434.89	1,162,986.23
MORGAN STANLEY 2.75% DUE 05-19-2022 SEDOL: BZ08VN8	410,000.000	397,864.00	415,742.10
MORGAN STANLEY 3.125% DUE 07-27-2026 SEDOL: BYV6G28	838,000.000	804,010.72	868,506.85
MORGAN STANLEY 3.875% DUE 01-27-2026 SEDOL: BDCRXV1	800,000.000	834,219.00	862,098.73
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL: BWXTWR8	425,000.000	452,280.75	455,012.48
MORGAN STANLEY 4.875% DUE 11-01-2022 SEDOL: B970NV7	405,000.000	419,584.05	434,227.55
MORGAN STANLEY 4% DUE 07-23-2025 SEDOL: BYTCKF9	430,000.000	444,044.65	464,836.08
MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	480,000.000	477,844.80	491,878.95
MUFG UNION BANK NA 3.15% 04-01-2022 SEDOL: BJQ1Y63	960,000.000	958,809.60	984,133.43
NABORS IND INC 4.625% DUE 09-15-2021 SEDOL: B7N3606	40,000.000	37,775.20	38,000.00
NATL RETAIL PPTYS 3.9% DUE 06-15-2024 SEDOL: BMH0QZ3	515,000.000	523,610.80	544,493.61
NISOURCE FIN CORP FIXED 2.65% DUE 11-17-2022 SEDOL: BD5W830	1,300,000.000	1,321,502.00	1,314,590.23
NISOURCE FIN CORP 3.49% 05-15-2027 SEDOL: BD20RF2	800,000.000	803,320.00	838,711.37
NOBLE ENERGY INC 3.25% DUE 10-15-2029 SEDOL: BJLBJV8	275,000.000	274,950.50	272,309.97
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4	2,800,000.000	2,787,103.20	2,876,654.28
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	2,300,000.000	2,268,927.00	2,398,602.36
NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL: BJJP149	935,000.000	953,132.45	985,726.63

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OCCIDENTAL PETE CORP FLTG 08-15-2022 SEDOL: BKKGQJ8	2,125,000.000	2,125,000.00	2,137,674.41
OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026 SEDOL: BK8VN94	570,000.000	608,455.29	646,081.43
OCCIDENTAL PETE CORP 3.2% 08-15-2026 SEDOL: BJ9NFN0	600,000.000	599,586.00	603,514.22
OCCIDENTAL PETE 4.85% DUE 03-15-2021 SEDOL: BJX69L1	295,000.000	295,931.14	304,101.71
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG SEDOL: BJ9NFP2	350,000.000	348,271.00	353,432.55
PARKER-HANNIFIN 3.25% DUE 06-14-2029 SEDOL: BJTDRL2	1,425,000.000	1,420,539.75	1,478,574.77
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL: BKZCC60	100,000.000	99,663.00	99,774.18
PENSKE TRUCK 3.9% DUE 02-01-2024 SEDOL: BG08VW4	986,000.000	983,988.56	1,037,980.46
PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	275,000.000	274,092.50	275,170.74
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL: BYV3CJ8	800,000.000	837,960.00	850,057.90
PLAINS ALL AMERN 3.85% DUE 10-15-2023 SEDOL: BCZTL80	1,648,000.000	1,683,041.63	1,702,062.28
PNC BK N A 4.2 DUE 11-01-2025 SEDOL: BFVQ1B9	645,000.000	655,345.80	709,160.39
PRICOA GLOBAL FDG 3.45% DUE 09-01-2023 SEDOL: BG5QLM3	1,205,000.000	1,204,891.55	1,261,995.85
PRUDENTIAL FINL INC 3.878% 03-27-2028 SEDOL: BFNNX45	1,500,000.000	1,573,035.00	1,658,990.10
PVPTL LIONS GATE CAP HLDGS LLC 5.875% DUE 11-01-2024 BEO SEDOL: BFXYPX1	35,000.000	34,365.80	33,695.20
PVTPL ABBVIE INC 3.2% DUE 11-21-2029 SEDOL: BJLPYN7	4,525,000.000	4,523,868.75	4,591,304.78
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026 SEDOL: BHX0XV7	35,000.000	38,872.05	38,762.50
PVTPL ANTERO MIDSTREAM PARTNERS LP/ANTERO MI 5.75% DUE 03-01-2027 BEO SEDOL: BJKRP31	700,000.000	567,000.00	553,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO SEDOL: BZ1DXD6	35,000.000	34,803.30	33,993.75
PVTPL BOYD GAMING CORP SR NT 144A 4.75% DUE 12-01-2027/12-03-2019 BEO SEDOL: BKMKKX0	700,000.000	700,000.00	707,091.00
PVTPL BRISTOL MYERS SQUIBB CO 2.875% 15/08/2020 2.875% DUE 08-15-2020 BEO SEDOL: BK56M40	600,000.000	598,188.00	604,125.41
PVTPL BROADCOM INC CORP 4.25% 04-15-2026 SEDOL: BJ8CLK7	1,500,000.000	1,485,825.00	1,571,423.27
PVTPL BROADCOM INC 3.625% 10/15/2024 SEDOL: BJ88YM8	1,286,000.000	1,268,844.21	1,322,155.02
PVTPL CATALENT PHARMA SOLUTIONS INC 5.0% DUE 07-15-2027 SEDOL: BHWTW30	120,000.000	120,000.00	124,500.00
PVTPL CBAM 2018-8 LTD LLC NT CL A-1 FLTG 3C7 10-20-2029 BEO CUSIP: 12478CAA9	2,500,000.000	2,492,500.00	2,485,525.00
PVTPL CBS RADIO INC 7.25% DUE 11-01-2024 SEDOL: BYWYR73	35,000.000	37,034.55	36,925.00
PVTPL CENTENE CORP 4.25% 12-15-2027 SEDOL: BJYKF81	800,000.000	794,575.00	823,000.00
PVTPL CLEVELAND-CLIFFS INC FIXED 5.875% 06-01-2027 BEO SEDOL: BJGV689	40,000.000	38,135.20	38,300.00
PVTPL COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025 SEDOL: BYQF2Y4	40,000.000	38,125.20	38,600.00
PVTPL DIAMOND SPORTS GR/DIAMON 6.625% DUE 08-15-2027 BEO SEDOL: BKKGCN4	35,000.000	33,884.55	34,114.85
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 SEDOL: BD96MH0	1,925,000.000	2,185,455.50	2,199,714.15
PVTPL DRYDEN SENIOR LOAN FUND SER 19-68A CL A FLTG DUE 07-15-2032 CUSIP: 26252QAA0	2,000,000.000	2,000,000.00	1,990,507.40
PVTPL ENERGIZER HLDGS INC NEW SR NT 7.75% 01-15-2027 SEDOL: BJ2XKM1	985,000.000	1,069,015.80	1,100,737.50
PVTPL ENTERCOM MEDIA CORP 6.5% 05-01-2027 SEDOL: BK97MV6	625,000.000	649,312.50	659,375.00
PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO SEDOL: BHXD2G4	1,200,000.000	1,244,160.00	1,276,445.42
PVTPL HERTZ CORP SR NT 6.0% DUE 01-15-2028 SEDOL: BJXCLT1	35,000.000	34,584.55	34,785.10

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL HLF FING SARL LLC / HERBALIFE INTL INC 7.25% DUE 08-15-2026 SEDOL: BGDZ843	35,000.000	36,553.30	36,575.00
PVTPL IHEARTCOMMUNICATIONS INC 4.75% DUE01-15-2028/11-22-2019 BEO SEDOL: BKM81Q4	250,000.000	250,000.00	251,575.00
PVTPL IHS MARKIT LTD 144A 5% DUE 11-01-2022/07-28-2016 CUSIP: 44962LAA5	2,695,000.000	2,854,597.90	2,871,377.99
PVTPL JELD-WEN INC SR NT 4.875% 12-15-2027 SEDOL: BF4PGP2	35,000.000	35,065.80	35,043.75
PVTPL MANITOWOC CO INC FIXED 9% 04-01-2026 SEDOL: BJ2XVH3	35,000.000	35,065.80	35,525.00
PVTPL MARS INC DEL NT 2.7% 04-01-2025 SEDOL: BHND6G2	1,820,000.000	1,813,030.80	1,868,385.05
PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/11-20-2019 BEO SEDOL: BKMKKY1	35,000.000	35,153.30	35,441.00
PVTPL NAVIENT STUDENT LN TR 2018-4A LN BACKED NT CL A-2 FLTG RT 06-27-2067 CUSIP: 63941NAC3	1,700,000.000	1,685,656.25	1,683,511.36
PVTPL OHA CR FDG 3 LTD/OHA CR FDG 3 LLC SER 19-3A CL A1 FLTG 144A07-20-2032 BEO CUSIP: 67112RAC8	1,750,000.000	1,750,000.00	1,743,984.73
PVTPL PANTHER BF AGGREGATOR 2 LP FIXED 8.5% 05-15-2027 SEDOL: BJ0M440	35,000.000	35,748.30	35,743.75
PVTPL PETSMART INC 5.875% DUE 06-01-2025 SEDOL: BZ3C386	35,000.000	34,409.55	34,300.00
PVTPL PRESTIGE BRANDS INC 5.125% DUE 01-15-2028 SEDOL: BFZ91T2	100,000.000	100,000.00	102,375.00
PVTPL REALOGY GROUP LLC/REALOGY CO-ISSUER FIXED 9.375% 04-01-2027 BEO SEDOL: BJY5HL3	35,000.000	35,415.80	35,175.00
PVTPL RESIDEO FDG INC 6.125% DUE 11-01-2026 SEDOL: BF9MYV0	35,000.000	34,453.30	33,600.00
PVTPL STAPLES INC 10.75% 04-15-2027 SEDOL: BK0L4Q6	35,000.000	36,072.05	36,053.50
PVTPL SUMMIT MATLS LLC FIXED 6.5% 03-15-2027 SEDOL: BH4J3L3	35,000.000	37,690.80	37,362.50
PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 5.125% DUE 05-15-2023 BEO SEDOL: B9X7S84	35,000.000	34,584.55	34,518.75
PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6	30,000.000	34,181.40	34,341.30

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO SEDOL: BFB5M46	35,000.000	37,515.80	37,450.00
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024 SEDOL: BJQTHM4	400,000.000	403,372.00	403,597.98
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL: BJQTHL3	900,000.000	900,446.54	927,832.46
PVTPL WAND MERGER CORP SR NT 8.125% 07-15-2023 SEDOL: BF0ZZM6	35,000.000	37,358.30	37,450.00
REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL: BJQZJV5	400,000.000	402,348.00	402,363.46
REGENCY CTRS L P 4.125% 03-15-2028 SEDOL: BDD1H65	235,000.000	241,138.20	255,342.40
ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL: BGLFKF0	500,000.000	518,270.00	549,623.36
SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG SEDOL: BSPPYG9	2,700,000.000	2,907,011.25	2,900,351.61
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	1,900,000.000	2,083,597.00	2,122,901.35
SCRIPPS ESCROW INC FIXED 5.875% DUE 07-15-2027 SEDOL: BJ9NGK4	35,000.000	35,984.55	35,951.56
SHERWIN-WILLIAMS 3.125% DUE 06-01-2024 SEDOL: BDGKSS8	2,055,000.000	2,051,074.37	2,124,809.48
SMUCKER J M CO 3% DUE 03-15-2022 SEDOL: BYXK0R1	260,000.000	258,848.20	264,868.07
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL: BYT1506	782,000.000	778,285.16	810,912.73
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 SEDOL: BGDYGR9	276,785.720	279,069.19	273,452.06
SOUTHN CAL GAS CO 3.15% DUE 09-15-2024 SEDOL: BYRKB96	4,700,000.000	4,742,723.00	4,918,891.08
SPECTRA ENERGY 3.375% DUE 10-15-2026 SEDOL: BZBFK42	385,000.000	383,803.15	398,080.35
SPIRIT RLTY L P 4% DUE 07-15-2029 SEDOL: BJQ2JR2	1,225,000.000	1,256,734.75	1,294,759.08
STARBUCKS CORP 3.8% DUE 08-15-2025 SEDOL: BFXV4Z7	1,050,000.000	1,094,982.00	1,130,774.25

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Corporate Debt Instruments - Other			
United States - USD			
SUNGARD AS NEW HOLDINGS III LLC TERM LOAN DUE 02-03-2022 CUSIP: 86736LAD5	45,418.210	41,330.57	43,942.12
SUNGARD AS NEW HOLDINGS III LLC TERM LOAN DUE 11-03-2022 BEO CUSIP: 86736LAB9	181,179.690	178,797.20	139,508.36
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL: BD35XP8	490,000.000	485,643.54	499,529.50
SUNOCO LOGISTICS 3.45% DUE 01-15-2023 SEDOL: B83F3M0	764,000.000	721,057.89	775,458.59
SUNTRUST BANK 3.525% DUE 10-26-2021 REG SEDOL: BGQQ672	860,000.000	860,000.00	870,943.61
SUNTRUST BKS INC 4% DUE 05-01-2025 SEDOL: BYZGKB1	1,250,000.000	1,263,587.50	1,351,750.25
TIME WARNER CABLE 4% DUE 09-01-2021 SEDOL: B4N1L82	300,000.000	306,204.00	307,163.30
TONON LUXEMBOURG S A 6.5% DUE 10-31-2024 CUSIP: 89031RAG1	64,773.000	206,277.80	3,886.38
TRANSDIGM INC FIXED 7.5% 03-15-2027 SEDOL: BJV3SS4	975,000.000	1,026,593.75	1,055,437.50
TRANSDIGM INC 6.5% DUE 05-15-2025 SEDOL: BYPJH97	35,000.000	36,334.55	36,356.25
UNITED TECHNOLOGIES CORP 3.95% 08-16-2025 SEDOL: BYVN9D1	2,110,000.000	2,193,376.86	2,293,799.67
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028 SEDOL: BYVN9F3	1,175,000.000	1,319,665.00	1,322,033.73
USA COMPRESSION FIXED 6.875% DUE 04-01-2026 SEDOL: BHPG3B3	35,000.000	36,028.30	35,962.50
VA ELEC & PWR CO 3.5% DUE 03-15-2027 SEDOL: BF2NLX1	1,150,000.000	1,182,511.50	1,226,266.34
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL: BYMPWN7	264,000.000	261,935.52	283,968.10
VENTAS RLTY LTD 3.125% DUE 06-15-2023 SEDOL: BDDRLP0	219,000.000	217,561.17	224,721.86
VEREIT OPER PARTNERSHIP L P 3.95% DUE 08-15-2027 BEO SEDOL: BF4MSX5	350,000.000	348,033.00	369,201.61
VEREIT OPER PARTNERSHIP L P 4.625% 11-01-2025 SEDOL: BFMWZ14	1,000,000.000	1,040,400.00	1,093,280.15

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Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891	2,300,000.000	2,471,392.00	2,608,594.68
VERIZON FIXED 4.016% DUE 12-03-2029 SEDOL: BJ84802	1,510,000.000	1,556,523.10	1,683,827.62
VERIZON 2.625% DUE 08-15-2026 SEDOL: BY7RR33	1,900,000.000	1,831,979.05	1,934,690.98
VIACOM INC NEW 3.875% DUE 04-01-2024 CUSIP: 92553PAX0	480,000.000	488,198.40	503,859.86
VIACOM INC NEW 4.25% DUE 09-01-2023 CUSIP: 92553PAT9	885,000.000	918,545.88	938,561.13
VMWARE INC 2.95% DUE 08-21-2022 SEDOL: BDT5LB4	805,000.000	789,501.54	819,198.28
VOYA FINL INC 3.125% DUE 07-15-2024 SEDOL: BYXKMR5	924,000.000	919,561.93	951,409.19
W P CAREY INC 3.85% DUE 07-15-2029 SEDOL: BGBN0J8	625,000.000	617,975.00	660,344.42
WASTE MGMT INC DEL 3.2% DUE 06-15-2026 SEDOL: BJVRGM6	2,350,000.000	2,360,402.50	2,471,001.10
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34	525,000.000	575,002.75	575,831.20
WELLS FARGO & CO 2.5% DUE 03-04-2021 SEDOL: BYT2BY5	735,000.000	734,365.65	739,519.64
WELLS FARGO & CO 3.069% DUE 01-24-2023 SEDOL: BYM4WQ7	440,000.000	439,955.90	448,350.17
WELLS FARGO & CO 3% DUE 02-19-2025 SEDOL: BVXL9F4	1,300,000.000	1,293,084.00	1,334,545.88
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8	710,000.000	708,736.20	790,724.34
WESTERN UN CO 2.85% DUE 01-10-2025 SEDOL: BKV7DS8	475,000.000	474,263.75	474,086.05
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SEDOL: BF6Q7G1	450,000.000	449,574.50	460,715.04
WILLIAMS PARTNERS 4% DUE 09-15-2025 SEDOL: BW9H6P2	830,000.000	846,154.46	874,707.04
WPX ENERGY INC 5.25% DUE 09-15-2024 SEDOL: BQQLMK2	35,000.000	35,765.80	35,768.95

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Corporate Debt Instruments - Other				
United States - USD				
1ST UN CORP BD STEP UP 08-01-2026 SEDOL: 2664062		54,000.000	62,979.66	68,246.49
Total United States - USD			**246,292,062.03**	**254,135,644.73**
Total Corporate Debt Instruments - Other			**299,293,802.50**	**308,580,449.23**
Corporate Stock - Preferred				
Brazil - BRL				
TELEFONICA BRASIL PRF NPV SEDOL: B3ZCNF7		0.000	0.00	0.00
Total Brazil - BRL			**0.00**	**0.00**
United States - USD				
DUMMYLINE PREFERRED STOCK HOLDCO CUSIP: 6JU999H21	PREFERRED STOCK	2,388.000	0.00	238,800.00
TE HOLDCORP LLC/CORP PREFERRED UNITS CUSIP: 447997768		5,613.000	56,130.00	0.00
Total United States - USD			**56,130.00**	**238,800.00**
Total Corporate Stock - Preferred			**56,130.00**	**238,800.00**
Corporate Stock - Common				
Australia - AUD				
APPEN LTD NPV SEDOL: BTPJH25		3,170.000	53,258.09	52,511.17
BEACH ENERGY LTD NPV SEDOL: 6088204		38,713.000	52,923.72	62,845.14
DOWNER EDI LTD NPV SEDOL: 6465573		15,175.000	82,113.25	85,912.78
NINE ENTERTAINMENT NPV SEDOL: BGQV183		53,168.000	66,962.39	63,474.41
NORTHERN STAR RESOURCES LTD SEDOL: 6717456		6,821.000	44,845.27	44,245.62

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Corporate Stock - Common			
Australia - AUD			
PERENTI GLOBAL LTD SEDOL: BKRKNV4	34,522.000	51,060.11	45,417.08
SARACEN MINERAL HL NPV SEDOL: 6168838	31,403.000	69,462.21	65,422.25
SARACEN MINERAL HOLDINGS NPV SEDOL: BL3HMW0	4,747.000	0.00	417.41
SEVEN GROUP HLDGS NPV SEDOL: B432QW4	5,418.000	69,245.00	70,179.68
SUPER RETAIL GROUP LTD G NPV SEDOL: B01C7R0	9,725.000	51,875.16	65,714.12
Total Australia - AUD		**541,745.20**	**556,139.66**
Austria - EUR			
BAWAG GROUP AG COMMON STOCK SEDOL: BZ1GZ06	1,712.000	74,312.78	68,823.76
CA IMMOBILIEN ANLA NPV SEDOL: 5681046	1,286.000	47,529.69	52,818.40
IMMOFINANZ AG COMN STK SEDOL: BFZ5BQ7	2,078.000	59,468.18	56,249.03
S&T AG NPV SEDOL: 4665933	2,816.000	66,111.75	64,768.67
Total Austria - EUR		**247,422.40**	**242,659.86**
Belgium - EUR			
PROXIMUS SEDOL: B00D9P6	2,343.000	65,872.65	70,733.27
Total Belgium - EUR		**65,872.65**	**70,733.27**
Brazil - BRL			
LOJAS RENNER SA COM NPV SEDOL: B0CGYD6	0.000	0.00	0.00
Total Brazil - BRL		**0.00**	**0.00**

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Corporate Stock - Common			
Cambodia - HKD			
NAGACORP LTD HKD0.0125 SEDOL: B1FSSM3	20,000.000	32,465.38	35,259.17
Total Cambodia - HKD		**32,465.38**	**35,259.17**
Canada - CAD			
AIR CANADA VAR VTG SHS NPV SEDOL: BSDHYK1	1,570.000	44,665.96	59,159.42
ALACER GOLD CORP COM SEDOL: B40B271	3,900.000	20,328.91	20,964.43
ATS AUTO TOOLING COM NPV SEDOL: 2002587	3,700.000	55,194.94	54,793.15
CAE INC COM NPV SEDOL: 2162760	2,200.000	51,009.86	59,113.87
CAPITAL PWR CORP COM SEDOL: B61KF83	3,400.000	76,723.04	85,239.98
DESCARTES SYSTEMS COM NPV SEDOL: 2141941	1,590.000	62,814.53	68,268.55
DETOUR GOLD CORPOR COM NPV SEDOL: B1PMQ65	2,600.000	24,166.01	48,153.59
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	2,100.000	35,074.39	56,237.15
ENERPLUS CORP SEDOL: B584T89	9,700.000	78,809.76	60,102.39
HUDBAY MINERALS IN COM NPV SEDOL: B05BDX1	11,100.000	50,999.41	36,185.21
INTERFOR CORP COM NPV SEDOL: BMJ71W4	4,800.000	47,667.06	56,917.00
KEYERA CORP COM SEDOL: B3SGMV5	2,700.000	64,789.92	65,881.42
KINAXIS INC COM NPV SEDOL: BN85P68	800.000	45,045.97	63,722.94
KIRKLAND LAKE GOLD COM NPV SEDOL: BD4G349	450.000	15,891.12	18,901.19
LUNDIN MINING CORP COM NPV SEDOL: 2866857	12,000.000	56,566.04	64,957.65
PAREX RESOURCES IN COM NPV SEDOL: B575D14	3,800.000	61,996.65	56,216.83

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Corporate Stock - Common			
Canada - CAD			
STARS GROUP INC(TH COM NPV SEDOL: BDG1MJ0	2,300.000	42,917.92	55,116.88
TFI INTERNATIONAL COM NPV SEDOL: BDRXBF4	2,300.000	48,060.31	75,757.58
TORC OIL & GAS LTD COM NPV SEDOL: BDV82P2	6,900.000	23,298.48	19,168.83
TOROMONT INDUSTRIE COM STK NPV SEDOL: 2897103	1,160.000	51,824.12	60,172.41
Total Canada - CAD		**957,844.40**	**1,085,030.47**
Canada - SEK			
INTL PETROLEUM COR COM NPV SEDOL: BDCT298	7,268.000	32,881.92	32,148.17
Total Canada - SEK		**32,881.92**	**32,148.17**
Canada - USD			
#REORG/CATALYST PAPER PLAN OF REORG 01-27-2017 SEDOL: B87W974	379,923.000	186,922.12	186,922.12
Total Canada - USD		**186,922.12**	**186,922.12**
Denmark - DKK			
ROYAL UNIBREW A/S DKK2 (POST SPLIT) SEDOL: BX8ZX20	1,159.000	90,002.78	104,399.62
Total Denmark - DKK		**90,002.78**	**104,399.62**
Finland - EUR			
METSO OYJ NPV SEDOL: 5713422	1,659.000	56,332.03	63,656.63
Total Finland - EUR		**56,332.03**	**63,656.63**
France - EUR			
ARKEMA EUR10 SEDOL: B0Z5YZ2	571.000	58,104.38	59,218.73

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Corporate Stock - Common			
France - EUR			
EURONEXT EUR1.60 SEDOL: BNBNSG0	1,022.000	74,142.04	77,246.06
KORIAN SEDOL: B1HKRM0	1,865.000	73,067.94	82,089.45
ORPEA EUR1.25 SEDOL: 7339451	711.000	83,483.13	88,037.43
REXEL EUR5 SEDOL: B1VP0K0	7,317.000	84,898.26	89,350.05
RUBIS EUR1.25(POST SPLIT) SEDOL: BDT88L2	1,445.000	59,878.82	82,371.39
SOPRA STERIA GROUP SEDOL: 5633616	410.000	53,980.43	62,068.66
SPIE EUR0.47 SEDOL: BYZFYS3	2,685.000	52,011.59	54,472.85
Total France - EUR		**539,566.59**	**594,854.62**
Germany - EUR			
BECHTLE AG NPV SEDOL: 5932409	431.000	48,950.83	56,741.34
CECONOMY AG ORD NPV SEDOL: 5041413	9,575.000	57,013.11	46,114.70
COMPUGROUP MEDICAL NPV SEDOL: 5094536	510.000	34,077.13	34,892.33
DEUTZ AG NPV SEDOL: 4557847	7,207.000	65,273.27	43,228.62
EVOTEC SE NPV SEDOL: 5811917	2,427.000	61,422.48	53,814.57
LEG IMMOBILIEN AG NPV SEDOL: B9G6L89	802.000	96,897.90	90,595.02
PROSIEBENSAT.1 MEDIA SE NPV SEDOL: BCZM1B2	5,796.000	75,863.06	86,977.01
RHEINMETALL AG NPV SEDOL: 5334588	687.000	44,368.80	73,203.47
SCOUT24 AG NPV SEDOL: BYT9340	1,383.000	68,681.80	85,699.15
SIXT SE ORD NPV SEDOL: 5260768	512.000	54,477.57	48,493.23

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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			
STROEER SE&CO KGAA NPV SEDOL: B3S3S52	854.000	57,965.29	66,807.97
Total Germany - EUR		**664,991.24**	**686,567.41**
Hong Kong - HKD			
HYSAN DEVELOPMENT NPV SEDOL: 6449629	8,000.000	42,976.44	30,149.15
MELCO INTL DEV NPV SEDOL: B092QP3	25,000.000	53,727.04	61,320.30
YUE YUEN INDL HLDG HKD0.25 SEDOL: 6586537	18,000.000	56,440.58	53,233.69
Total Hong Kong - HKD		**153,144.06**	**144,703.14**
Ireland - USD			
ICON PLC COM SEDOL: B94G471	452.000	42,113.56	73,748.32
Total Ireland - USD		**42,113.56**	**73,748.32**
Israel - ILS			
BEZEQ ISRAEL TELCM ILS1 SEDOL: 6098032	76,207.000	54,475.75	63,621.13
ISRAEL DISCOUNT BK ILS0.10 SEDOL: 6451271	18,448.000	70,401.57	85,060.37
MIZRAHI TEFAHOT BANK LTD ILS0.01 SEDOL: 6916703	3,301.000	71,655.61	88,353.90
Total Israel - ILS		**196,532.93**	**237,035.40**
Israel - USD			
CYBER-ARK SOFTWARE LTD COM ILS0.01 SEDOL: BQT3XY6	507.000	59,542.75	62,132.85
Total Israel - USD		**59,542.75**	**62,132.85**

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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			
Italy - EUR			
AMPLIFON EUR0.02 SEDOL: B14NJ71	2,649.000	56,163.85	77,576.11
AUTOGRILL SPA NPV SEDOL: 5256206	5,453.000	51,672.19	58,321.04
BUZZI UNICEM SPA EUR0.60 SEDOL: 5782206	3,838.000	81,750.18	95,130.39
HERA EUR1 SEDOL: 7598003	18,541.000	67,412.84	81,855.00
IREN SPA EUR1 SEDOL: 4783211	24,886.000	60,043.65	77,214.20
MEDIOBANCA SPA EUR0.5 SEDOL: 4574813	5,334.000	53,735.69	59,694.88
PRYSMIAN SPA EUR0.10 SEDOL: B1W4V69	2,589.000	57,749.97	59,062.32
Total Italy - EUR		**428,528.37**	**508,853.94**
Japan - JPY			
ARUHI CORPORATION NPV SEDOL: BF25643	2,300.000	32,891.37	52,212.58
CANON MARKETING JAPAN INC NPV SEDOL: 6172453	2,700.000	58,315.03	62,131.31
COSMOS PHARMACEUTI NPV SEDOL: B036QP1	400.000	81,859.20	80,650.17
DENKA COMPANY LTD NPV SEDOL: 6309820	2,600.000	76,984.87	77,399.32
DIC CORPORATION NPV SEDOL: 6250821	2,300.000	61,340.87	62,377.87
HAZAMA ANDO CORP NPV SEDOL: 6687991	8,600.000	59,182.42	69,421.97
HITACHI HIGH-TEC NPV SEDOL: 6642804	1,200.000	52,077.83	78,239.43
J FRONT RETAILING NPV SEDOL: B23TC12	5,500.000	62,610.20	72,221.71
JAFCO CO LTD NPV SEDOL: 6471439	1,100.000	39,629.15	42,388.82
KAJIMA CORP NPV SEDOL: 6481320	5,300.000	76,993.91	69,837.46

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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			
KAMIGUMI CO LTD NPV SEDOL: 6482668	3,200.000	72,808.37	70,890.33
KANAMOTO CO LTD NPV SEDOL: 6482903	2,200.000	49,565.00	62,679.21
KAWADA TECHNOLOGIE NPV SEDOL: B3V2W32	400.000	23,467.64	24,691.81
KEIHIN CORP NPV SEDOL: 6487328	1,600.000	22,895.61	37,592.91
KOMERI CO LTD NPV SEDOL: 6496250	2,300.000	45,622.44	49,104.19
KYOWA EXEO CORP NPV SEDOL: 6499420	3,400.000	87,960.86	88,485.07
LAC CO LTD NPV SEDOL: B248ZL9	1,300.000	18,551.19	13,687.33
LINTEC CORP NPV SEDOL: 6330080	2,300.000	47,364.48	51,267.46
M UFJ LEASE SEDOL: 6268976	10,700.000	50,292.10	68,688.70
MAEDA CORP NPV SEDOL: 6554705	7,000.000	62,822.45	62,770.52
MAKINO MILLING NPV SEDOL: 6555708	1,900.000	68,537.44	93,690.07
MATSUMOTOKIYOSHI H NPV SEDOL: B249GC0	0.000	0.00	0.00
MCJ CO LTD NPV SEDOL: B00TL47	4,300.000	27,989.38	31,412.66
MEBUKI FINANCIAL GROUP INC NPV SEDOL: BH0VTS2	17,200.000	41,783.40	44,448.91
MORINAGA MILK Y50 SEDOL: 6602648	2,300.000	84,969.38	95,982.10
NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION SEDOL: 6619422	600.000	18,783.96	18,738.01
NH FOODS LTD NPV SEDOL: 6640767	1,600.000	64,148.13	67,062.37
NICHIHA CORP NPV SEDOL: 6638331	700.000	20,192.72	17,667.79

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
NICHIREI CORP NPV SEDOL: 6640864	2,600.000	60,484.67	60,376.22
NIPPON SHINYAKU CO NPV SEDOL: 6640563	700.000	49,433.61	63,154.05
NISHIO RENT ALL CO NPV SEDOL: 6638320	1,500.000	39,730.42	41,503.06
NSD CO LTD NPV SEDOL: 6639602	1,100.000	32,340.52	35,809.52
OKUMA CORPORATION NPV SEDOL: 6657789	1,200.000	64,994.11	66,295.32
SAIZERIYA COMPANY NPV SEDOL: 6111779	2,800.000	63,576.83	66,119.99
SANKYU INC NPV SEDOL: 6775380	1,500.000	63,156.85	77,253.22
SATO HOLDINGS NPV SEDOL: 6777579	1,300.000	35,624.85	40,124.19
SAWAI PHARMACEUTICAL CO. LTD NPV SEDOL: 6784955	1,500.000	106,669.73	88,485.07
SBI HLDGS INC NPV SEDOL: 6309466	2,300.000	52,058.93	47,739.02
SEGA SAMMY HLDGS I NPV SEDOL: B02RK08	4,700.000	58,715.33	67,768.24
SEIKO HOLDINGS NPV SEDOL: 6414809	2,200.000	53,399.37	56,632.27
SHIP HEALTHCARE HOLDINGS INC NPV SEDOL: B05MTR0	1,200.000	50,903.93	49,803.67
SUMITOMO BAKELITE NPV SEDOL: 6858504	1,500.000	56,443.79	59,172.68
SUMITOMO FORESTRY NPV SEDOL: 6858861	5,700.000	68,292.93	82,343.17
SUMITOMO HEAVY IND NPV SEDOL: 6858731	900.000	28,959.05	25,723.68
SUSHIRO GLOBAL HLD NPV SEDOL: BF1HPT8	900.000	61,950.20	70,678.48
TIS INC SEDOL: B2Q4CR0	1,500.000	41,939.91	89,032.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
TOKYO BROADCASTING HD SEDOL: 6894166	3,500.000	64,413.57	55,930.97
TOKYOTOKEIBA CO NPV SEDOL: 6896065	1,000.000	29,969.80	31,595.29
TOWA PHARMACEUTICAL CO. LTD NPV SEDOL: 6899581	1,900.000	47,090.60	48,822.94
TOYODA GOSEI NPV SEDOL: 6900557	2,900.000	53,701.96	67,713.45
TS TECH CO.LTD. NPV SEDOL: B1P1JR4	1,200.000	37,993.52	37,256.87
TSURUHA HOLDINGS NPV SEDOL: B0MKZN5	500.000	40,547.89	59,492.28
YOKOGAWA B HOLDING NPV SEDOL: 6986405	1,600.000	25,600.32	27,833.07
ZENKOKU HOSHO CO L NPV SEDOL: B92MT10	1,700.000	61,993.86	68,149.03
ZEON CORPORATION NPV SEDOL: 6644015	5,200.000	39,500.34	66,952.79
77TH BANK NPV SEDOL: 6804165	2,300.000	31,906.14	37,111.68
Total Japan - JPY		**2,831,032.43**	**3,154,613.27**
Netherlands - EUR			
ASM INTL NV EUR0.04 SEDOL: 5165294	813.000	49,344.63	90,492.97
ASR NEDERLAND NV EUR0.16 SEDOL: BD9PNF2	2,978.000	119,753.84	110,753.90
KONINKLIJKE VOPAK EUR0.50 SEDOL: 5809428	832.000	44,691.57	44,391.21
SIGNIFY NV EUR0.01 SEDOL: BYY7VY5	2,885.000	77,299.56	86,109.70
Total Netherlands - EUR		**291,089.60**	**331,747.78**
Netherlands - USD			
AERCAP HOLDINGS N.V. EUR0.01 SEDOL: B1HHKD3	1,237.000	68,892.52	76,458.97

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - USD			
Total Netherlands - USD		**68,892.52**	**76,458.97**
New Zealand - NZD			
SPARK NEW ZEALAND LTD COM SEDOL: 6881436	23,488.000	57,443.82	68,449.34
Total New Zealand - NZD		**57,443.82**	**68,449.34**
Norway - NOK			
DNO ASA NOK0.25 SEDOL: B15GGN4	7,510.000	13,626.47	8,545.95
ENTRA ASA NOK1 SEDOL: BRJ2VC4	2,776.000	42,563.42	42,199.44
Total Norway - NOK		**56,189.89**	**50,745.39**
Portugal - EUR			
BCO COM PORTUGUES NPV SEDOL: BZCNN35	336,541.000	92,595.34	72,729.75
SONAE SGPS SA EUR1 SEDOL: 5973992	52,850.000	55,171.61	53,057.04
Total Portugal - EUR		**147,766.95**	**125,786.79**
Singapore - SGD			
COMFORTDELGRO CORP LTD SEDOL: 6603737	34,300.000	63,673.79	58,945.48
UOL GROUP LIMITED SGD1 SEDOL: 6916844	12,600.000	64,994.82	71,502.43
Total Singapore - SGD		**128,668.61**	**130,447.91**
Spain - EUR			
ALMIRALL SA EUR0.12 SEDOL: B1YY662	2,077.000	37,960.78	35,313.35
INDRA SISTEMAS SA EUR0.20 SER 'A' SEDOL: 4476210	7,633.000	78,634.23	81,931.19
Total Spain - EUR		**116,595.01**	**117,244.54**

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Sweden - SEK			
AAK AB NPV SEDOL: BF2FPV3	3,540.000	66,633.09	64,719.00
CASTELLUM AB NPV SEDOL: B0XP0T0	5,264.000	96,693.59	112,735.38
ELEKTA SER'B'NPV SEDOL: B0M42T2	4,711.000	52,594.55	59,157.26
HUSQVARNA AB SER'B'NPV SEDOL: B12PJ24	8,158.000	71,477.51	63,732.31
LOOMIS AB SER'B'NPV SEDOL: B3K7KL2	2,250.000	73,681.24	94,022.76
MICRONIC MYDATA AB NPV SEDOL: 5262849	3,496.000	43,901.95	57,705.74
Total Sweden - SEK		**404,981.93**	**452,072.45**
Switzerland - CHF			
BUCHER INDUSTRIES CHF0.20 (REGD) SEDOL: B07ZBW6	235.000	73,968.26	75,342.97
CEMBRA MONEY BANK CHF1 (REGD) SEDOL: BFSSBH4	819.000	70,267.82	85,313.35
PSP SWISS PROPERTY CHF0.10 (REGD) SEDOL: B012877	752.000	88,154.82	97,898.83
VALORA HOLDING CHF1(REGD) SEDOL: 4581619	204.000	53,029.83	54,095.16
Total Switzerland - CHF		**285,420.73**	**312,650.31**
Switzerland - GBP			
WIZZ AIR HLDGS PLC ORD GBP0.0001 SEDOL: BN574F9	936.000	40,707.74	47,823.29
Total Switzerland - GBP		**40,707.74**	**47,823.29**
United Kingdom - GBP			
B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1 SEDOL: BMTRW10	14,727.000	73,730.74	72,044.73
BOOHOO GROUP PLC ORD GBP0.01 SEDOL: BG6L729	19,090.000	59,578.82	77,881.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
BURFORD CAPITAL LT ORD NPV SEDOL: B4L8497	3,998.000	79,996.10	42,690.02
CINEWORLD GROUP ORD GBP0.01 SEDOL: B15FWH7	25,971.000	95,329.23	69,807.28
CLINIGEN GROUP PLC ORD GBP0.001 SEDOL: B89J241	3,500.000	45,047.17	39,432.35
COMPUTACENTER ORD GBP0.075555 SEDOL: BV9FP30	2,702.000	43,831.83	52,810.01
DCC ORD EUR0.25 SEDOL: 0242493	617.000	53,627.09	52,737.76
DIRECT LINE INSURANCE PLC ORD GBP SEDOL: BY9D0Y1	16,787.000	66,731.03	66,314.52
ENTERTAINMENT ONE ORD NPV SEDOL: B3XDDH4	10,157.000	58,053.80	73,047.73
GRAFTON GROUP PLC SEDOL: B00MZ44	8,195.000	92,873.47	88,829.95
GREENCORE GROUP ORD GBP0.01 SEDOL: 0386410	22,876.000	65,502.63	71,874.37
GVC HLDGS PLC ORD EUR0.01 SEDOL: B5VQMV6	7,667.000	57,777.92	84,455.43
HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL: B0LCW08	3,351.000	74,730.67	83,006.03
IBSTOCK PLC ORD GBP0.01 SEDOL: BYXJC27	13,564.000	43,914.40	46,248.71
INCHCAPE ORD GBP0.10 SEDOL: B61TVQ0	10,290.000	79,279.51	86,648.85
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	4,761.000	47,475.04	94,284.40
JD SPORTS FASHION ORD GBP0.0025 SEDOL: BYX91H5	7,480.000	59,716.96	73,590.95
KEYWORDS STUDIOS P ORD GBP0.01 SEDOL: BBQ3850	2,576.000	54,150.18	46,882.03
MAN GROUP PLC (N) ORD USD0.0342857142 SEDOL: BJ1DLW9	38,194.000	78,516.83	74,970.49
MEGGITT ORD GBP0.05 SEDOL: 0575809	7,562.000	52,532.77	62,894.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
NATL EXPRESS GRP ORD GBP0.05 SEDOL: 0621520	12,526.000	66,691.81	75,114.25
PARAGON BANKING GR ORD GBP1 SEDOL: B2NGPM5	7,629.000	46,195.93	49,044.52
PHOENIX GP HLDGS ORD GBP0.10 SEDOL: BGXQNP2	9,391.000	82,321.53	90,557.82
PREMIER OIL ORD GBP0.125 SEDOL: B43G057	58,057.000	63,395.76	65,229.02
QINETIQ GROUP ORD GBP0.01 SEDOL: B0WMWD0	17,929.000	69,746.45	77,504.87
RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1	9,947.000	42,675.15	57,242.81
RHI MAGNESITA N.V. SEDOL: BYZ2JR8	859.000	53,739.35	42,244.65
SMITH(DS) ORD GBP0.10 SEDOL: 0822011	21,226.000	93,559.93	104,826.37
SOFTCAT PLC ORD GBP0.0005 SEDOL: BYZDVK8	3,500.000	41,070.93	50,976.84
SSP GROUP PLC ORD GBP0.01085 SEDOL: BGBN7C0	8,659.000	80,377.71	75,490.81
ULTRA ELECTRONIC HOLDINGS ORD GBP0.05 SEDOL: 0912332	1,324.000	36,211.19	35,724.71
VESUVIUS PLC ORD GBP0.10 SEDOL: B82YXW8	8,626.000	62,586.23	50,611.48
WILLIAM HILL ORD GBP0.10 SEDOL: 3169889	21,227.000	38,027.96	49,065.89
Total United Kingdom - GBP		**2,058,996.12**	**2,184,085.82**
United States - USD			
ACC CLAIMS HLDGS LLC CUSIP: 00084K104	895,553.000	0.00	8,843.59
ACUSHNET HLDGS CORP COM SEDOL: BD3WG50	14,303.000	349,293.72	430,091.21
AMBARELLA INC SHS SEDOL: B7KH3G6	4,899.000	220,895.93	268,171.26
AMERICAN RENAL ASSOCS HLDGS INC COM SEDOL: BYTP3G0	14,266.000	98,380.55	134,956.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AVAYA HLDGS CORP COM SEDOL: BD9G9B3	1.000	0.00	12.77
AZZ INC COM SEDOL: 2067672	8,371.000	380,580.82	318,683.97
BLUCORA INC COM SEDOL: B8L2DV2	550.000	12,781.27	12,947.00
BRUNSWICK CORP COM SEDOL: 2149309	7,525.000	344,795.41	442,244.25
CARDTRONICS PLC CARDTRONICS PLC SEDOL: BYT1841	12,024.000	386,716.95	507,653.28
CBOE GLOBAL MARKETS INC SEDOL: B5834C5	3,159.000	295,751.67	375,605.10
CENGAGE LEARNING HLDGS II INC COM SEDOL: BLLJ455	3,961.000	210,975.00	50,502.75
CHARLES RIV LABORATORIES INTL INC COM SEDOL: 2604336	3,028.000	239,960.23	439,817.00
CHEMED CORP NEW COM SEDOL: 2190084	1,086.000	140,609.89	467,001.72
DXP ENTERPRISES INC COM NEW STK SEDOL: 2276627	6,668.000	235,512.31	256,918.04
ENVESTNET INC COM STK SEDOL: B474ZK7	7,153.000	450,961.66	509,365.13
EURONET WORLDWIDE INC COM SEDOL: 2320148	3,330.000	325,982.02	523,442.70
FOX FACTORY HLDG CORP COM SEDOL: BCRY5K3	5,495.000	378,540.22	362,285.35
FUNKO INC CL A CL A SEDOL: BF329J9	21,565.000	418,073.24	307,732.55
GENTHERM INC COM NPV SEDOL: B8JFD24	9,671.000	380,665.83	404,731.35
GLOBUS MED INC CL A NEW COM STK SEDOL: B7D65M0	7,593.000	333,761.38	424,828.35
GRAND CANYON ED INC COM STK SEDOL: B3F1XM1	6,641.000	481,541.80	565,746.79
HEALTHCARE SVCS GROUP INC COM SEDOL: 2417619	12,806.000	431,754.74	322,070.90

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Corporate Stock - Common			
United States - USD			
HERMAN MILLER INC COM STK USD0.20 SEDOL: 2594222	7,365.000	278,789.27	351,899.70
HMS HLDGS CORP COM SEDOL: 2418043	11,268.000	353,526.85	340,293.60
HOLDCO COMMON STOCK CUSIP: 20999HY72	372,989.000	339,299.25	143,600.77
HOULIHAN LOKEY INC CL A CL A SEDOL: BYQ3PM7	9,849.000	446,177.45	469,501.83
HURON CONSULTING GROUP INC COM STK SEDOL: B018V76	6,815.000	332,561.08	456,945.75
INTL FCSTONE INC COM SEDOL: 2456441	9,529.000	351,551.79	381,160.00
IRIDIUM COMMUNICATIONS INC COM STK SEDOL: B2QH310	22,654.000	557,467.65	527,838.20
LANDSTAR SYS INC COM SEDOL: 2503994	1,664.000	182,487.27	185,386.24
LAUREATE ED INC CL A CL A SEDOL: BYMYT66	30,257.000	485,892.45	524,958.95
MARKETAXESS HLDGS INC COM STK SEDOL: B03Q9D0	1,684.000	494,035.95	680,032.88
MARRIOTT VACATIONS WORLDWIDE CORP COM SEDOL: B45K9N8	4,975.000	463,996.89	611,129.00
MAXIMUS INC COM SEDOL: 2018669	6,658.000	480,559.37	497,019.70
ORMAT TECHNOLOGIES INC COM SEDOL: B03L311	1,849.000	117,258.82	142,095.65
PRIMORIS SVCS CORP COM SEDOL: B1GC200	18,691.000	373,650.39	411,575.82
RE/MAX HLDGS INC CL A CL A SEDOL: BF23JJ3	9,225.000	327,546.66	353,778.75
REV GROUP INC COM SEDOL: BDRW1P1	26,615.000	314,248.06	345,995.00
RLI CORP COM SEDOL: 2719070	4,491.000	376,886.97	410,342.67
SHUTTERSTOCK INC COM SEDOL: B7ZR219	7,697.000	294,691.09	320,041.26

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SILICON GRAPHICS INC COM CUSIP: 827056102	1,543.000	1,188.11	26.23
SILICON LABORATORIES INC COM SEDOL: 2568131	3,439.000	334,058.88	364,293.27
SUNGARD AVAILABILITY SERVICES CAPITAL, INC. EQUITY CUSIP: 2X99985E7	3,952.000	240,680.72	0.00
TE HOLDCORP LLC CORP COM STK CUSIP: 447997743	8,976.000	284,320.00	448.80
TEMPUR SEALY INTL INC COM SEDOL: 2216991	4,601.000	286,675.61	390,532.88
THERMON GROUP HLDGS INC SEDOL: B3N6F00	15,007.000	366,240.12	393,783.68
THOR INDS INC COM STK SEDOL: 2889876	6,257.000	431,786.42	399,008.89
TIVITY HEALTH INC COM SEDOL: BD8Q1B8	21,563.000	389,758.50	488,401.95
U S SILICA HLDGS INC SEDOL: B7GGNT0	25,393.000	585,963.49	125,187.49
UNVL HEALTH SERVICES INC CL B COM SEDOL: 2923785	2,057.000	264,852.64	286,930.93
VERINT SYS INC COM CUSIP: 92343X100	73.000	2,485.65	3,548.53
VIRTU FINL INC CL A CL A SEDOL: BWTVWD4	29,365.000	662,728.13	487,459.00
WADDELL & REED FINL INC CL A COM SEDOL: 2156503	13,722.000	228,882.40	221,610.30
Total United States - USD		**16,767,782.57**	**17,448,479.14**
Total Corporate Stock - Common		**27,551,476.30**	**29,185,449.65**
Partnership/Joint Venture Interests			
United States - USD			
CF VALUE ENHANCEMENT FD V CUSIP: 99089KFJ5	11.740	9,021.70	202,933.04
HAMBRO INTERNATIONAL, INTEREST IN ESCROW ACCT., **INC CUSIP: 999806383	7,960.240	7,960.24	7,960.24

** 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
Partnership/Joint Venture Interests			
United States - USD			
PACIFIC ASSET MANAGEMENT BANK LOAN FUND LP CUSIP: 993ASR990	12,000,000.000	12,000,000.00	12,000,000.00
SCP CAYMAN DEBT FUND LP CUSIP: 993ADT992	185,901.490	185,901.49	185,901.49
VISION SPV,LLC CUSIP: 992QPJ997	1.000	1.00	743,990.00
Total United States - USD		**12,202,884.43**	**13,140,784.77**
Total Partnership/Joint Venture Interests		**12,202,884.43**	**13,140,784.77**
Value of Interest in Common/Collective Trusts			
European Union - USD			
CF SSGA MSCI EAFE 100 PERCENT HEDGED TO USD INDEX NL FD (ZVDR) CUSIP: 741999R65	5,777,254.424	70,890,882.07	78,229,802.16
Total European Union - USD		**70,890,882.07**	**78,229,802.16**
Global Region - USD			
CF AXIOM EMER MKTS TR CL 3 CUSIP: 7D9999652	1,238,461.540	11,270,000.00	12,409,384.63
Total Global Region - USD		**11,270,000.00**	**12,409,384.63**
United States - USD			
CF ROBECO GLOBAL EMERGING MARKETS EQUITY FUND II CUSIP: 5D9999D56	1,053,699.550	14,000,879.61	15,127,648.33
CF S&P 500 (R) FLAGSHIP NL FUND (CM13) CUSIP: 87IU999E5	196,337.913	139,742,678.77	154,436,653.64
CF WELLINGTON CIF EMERGING MARKETS DEBT II CUSIP: 994767937	1,192,061.121	16,092,469.26	15,997,460.24
CF WELLINGTON EMERGING LOCAL DEBT PORTFOLIO CUSIP: 990690018	3,578,970.528	23,060,847.60	22,833,831.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
COLTV SHORT TERM INVT FD CUSIP: 195998AD1	20,834,513.260	20,834,513.26	20,834,513.26
Total United States - USD		**213,731,388.50**	**229,230,107.44**
Total Value of Interest in Common/Collective Trusts		**295,892,270.57**	**319,869,294.23**
Value of Interest in Registered Investment Companies			
Global Region - USD			
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL: BVV2CH2	12,638,248.931	113,104,515.72	113,744,240.38
Total Global Region - USD		**113,104,515.72**	**113,744,240.38**
United States - USD			
MFO GOLDMAN SACHS MM RL AST-INST 4614 SEDOL: BYMWKC3	4,136,417.900	42,686,494.94	44,176,943.17
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETAFD INSTL SHS SEDOL: BVV2CG1	22,232,932.860	253,573,147.46	282,358,247.32
MFO GOLDMAN SACHS TR TACTICAL TILT OVERLAY FD CL R6 CUSIP: 38148U155	5,759,311.615	56,448,895.97	55,865,322.67
MFO PGIM HIGH YIELD FUND SEDOL: B4ZFY50	9,776,042.050	53,620,032.18	53,572,710.43
Total United States - USD		**406,328,570.55**	**435,973,223.59**
Total Value of Interest in Registered Investment Com		**519,433,086.27**	**549,717,463.97**
Other			
Argentina - USD			
ARGENTINA(REPUBLIC OF) DISC BD 8.28% DUE12-31-2033/06-30-2024 REG SEDOL: B894387	0.290	0.31	0.14
Total Argentina - USD		**0.31**	**0.14**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Australia - AUD			
CHARTER HALL GROUP NPV (STAPLED) SEDOL: B15F6S6	10,053.000	72,416.90	73,506.37
Total Australia - AUD		**72,416.90**	**73,506.37**
Brazil - USD			
ICE_CDS CSFBUS33 06/20/2020 SELL FED REPUBLIC OF BRAZIL CS005918 SEDOL: 9JZ6VHL	-450,000.000	0.00	0.00
ICE_CDS CSFBUS33 06/20/2020 SELL FED REPUBLIC OF BRAZIL CS005918 SEDOL: 9JZ6VHU	450,000.000	1,828.48	2,431.71
Total Brazil - USD		**1,828.48**	**2,431.71**
Canada - CAD			
ALLIED PROPS REAL TRUST UNITS SEDOL: 2387701	1,620.000	60,158.01	65,129.31
CDN APARTMENT PROP TRUST UNITS SEDOL: 2117599	1,750.000	65,103.86	73,043.48
H&R REAL ESTATE INVT TR SEDOL: BGM8DW6	3,500.000	60,869.10	56,864.30
NORTHVIEW APT R/ES TRUST UNITS SEDOL: BYZGBB8	1,600.000	33,210.69	36,559.38
Total Canada - CAD		**219,341.66**	**231,596.47**
Colombia - USD			
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP: 195325BK0	410,000.000	565,800.00	575,025.00
ICE_CDS CSFBUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 CS005848 SEDOL: 9J5W40L	-2,300,000.000	0.00	0.00
ICE_CDS CSFBUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 CS005848 SEDOL: 9J5W40U	2,300,000.000	16,047.88	24,113.43
Total Colombia - USD		**581,847.88**	**599,138.43**
Dominican Republic - USD			
PVTPL DOMINICAN REP 6.4% DUE 06-05-2049 REG CUSIP: 25714PEB0	480,000.000	482,673.30	502,200.00

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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				
Total Dominican Republic - USD			**482,673.30**	**502,200.00**
France - EUR				
COVIVIO SEDOL: 7745638		689.000	72,046.62	76,273.02
ICADE NPV (POST MERGER) SEDOL: 4554406		676.000	57,609.76	67,715.74
Total France - EUR			**129,656.38**	**143,988.76**
Germany - EUR				
ALSTRIA OFFICE REI NPV (BR) SEDOL: B1VP947		4,180.000	72,357.63	76,415.03
Total Germany - EUR			**72,357.63**	**76,415.03**
Japan - JPY				
INVINCIBLE INVESTMENTS SEDOL: B00STP1	CORP REIT	123.000	62,057.02	73,119.35
JAPAN HOTEL REIT I REIT SEDOL: B1530B1		98.000	80,725.08	80,272.12
KENEDIX OFFICE INVESTMENT SEDOL: B0C5Q59	CORPORATION	10.000	68,661.19	75,700.85
KENEDIX RESIDENTIAL NEXT INVESTMENT CORPORATION REIT SEDOL: B76BZX3		40.000	66,736.11	77,691.54
MCUBS MIDCITY INC SEDOL: B19PR78		62.000	57,574.56	66,976.53
Total Japan - JPY			**335,753.96**	**373,760.39**
Mexico - USD				
PETROLEOS MEXICANOS FIXED 5.35% CUSIP: 71654QCK6	02-12-2028	370,000.000	364,107.00	359,233.00
PETROLEOS MEXICANOS 6.5% 03-13-2027 CUSIP: 71654QCG5		80,000.000	84,142.00	83,488.40
PETROLEOS 4.5% DUE 01-23-2026 CUSIP: 71654QBW1		320,000.000	316,312.50	312,385.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - USD			
PVTPL PETROLEOS MEXICANOS 7.69% DUE 01-23-2050/09-23-2019 BEO CUSIP: 71654QCW0	365,000.000	354,100.65	391,374.90
UNITED MEXICAN STATES 3.6% 01-30-2025 CUSIP: 91087BAA8	760,000.000	746,320.00	793,424.80
Total Mexico - USD		**1,864,982.15**	**1,939,906.70**
Panama - USD			
PANAMA NOTAS DEL TESORO 3.75% 17/04/2026 SEDOL: BHL1BF2	90,000.000	89,862.30	95,163.53
Total Panama - USD		**89,862.30**	**95,163.53**
Qatar - USD			
QATAR 4.817% 14/03/2049 SEDOL: 7A8KMEU	720,000.000	838,800.00	891,579.60
Total Qatar - USD		**838,800.00**	**891,579.60**
Russian Federation - USD			
ICE_CDS CSFBUS33 12/20/2024 SELL RUSSIA FOREIGN BOND 7. CS005898 SEDOL: 9JXWQTL	-100,000.000	-674.32	0.00
ICE_CDS CSFBUS33 12/20/2024 SELL RUSSIA FOREIGN BOND 7. CS005898 SEDOL: 9JXWQTU	100,000.000	0.00	1,691.38
Total Russian Federation - USD		**-674.32**	**1,691.38**
Singapore - SGD			
FRASERS LOGISTICS INDUSTRI SEDOL: BYYFHZ2	54,400.000	50,130.49	49,329.77
MAPLETREE COMMERCIAL TRUST SEDOL: B5143W8	40,493.000	58,298.56	69,884.44
MAPLETREE NORTH ASIA COMMERCIA SEDOL: B87GTZ4	44,100.000	42,591.59	38,054.77
Total Singapore - SGD		**151,020.64**	**157,268.98**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Spain - EUR			
INM COLONIAL SOCIM EUR2.5 SEDOL: BD0PJ08	5,294.000	56,954.96	66,835.53
MERLIN PROPERTIES EUR1 SEDOL: BNGNB77	6,119.000	83,324.42	87,506.12
Total Spain - EUR		**140,279.38**	**154,341.65**
United Arab Emirates - USD			
ABU DHABI CRUDE OI 4.6% SNR SEC 02/11/2047 USD SEDOL: BF29QZ6	670,000.000	748,055.00	767,635.75
Total United Arab Emirates - USD		**748,055.00**	**767,635.75**
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 ESC CB144A SUNGARD AVA WORTHLESS EFF 11/27/2019 CUSIP: 867ESCAA3	900,000.000	0.00	0.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	1,105,000.000	1,599,010.25	1,681,180.15
EQUITY COMWLTH CUSIP: CKE628105	50,000.000	21.28	0.00
ESC CB CENTY 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 CENTY COMMUNICATIONS CUSIP: 156ESCAF2	902,000.000	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	2,024.63
FUT DEC 19 CME 3MO SOFR CUSIP: 999599GH0	6.000	1,476,579.84	1,475,925.00
FUT DEC 19 CME 3MO SOFR CUSIP: 999599GH0	-6.000	-1,476,579.84	-1,475,925.00
FUT DEC 19 EURO DOLLARS CUSIP: 999599GH0	-5.000	-1,226,153.14	-1,226,156.25

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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			
FUT DEC 19 EURO DOLLARS CUSIP: 999599GH0	5.000	1,226,153.14	1,226,156.25
FUT MAR 20 CBT UL T-BONDS CUSIP: 999599GH0	4.000	750,818.33	750,875.00
FUT MAR 20 CBT UL T-BONDS CUSIP: 999599GH0	-4.000	-750,818.33	-750,875.00
FUT MAR 20 CBT ULT TNOTE CUSIP: 999599GH0	109.000	15,549,526.61	15,501,843.75
FUT MAR 20 CBT ULT TNOTE CUSIP: 999599GH0	-109.000	-15,549,526.61	-15,501,843.75
FUT MAR 20 CBT 5Y T-NOTE CUSIP: 999599GH0	-39.000	-4,641,060.53	-4,639,781.25
FUT MAR 20 CBT 5Y T-NOTE CUSIP: 999599GH0	39.000	4,641,060.53	4,639,781.25
FUT MAR 20 U.S. T-BONDS CUSIP: 999599GH0	39.000	6,211,424.82	6,199,781.25
FUT MAR 20 U.S. T-BONDS CUSIP: 999599GH0	-39.000	-6,211,424.82	-6,199,781.25
FUT MAR 20 US 2YR T-NOTE CUSIP: 999599GH0	171.000	36,873,536.92	36,865,195.30
FUT MAR 20 US 2YR T-NOTE CUSIP: 999599GH0	-171.000	-36,873,536.92	-36,865,195.30
FUT MAR 20 10 YR T-NOTES CUSIP: 999599GH0	141.000	18,266,277.70	18,239,671.88
FUT MAR 20 10 YR T-NOTES CUSIP: 999599GH0	-141.000	-18,266,277.70	-18,239,671.88
ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. CS005911 SEDOL: 9JYHKWL	-925,000.000	-9,572.77	0.00
ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. CS005911 SEDOL: 9JYHKWU	925,000.000	0.00	8,236.02
ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. CS005922 SEDOL: 9JZ8U1L	-400,000.000	-6,397.62	0.00
ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. CS005922 SEDOL: 9JZ8U1U	400,000.000	0.00	1,954.20
ICE_CDX CSFBUS33 12/20/2024 SELL CDX.NA.IG.33 CX002921 SEDOL: 9JYRQPL	-3,150,000.000	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			
United States - USD			
ICE_CDX CSFBUS33 12/20/2024 SELL CDX.NA.IG.33 CX002921 SEDOL: 9JYRQPU	3,150,000.000	58,907.55	82,077.66
INCO PETROLEUM (ENRON OIL TRADING & TRANSPORTATION CO>)NON-INTEREST BEA**INC CUSIP: 999725609	360,000.000	360,000.00	0.00
INCO PETROLEUM INC. NON-INTEREST BEARINGPROMISSORY NOTE DUE 4-14-86 CUSIP: 999725617	3,000,000.000	3,000,000.00	0.00
LCH_IRS CSFBUS33 05/15/2045 USD P 1.842% / R 3MLIBOR IR213704 SEDOL: 9K1462U	1,130,000.000	2,466.80	5,542.99
LCH_IRS CSFBUS33 05/15/2045 USD P 1.842% / R 3MLIBOR IR213704 SEDOL: 9K1462L	-1,130,000.000	0.00	0.00
LCH_IRS CSFBUS33 08/15/2029 USD P 3MLIBOR / R 1.654% IR213703 SEDOL: 9K1467U	1,020,000.000	0.00	0.00
LCH_IRS CSFBUS33 08/15/2029 USD P 3MLIBOR / R 1.654% IR213703 SEDOL: 9K1467L	-1,020,000.000	-714.15	-2,402.30
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	685,000.000	800,799.25	843,330.90
RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP: 525CLM140	96,248.000	49,135.29	962.48
Total United States - USD		**6,491,598.92**	**2,622,907.73**
Venezuela - USD			
DEFAULTED PETROLEOS DE VENEZUELA SA 6% NTS 15/11/2026 SEDOL: BHBXP45	630,000.000	183,064.09	45,675.00
DEFAULTED PETROLEOS DE VENEZUELA S 0.0% DUE 12-31-2040 CUSIP: P7807HAP0	277,515.000	133,533.95	20,813.63
DEFAULTED PETROLEOS DE VENEZUELA SA 5.375% 12/04/27 SEDOL: B1VX673	520,700.000	118,615.00	39,052.50
DEFAULTED REP OF VENEZUELA 0.00% 31/12/2040 CUSIP: P17625AE7	135,300.000	37,802.82	15,221.25
DEFAULTED TBOND REPUBLIC OF VENEZUELA 0%31/12/2040 SEDOL: B6QHPC3	150,600.000	36,134.98	16,942.50
DEFAULTED VENEZUELA(REPUBLIC OF) 0.0%% DUE 31/12/2040 SEDOL: B5B14V5	366,700.000	88,992.82	41,253.75
INDEFAULT VENEZUELA(REPUBLIC OF) 0.0% BDS 31/12/2040 SEDOL: B905YZ0	530,400.000	182,275.81	59,670.00
PETROLEOS DE VENEZUELA SA D 0% DUE 04-12-2037/04-12-2007 BEO CUSIP: P7807HAB1	752,000.000	241,110.00	54,520.00

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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			
VENEZUELA REP GLOBAL BD 0% DUE 09-15-2027 REG SEDOL: 2BD7FJ7	192,000.000	52,800.00	21,600.00
VENEZUELA REPUBLIC BOND 9% DUE 05-07-2023 REG CUSIP: P17625AA5	84,100.000	40,473.89	9,461.25
VENEZUELA(REP OF) 9% BDS 07/05/23 TBOND SEDOL: B2RFDV3	132,000.000	55,847.78	14,850.00
VENEZUELA(REPUBLIC OF) 0% DUE 12-31-2040REG CUSIP: P17625AB3	263,400.000	120,565.85	29,632.50
Total Venezuela - USD		**1,291,216.99**	**368,692.38**
AUD - Australian dollar	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	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
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**13,511,017.56**	**9,002,225.00**
Other Liabilities			
Pending foreign exchange sales: Danish krone	0.000	-1,322.09	-1,324.52
Pending foreign exchange sales: Euro	0.000	-6,379.29	-6,388.78
Pending foreign exchange sales: British pound sterling	0.000	-3,744.27	-3,749.38
Pending foreign exchange sales: Japanese yen	0.000	-1,564.65	-1,566.98
Pending foreign exchange sales: Norwegian krone	0.000	-2,158.53	-2,159.92
Pending foreign exchange sales: United States dollar	0.000	-21,630.88	-21,630.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Total - all currencies		**-36,799.71**	**-36,820.46**
Pending trade purchases: United States dollar	0.000	-879.61	-879.61
Total - all currencies		**-879.61**	**-879.61**
Pending trade purchases: Euro	0.000	-621.37	-622.87
Pending trade purchases: British pound sterling	0.000	-28.24	-28.30
Pending trade purchases: Japanese yen	0.000	-31,317.09	-31,300.44
Pending trade purchases: United States dollar	0.000	-5,808,969.83	-5,808,969.83
Other Payables: United States dollar	0.000	-3,000,000.00	-3,000,000.00
Total - all currencies		**-8,840,936.53**	**-8,840,921.44**
Total Other Liabilities		**-8,878,615.85**	**-8,878,621.51**
Total		**1,201,418,445.30**	**1,264,522,137.83**

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SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of December 1, 2018

	Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1.	Shortfall	12/01/2018	29,056,502	7.00000	29,056,502	4,743,470
2.	Shortfall	12/01/2017	43,565,023	6.00000	38,639,348	7,153,898
3.	Shortfall	12/01/2016	85,846,835	5.00000	65,767,240	14,183,909
4.	Shortfall	12/01/2015	28,742	4.00000	18,065	4,780
5.	Shortfall	12/01/2014	90,234,325	3.00000	43,617,128	15,101,524
Total					177,098,283	41,187,581

Plan Name: Sprint Retirement Pension Plan
EIN / PN: 48-0457967 / 001
Plan Sponsor: Sprint Communications, Inc.
Valuation Date December 1, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 25
Change in Method

The decrement timing used in the valuation was changed from beginning of year to rounded middle of year. Under rounded middle of year decrement timing, all decrements are assumed to occur at the middle of the year and eligibility for benefits, commencement and cessation of benefits, and other events are assumed to occur at the middle of the year. The change in funding method meets the parameters for automatic approval of software changes under IRS Rev. Proc. 2017-56.

Plan Name:	Sprint Retirement Pension Plan
EIN / PN:	48-0457967 / 001
Plan Sponsor:	Sprint Communications, Inc.
Valuation Date	December 1, 2018