Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2016

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) M

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

1b Three-digit plan number (PN) ▶ 004

1c Effective date of plan

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)
LOCKHEED MARTIN CORPORATION

6801 ROCKLEDGE DRIVE
CCT 115
BETHESDA, MD 20817

2b Employer Identification Number (EIN)
13-3507980

2c Plan Sponsor's telephone number
301-548-2384

2d Business code (see instructions)

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			
	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	Filed with authorized/valid electronic signature.	10/16/2017	ROBERT MUENINGHOFF
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:	**4b** EIN	
a Sponsor's name	**4c** PN	
5 Total number of participants at the beginning of the plan year	**5**	
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)**	
a(2) Total number of active participants at the end of the plan year	**6a(2)**	
b Retired or separated participants receiving benefits	**6b**	
c Other retired or separated participants entitled to future benefits	**6c**	0
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f Total. Add lines **6d** and **6e**.	**6f**	
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
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:

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)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[ ] Trust	**(3)**	[ ] Trust
(4)	[ ] General assets of the sponsor	**(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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] 0 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE 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.**	**2016** **This Form is Open to Public Inspection.**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500
LOCKHEED MARTIN CORPORATION

D Employer Identification Number (EIN)
13-3507980

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

MORGAN STANLEY & CO, INC.

13-2655998

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

CREDIT SUISSE AG, NEW YORK BRANCH

13-1898818

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

CANTOR FITZGERALD AND CO, INC.

110 EAST 59TH STREET
NEW YORK, NY 10022

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

GOLDMAN, SACHS AND CO.

200 WEST STREET
MANHATTAN, NY 10282

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

CREDIT SUISSE SECURITIES

13-1898818

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

MERRILL LYNCH INTL LTD. EQUITIES

225 LIBERTY STREET SOUTH TOWER
NEW YORK, NY 10080-0001

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

BARCLAYS CAPITAL, INC.

PARK AVE
NEW YORK, NY 10166

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

BANQUE PICTET ET CIE SA

ROUTE DES ACACIAS 60
GENEVA, SWITZERLAND 1211 SZ

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

INSTINET INVESTMENT SERVICES

1095 AVENUE OF THE AMERICAS
NEW YORK, NY 10036

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

WELLS FARGO BANK, N.A.

420 MONTGOMERY STREET
SAN FRANCISCO, CA 94104

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

UBS LIMITED

BROADGATE
LONDON, LONDON EC2M 2QS GB

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

BANK OF AMERICA CORPORATION

100 NORTH TYRON STREET
CHARLOTTE, NC 28255

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

CLSA SINGAPORE PTE LTD

80 RAFFLES PLACE, NO. 18-01 UOB PLAZA 1
SINGAPORE, SINGAPORE 048624 SG

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

MACQUARIE BANK LIMITED

NO. 1 MARTIN PLACE
SYDNEY, SOUTH WALES 2000 AS

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

J.P. MORGAN CLEARING CORP

1 METROTECH CENTER
N. LOBBY 4
BROOKLYN, NY 11201

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

CITIGROUP GLOBAL MARKETS, INC.

390 GREENWICH STREET
NEW YORK, NY 10013

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

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

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

(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)

MAR VISTA

56-2671142

(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 68	INVESTMENT MANAGEMENT	187880	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

HENDERSON

06-1217855

(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 68	INVESTMENT MANAGEMEN	109808	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

COHEN & STEERS

13-3353336

(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	INVESTMENT MANAGEMENT	105612	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)

NORTHERN TRUST

36-1561860

(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	TRUSTEE/ADMINISTRATION	83817	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COLUMBIA

13-3180631

(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	INVESTMENT MANAGEMENT	71955	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HEXAVEST

1100 BOUL. RENE-LEVESQUE O. BUREAU 1340
MONTREAL, QUEBEC H3B4N4 CA

(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 68	INVESTMENT MANAGEMENT	55630	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)

HEDGESERV

05-4766021

(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	ADMINISTRATION	36000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTING	8825	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE 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

2016

This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

B Three-digit plan number (PN) ▶ 004

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
LOCKHEED MARTIN CORPORATION

D Employer Identification Number (EIN)
13-3507980

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: NT COMMON AGGREGATE BOND INDEX FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL 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)
27-6124985-001	C	37169002

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)

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: LMC GROUP INS FOR RETIRED EES

b Name of plan sponsor: LOCKHEED MARTIN CORPORATION

c EIN-PN: 52-1893632-591

a Plan name: LMC GROUP INS FOR RET COMMERCIAL EE

b Name of plan sponsor: LOCKHEED MARTIN CORPORATION

c EIN-PN: 52-1893632-592

a Plan name

b Name of plan sponsor

c EIN-PN

a Plan name

b Name of plan sponsor

c EIN-PN

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a Plan name

b Name of plan sponsor

c EIN-PN

SCHEDULE H (Form 5500)

Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2016

This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

B Three-digit plan number (PN) ▶ 004

C Plan sponsor's name as shown on line 2a of Form 5500
LOCKHEED MARTIN CORPORATION

D Employer Identification Number (EIN)
13-3507980

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	14735155	15725743
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	26966080	37431130
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	18673394	17349868
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	4997997	4727356
(B) All other	1c(3)(B)	52955379	54020310
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	14090	494150
(B) Common	1c(4)(B)	204922532	207134697
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	24610230	37169002
(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)	383883996	344254256
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	8407319	4801260

			(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	740166172	723107772
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	33575743	36372844
k	Total liabilities (add all amounts in lines 1g through1j)	1k	33575743	36372844
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	706590429	686734928

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)		
	(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)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	27359	
	(B) U.S. Government securities	2b(1)(B)		
	(C) Corporate debt instruments	2b(1)(C)	2816720	
	(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)		2844079
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	12005	
	(B) Common stock	2b(2)(B)	4470852	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	5513887	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		9996744
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	194298970	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	185434687	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		8864283
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	11108510	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		11108510

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		558773
(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)		5193930
c Other income	2c		199538
d Total income. Add all **income** amounts in column (b) and enter total	2d		38765857
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(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)		0
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)	71041	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	530885	
(4) Other	2i(4)	57602	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		659528
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		659528
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		38106329
l Transfers of assets:			
(1) To this plan	2l(1)		262676884
(2) From this plan	2l(2)		320638714

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: **(2)** EIN:

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			
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			
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			
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			
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			
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			
l	Has the plan failed to provide any benefit when due under the plan?	4l			
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	4n			
o	Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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

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

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

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

Part V Trust Information

6a Name of trust	**6b** Trust's EIN

6c Name of trustee or custodian	**6d** Trustee's or custodian's telephone number

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									
United States - USD									
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	-66,133,261.000	20 Dec 16		1.0000		0.00	66,133,261.00	66,133,261.00	0.00
MFO BLACKROCK FDS II STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CL K CUSIP: 09257E787	4,165,962.760	31 May 16	9.7000			0.00	40,409,838.77	40,409,838.77	0.00
MFO BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO SEDOL: B3P79N2	-4,170,262.000	31 May 16		9.6900		0.00	42,757,252.83	40,409,838.78	-2,347,414.05

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / AUD EX.RATE 0.729402 WITH NORTHERN TRUST	-222,318.080	2 Mar 16				0.00	-162,159.25	-165,904.87	-3,745.62
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 04 JUL 2016 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	-20,695.200	4 Jul 16				0.00	-15,604.18	-15,609.35	-5.17
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 FEB 2016 USD / AUD EX.RATE 0.70615 WITH NORTHERN TRUST	-199,227.000	5 Feb 16				0.00	-140,684.15	-148,673.15	-7,989.00
FX DEAL TRANSACTED ON 06 JUN 2016 AUD / USD EX.RATE 1.3566496 WITH NORTHERN	2,746,360.360	6 Jun 16				0.00	2,024,369.68	2,020,359.97	-4,009.71
FX DEAL TRANSACTED ON 06 JUN 2016 USD / AUD EX.RATE 0.734545 WITH NORTHERN TRUST	-2,746,360.360	6 Jun 16				0.00	-2,017,325.27	-2,075,287.19	-57,961.92
FX DEAL TRANSACTED ON 07 MAR 2016 AUD / USD EX.RATE 1.3431833 WITH NORTHERN	1,752,103.360	7 Mar 16				0.00	1,304,440.95	1,307,507.13	3,066.18
FX DEAL TRANSACTED ON 07 MAR 2016 USD / AUD EX.RATE 0.741345 WITH NORTHERN TRUST	-1,752,103.360	7 Mar 16				0.00	-1,298,913.07	-1,288,934.82	9,978.25

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 MAY 2016 USD / AUD EX.RATE 0.731004 WITH NORTHERN TRUST	-166,567.000	9 May 16				0.00	-121,761.14	-122,535.01	-773.87
FX DEAL TRANSACTED ON 11 NOV 2016 AUD / USD EX.RATE 1.3296811 WITH NORTHERN	182,234.000	11 Nov 16				0.00	137,050.90	131,964.75	-5,086.15
FX DEAL TRANSACTED ON 12 AUG 2016 USD / AUD EX.RATE 0.767204 WITH NORTHERN TRUST	-2,985,836.000	12 Aug 16				0.00	-2,290,745.32	-2,256,246.96	34,498.36
FX DEAL TRANSACTED ON 12 DEC 2016 AUD / USD EX.RATE 1.3363803 WITH NORTHERN	2,964,691.360	12 Dec 16				0.00	2,218,448.90	2,146,881.20	-71,567.70
FX DEAL TRANSACTED ON 12 DEC 2016 USD / AUD EX.RATE 0.746805 WITH NORTHERN TRUST	-2,964,691.360	12 Dec 16				0.00	-2,214,046.33	-2,142,986.69	71,059.64
FX DEAL TRANSACTED ON 12 SEP 2016 AUD / USD EX.RATE 1.3284394 WITH NORTHERN	4,854,804.360	12 Sep 16				0.00	3,654,517.09	3,668,532.89	14,015.80
FX DEAL TRANSACTED ON 12 SEP 2016 USD / AUD EX.RATE 0.751035 WITH NORTHERN TRUST	-4,854,804.360	12 Sep 16				0.00	-3,646,127.99	-3,515,606.49	130,521.50
FX DEAL TRANSACTED ON 15 MAR 2016 USD / AUD EX.RATE 0.742427 WITH NORTHERN TRUST	-1,591,767.000	15 Mar 16				0.00	-1,181,770.80	-1,170,983.38	10,787.42
FX DEAL TRANSACTED ON 16 AUG 2016 AUD / USD EX.RATE 1.2975722 WITH NORTHERN	863,349.000	16 Aug 16				0.00	665,357.17	652,389.67	-12,967.50
FX DEAL TRANSACTED ON 16 AUG 2016 USD / AUD EX.RATE 0.7714 WITH NORTHERN TRUST	-909,902.000	16 Aug 16				0.00	-701,898.40	-694,619.17	7,279.23
FX DEAL TRANSACTED ON 16 MAR 2016 AUD / USD EX.RATE 1.3521188 WITH NORTHERN	317,641.000	16 Mar 16				0.00	234,920.93	233,672.60	-1,248.33
FX DEAL TRANSACTED ON 16 MAR 2016 USD / AUD EX.RATE 0.742455 WITH NORTHERN TRUST	-317,641.000	16 Mar 16				0.00	-235,834.15	-241,248.34	-5,414.19
FX DEAL TRANSACTED ON 16 NOV 2016 AUD / USD EX.RATE 1.3368769 WITH NORTHERN	1,707,879.000	16 Nov 16				0.00	1,277,513.99	1,236,760.55	-40,753.44
FX DEAL TRANSACTED ON 16 NOV 2016 USD / AUD EX.RATE 0.748631 WITH NORTHERN TRUST	-1,707,879.000	16 Nov 16				0.00	-1,278,571.16	-1,254,522.53	24,048.63

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 17 OCT 2016 USD / AUD EX.RATE 0.758572 WITH NORTHERN TRUST	-110,387.520	17 Oct 16				0.00	-83,736.88	-83,736.88	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 AUD / USD EX.RATE 1.312286 WITH NORTHERN TRUST	139,964.570	18 Mar 16				0.00	106,657.06	106,657.06	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / AUD EX.RATE 0.725082 WITH NORTHERN TRUST	-13,735.200	19 Dec 16				0.00	-9,959.15	-9,965.57	-6.42
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 DEC 2016 AUD / USD EX.RATE 1.383949 WITH NORTHERN TRUST	264,724.000	20 Dec 16				0.00	191,281.62	191,352.13	70.51
FX DEAL TRANSACTED ON 20 DEC 2016 USD / AUD EX.RATE 0.724 WITH NORTHERN TRUST	-441,949.000	20 Dec 16				0.00	-319,971.08	-320,435.13	-464.05
FX DEAL TRANSACTED ON 21 JAN 2016 AUD / USD EX.RATE 1.435474 WITH NORTHERN TRUST	463,754.000	21 Jan 16				0.00	323,066.80	324,627.81	1,561.01
FX DEAL TRANSACTED ON 21 JAN 2016 USD / AUD EX.RATE 0.695005 WITH NORTHERN TRUST	-339,760.000	21 Jan 16				0.00	-236,134.90	-253,545.90	-17,411.00
FX DEAL TRANSACTED ON 26 JUL 2016 USD / AUD EX.RATE 0.751612 WITH NORTHERN TRUST	-198,185.000	26 Jul 16				0.00	-148,958.22	-149,758.49	-800.27
FX DEAL TRANSACTED ON 28 JUN 2016 AUD / USD EX.RATE 1.3617948 WITH NORTHERN	212,228.000	28 Jun 16				0.00	155,844.33	160,370.09	4,525.76

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / AUD EX.RATE 0.757773 WITH NORTHERN TRUST	-130,727.850	28 Oct 16				0.00	-99,062.04	-99,062.04	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 31 MAR 2016 AUD / USD EX.RATE 1.3044613 WITH NORTHERN	446,436.000	31 Mar 16				0.00	342,237.84	328,420.64	-13,817.20
FX DEAL TRANSACTED ON 31 MAR 2016 USD / AUD EX.RATE 0.7691 WITH NORTHERN TRUST	-1,032,915.000	31 Mar 16				0.00	-794,414.93	-789,147.07	5,267.86
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / AUD EX.RATE 0.769569 WITH NORTHERN TRUST	-142,103.400	31 Mar 16				0.00	-109,358.37	-109,358.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 14 JUN 2016 BRL / USD EX.RATE 3.4984 WITH NORTHERN TRUST	472,511.000	14 Jun 16				0.00	135,064.89	139,242.07	4,177.18
FX DEAL TRANSACTED ON 14 JUN 2016 USD / BRL EX.RATE 0.2781641 WITH NORTHERN	-472,511.000	14 Jun 16				0.00	-131,435.61	-145,629.97	-14,194.36
FX DEAL TRANSACTED ON 19 SEP 2016 BRL / USD EX.RATE 3.2762 WITH NORTHERN TRUST	472,511.000	19 Sep 16				0.00	144,225.32	145,629.97	1,404.65
FX DEAL TRANSACTED ON 19 SEP 2016 USD / BRL EX.RATE 0.2970179 WITH NORTHERN	-472,511.000	19 Sep 16				0.00	-140,344.24	-144,163.72	-3,819.48
FX DEAL TRANSACTED ON 20 APR 2016 USD / BRL EX.RATE 0.2768933 WITH NORTHERN	-472,511.000	20 Apr 16				0.00	-130,835.11	-139,242.07	-8,406.96
FX DEAL TRANSACTED ON 20 DEC 2016 BRL / USD EX.RATE 3.445 WITH NORTHERN TRUST	247,595.000	20 Dec 16				0.00	71,870.83	74,440.00	2,569.17
FX DEAL TRANSACTED ON 21 DEC 2016 BRL / USD EX.RATE 3.334 WITH NORTHERN TRUST	472,511.000	21 Dec 16				0.00	141,724.96	144,163.72	2,438.76
FX DEAL TRANSACTED ON 21 DEC 2016 USD / BRL EX.RATE 0.2931262 WITH NORTHERN	-472,511.000	21 Dec 16				0.00	-138,505.35	-142,061.51	-3,556.16
FX DEAL TRANSACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.3897 WITH NORTHERN TRUST	472,511.000	21 Jun 16				0.00	139,396.11	139,242.07	-154.04
FX DEAL TRANSACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2950114 WITH NORTHERN	-472,511.000	21 Jun 16				0.00	-139,396.11	-139,242.07	154.04

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 DEC 2016 BRL / USD EX.RATE 3.2696 WITH NORTHERN TRUST	472,511.000	23 Dec 16				0.00	144,516.45	144,163.72	-352.73
FX DEAL TRANSACTED ON 23 DEC 2016 USD / BRL EX.RATE 0.3058478 WITH NORTHERN	-472,511.000	23 Dec 16				0.00	-144,516.45	-144,163.72	352.73
FX DEAL TRANSACTED ON 26 SEP 2016 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST	472,511.000	26 Sep 16				0.00	145,836.73	145,629.97	-206.76
FX DEAL TRANSACTED ON 26 SEP 2016 USD / BRL EX.RATE 0.308642 WITH NORTHERN TRUST	-472,511.000	26 Sep 16				0.00	-145,836.73	-145,629.97	206.76
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 MAR 2016 USD / GBP EX.RATE 1.396981 WITH NORTHERN TRUST	-155,115.000	1 Mar 16				0.00	-216,692.71	-215,943.35	749.36
FX DEAL TRANSACTED ON 02 NOV 2016 USD / GBP EX.RATE 1.23213 WITH NORTHERN TRUST	-8,551.050	2 Nov 16				0.00	-10,536.01	-10,530.62	5.39
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6835555 WITH NORTHERN	54,904.100	3 May 16				0.00	80,321.35	80,321.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6864657 WITH NORTHERN	7,344.160	3 May 16				0.00	10,698.51	10,698.51	0.00
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6864657 WITH NORTHERN	138,716.820	3 May 16				0.00	202,073.92	202,073.92	0.00
FX DEAL TRANSACTED ON 03 MAY 2016 USD / GBP EX.RATE 1.456737 WITH NORTHERN TRUST	-114,837.440	3 May 16				0.00	-167,287.95	-167,287.95	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 04 AUG 2016 USD / GBP EX.RATE 1.312906 WITH NORTHERN TRUST	-17,633.700	4 Aug 16				0.00	-23,151.39	-23,145.11	6.28
FX DEAL TRANSACTED ON 04 FEB 2016 GBP / USD EX.RATE 0.6847617 WITH NORTHERN	371,793.400	4 Feb 16				0.00	542,952.95	542,952.95	0.00
FX DEAL TRANSACTED ON 04 FEB 2016 USD / GBP EX.RATE 1.462761 WITH NORTHERN TRUST	-10,302.010	4 Feb 16				0.00	-15,069.38	-15,019.82	49.56
FX DEAL TRANSACTED ON 04 MAY 2016 USD / GBP EX.RATE 1.449465 WITH NORTHERN TRUST	-4,080.000	4 May 16				0.00	-5,913.82	-5,907.43	6.39
FX DEAL TRANSACTED ON 04 MAY 2016 USD / GBP EX.RATE 1.449465 WITH NORTHERN TRUST	-115,115.380	4 May 16				0.00	-166,855.71	-166,855.71	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 AUG 2016 GBP / USD EX.RATE 0.7657232 WITH NORTHERN	2,010,427.000	5 Aug 16				0.00	2,625,527.19	2,603,905.16	-21,622.03
FX DEAL TRANSACTED ON 05 FEB 2016 USD / GBP EX.RATE 1.450262 WITH NORTHERN TRUST	-79,016.000	5 Feb 16				0.00	-114,593.90	-111,922.22	2,671.68
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 JUL 2016 USD / GBP EX.RATE 1.305708 WITH NORTHERN TRUST	-10,130.560	5 Jul 16				0.00	-13,227.55	-13,218.35	9.20
FX DEAL TRANSACTED ON 06 JUL 2016 USD / GBP EX.RATE 1.294812 WITH NORTHERN TRUST	-369,930.710	6 Jul 16				0.00	-478,990.72	-478,990.72	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 JUN 2016 GBP / USD EX.RATE 0.6913095 WITH NORTHERN	409,508.620	6 Jun 16				0.00	592,366.50	577,939.49	-14,427.01
FX DEAL TRANSACTED ON 06 JUN 2016 USD / GBP EX.RATE 1.44776 WITH NORTHERN TRUST	-409,508.620	6 Jun 16				0.00	-592,870.20	-530,395.59	62,474.61
FX DEAL TRANSACTED ON 07 JAN 2016 GBP / USD EX.RATE 0.6844917 WITH NORTHERN	65,889.520	7 Jan 16				0.00	96,260.50	96,260.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 JAN 2016 GBP / USD EX.RATE 0.6863715 WITH NORTHERN	32,491.740	7 Jan 16				0.00	47,338.42	47,338.42	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 JUL 2016 GBP / USD EX.RATE 0.7747212 WITH NORTHERN	303,857.340	7 Jul 16				0.00	392,215.10	392,215.10	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 GBP / USD EX.RATE 0.7054674 WITH NORTHERN	296,782.620	7 Mar 16				0.00	420,689.36	420,377.76	-311.60
FX DEAL TRANSACTED ON 07 MAR 2016 USD / GBP EX.RATE 1.418025 WITH NORTHERN TRUST	-296,782.620	7 Mar 16				0.00	-420,845.17	-418,849.29	1,995.88
FX DEAL TRANSACTED ON 07 OCT 2016 USD / GBP EX.RATE 1.23552 WITH NORTHERN TRUST	-2,490,158.000	7 Oct 16				0.00	-3,076,640.01	-3,076,092.01	548.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 APR 2016 USD / GBP EX.RATE 1.408877 WITH NORTHERN TRUST	-14,257.970	8 Apr 16				0.00	-20,087.73	-20,112.29	-24.56
FX DEAL TRANSACTED ON 08 JAN 2016 GBP / USD EX.RATE 0.6867835 WITH NORTHERN	18,837.330	8 Jan 16				0.00	27,428.34	27,428.34	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 08 JAN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	-226,163.570	8 Jan 16				0.00	-329,308.41	-329,308.41	0.00
FX DEAL TRANSACTED ON 08 JAN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	-68,628.290	8 Jan 16				0.00	-99,927.11	-99,927.11	0.00
FX DEAL TRANSACTED ON 08 JUN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	-4,672.800	8 Jun 16				0.00	-6,803.89	-6,801.26	2.63
FX DEAL TRANSACTED ON 08 NOV 2016 USD / GBP EX.RATE 1.237029 WITH NORTHERN TRUST	-6,153.170	8 Nov 16				0.00	-7,611.65	-7,632.39	-20.74
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 AUG 2016 GBP / USD EX.RATE 0.7685863 WITH NORTHERN	370,011.080	9 Aug 16				0.00	481,417.72	481,417.72	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 MAY 2016 USD / GBP EX.RATE 1.441568 WITH NORTHERN TRUST	-215,167.760	9 May 16				0.00	-310,178.96	-310,178.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 SEP 2016 GBP / USD EX.RATE 0.7545006 WITH NORTHERN	948,525.000	9 Sep 16				0.00	1,257,156.06	1,228,529.63	-28,626.43
FX DEAL TRANSACTED ON 10 FEB 2016 GBP / USD EX.RATE 0.6893533 WITH NORTHERN	70,573.460	10 Feb 16				0.00	102,376.33	102,376.33	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 11 JAN 2016 GBP / USD EX.RATE 0.6852422 WITH NORTHERN	67,495.440	11 Jan 16				0.00	98,498.66	98,498.66	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 11 JAN 2016 GBP / USD EX.RATE 0.6868901 WITH NORTHERN	15.070	11 Jan 16				0.00	21.94	21.90	-0.04
FX DEAL TRANSACTED ON 11 OCT 2016 USD / GBP EX.RATE 1.221571 WITH NORTHERN TRUST	-804,755.000	11 Oct 16				0.00	-983,065.37	-994,113.80	-11,048.43
FX DEAL TRANSACTED ON 12 DEC 2016 GBP / USD EX.RATE 0.7872652 WITH NORTHERN	2,770,252.380	12 Dec 16				0.00	3,518,829.98	3,429,246.58	-89,583.40
FX DEAL TRANSACTED ON 12 DEC 2016 USD / GBP EX.RATE 1.26733 WITH NORTHERN TRUST	-2,770,252.380	12 Dec 16				0.00	-3,510,823.95	-3,422,092.57	88,731.38

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 12 JUL 2016 GBP / USD EX.RATE 0.7595927 WITH NORTHERN	57,816.780	12 Jul 16				0.00	76,115.50	76,115.50	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 12 SEP 2016 GBP / USD EX.RATE 0.7495943 WITH NORTHERN	4,269,607.380	12 Sep 16				0.00	5,695,891.07	5,274,245.70	-421,645.37
FX DEAL TRANSACTED ON 12 SEP 2016 GBP / USD EX.RATE 0.7499063 WITH NORTHERN	111,135.300	12 Sep 16				0.00	148,198.92	148,198.92	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.331751 WITH NORTHERN TRUST	-4,269,607.380	12 Sep 16				0.00	-5,686,053.90	-5,529,995.71	156,058.19
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.3335 WITH NORTHERN TRUST	-104,341.450	12 Sep 16				0.00	-139,139.32	-139,139.32	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.3335 WITH NORTHERN TRUST	-64,929.230	12 Sep 16				0.00	-86,583.13	-86,583.13	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 14 MAR 2016 USD / GBP EX.RATE 1.431271 WITH NORTHERN TRUST	-3,222.660	14 Mar 16				0.00	-4,612.50	-4,616.14	-3.64
FX DEAL TRANSACTED ON 14 MAR 2016 USD / GBP EX.RATE 1.431271 WITH NORTHERN TRUST	-10.760	14 Mar 16				0.00	-15.40	-15.41	-0.01
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 14 OCT 2016 GBP / USD EX.RATE 0.8198966 WITH NORTHERN	71,108.840	14 Oct 16				0.00	86,729.03	86,729.03	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 14 OCT 2016 GBP / USD EX.RATE 0.8203217 WITH NORTHERN	59,234.370	14 Oct 16				0.00	72,208.71	72,208.71	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / GBP EX.RATE 1.219034 WITH NORTHERN TRUST	-76,763.910	14 Oct 16				0.00	-93,577.82	-93,577.82	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / GBP EX.RATE 1.219034 WITH NORTHERN TRUST	-63,506.630	14 Oct 16				0.00	-77,416.74	-77,416.74	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 15 DEC 2016 GBP / USD EX.RATE 0.803823 WITH NORTHERN TRUST	97,226.710	15 Dec 16				0.00	120,955.37	120,355.23	-600.14
FX DEAL TRANSACTED ON 15 JAN 2016 GBP / USD EX.RATE 0.7006456 WITH NORTHERN	98,898.000	15 Jan 16				0.00	141,152.66	140,084.08	-1,068.58
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 15 SEP 2016 USD / GBP EX.RATE 1.320504 WITH NORTHERN TRUST	-2,583.900	15 Sep 16				0.00	-3,412.05	-3,408.94	3.11
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 16 NOV 2016 GBP / USD EX.RATE 0.8026906 WITH NORTHERN	1,795,558.000	16 Nov 16				0.00	2,236,924.11	2,218,052.67	-18,871.44
FX DEAL TRANSACTED ON 16 NOV 2016 USD / GBP EX.RATE 1.245139 WITH NORTHERN TRUST	-1,795,558.000	16 Nov 16				0.00	-2,235,719.29	-2,210,511.45	25,207.84
FX DEAL TRANSACTED ON 18 JUL 2016 GBP / USD EX.RATE 0.7537312 WITH NORTHERN	556,625.000	18 Jul 16				0.00	738,492.76	720,940.73	-17,552.03
FX DEAL TRANSACTED ON 18 JUL 2016 USD / GBP EX.RATE 1.3259 WITH NORTHERN TRUST	-556,625.000	18 Jul 16				0.00	-738,029.09	-731,182.55	6,846.54

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 18 MAY 2016 USD / GBP EX.RATE 1.454864 WITH NORTHERN TRUST	-3,951.000	18 May 16				0.00	-5,748.17	-5,776.17	-28.00
FX DEAL TRANSACTED ON 18 MAY 2016 USD / GBP EX.RATE 1.454864 WITH NORTHERN TRUST	-11,853.000	18 May 16				0.00	-17,244.50	-17,328.49	-83.99
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 19 DEC 2016 GBP / USD EX.RATE 0.8037971 WITH NORTHERN	204,292.000	19 Dec 16				0.00	254,158.66	252,889.47	-1,269.19
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / GBP EX.RATE 1.238528 WITH NORTHERN TRUST	-10,947.710	19 Dec 16				0.00	-13,559.05	-13,565.86	-6.81
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / GBP EX.RATE 1.2412 WITH NORTHERN TRUST	-204,292.000	19 Dec 16				0.00	-253,567.23	-252,361.89	1,205.34

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 19 MAY 2016 USD / GBP EX.RATE 1.457963 WITH NORTHERN TRUST	-5,376.600	19 May 16				0.00	-7,838.88	-7,842.04	-3.16
FX DEAL TRANSACTED ON 19 SEP 2016 USD / GBP EX.RATE 1.306908 WITH NORTHERN TRUST	-3,220.440	19 Sep 16				0.00	-4,208.82	-4,206.38	2.44
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 20 DEC 2016 USD / GBP EX.RATE 1.2351 WITH NORTHERN TRUST	-504,600.000	20 Dec 16				0.00	-623,231.46	-624,392.05	-1,160.59
FX DEAL TRANSACTED ON 20 DEC 2016 USD / GBP EX.RATE 1.23796 WITH NORTHERN TRUST	-500,179.000	20 Dec 16				0.00	-619,201.59	-619,162.77	38.82
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 20 JUN 2016 USD / GBP EX.RATE 1.464161 WITH NORTHERN TRUST	-4,212.480	20 Jun 16				0.00	-6,167.75	-6,190.45	-22.70
FX DEAL TRANSACTED ON 20 SEP 2016 USD / GBP EX.RATE 1.295311 WITH NORTHERN TRUST	-11,230.320	20 Sep 16				0.00	-14,546.76	-14,545.51	1.25
FX DEAL TRANSACTED ON 20 SEP 2016 USD / GBP EX.RATE 1.295311 WITH NORTHERN TRUST	-2,901.800	20 Sep 16				0.00	-3,758.73	-3,758.41	0.32

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 21 JUN 2016 USD / GBP EX.RATE 1.46766 WITH NORTHERN TRUST	-68,957.330	21 Jun 16				0.00	-101,205.91	-101,205.91	0.00
FX DEAL TRANSACTED ON 23 FEB 2016 USD / GBP EX.RATE 1.408064 WITH NORTHERN TRUST	-122,281.000	23 Feb 16				0.00	-172,179.47	-173,204.93	-1,025.46
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 23 MAY 2016 USD / GBP EX.RATE 1.445466 WITH NORTHERN TRUST	-4,300.900	23 May 16				0.00	-6,216.80	-6,220.39	-3.59
FX DEAL TRANSACTED ON 23 MAY 2016 USD / GBP EX.RATE 1.445466 WITH NORTHERN TRUST	-11,384.480	23 May 16				0.00	-16,455.88	-16,465.37	-9.49
FX DEAL TRANSACTED ON 23 SEP 2016 USD / GBP EX.RATE 1.294512 WITH NORTHERN TRUST	-5,243.390	23 Sep 16				0.00	-6,787.63	-6,795.43	-7.80
FX DEAL TRANSACTED ON 24 AUG 2016 GBP / USD EX.RATE 0.7547187 WITH NORTHERN	375,704.970	24 Aug 16				0.00	497,807.96	497,807.96	0.00
FX DEAL TRANSACTED ON 24 AUG 2016 USD / GBP EX.RATE 1.324997 WITH NORTHERN TRUST	-372,620.050	24 Aug 16				0.00	-493,720.45	-493,720.45	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 24 JUN 2016 GBP / USD EX.RATE 0.7284977 WITH NORTHERN	82,836.140	24 Jun 16				0.00	113,708.18	113,708.18	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / GBP EX.RATE 1.36659 WITH NORTHERN TRUST	-5,300.010	24 Jun 16				0.00	-7,242.94	-7,242.94	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / GBP EX.RATE 1.372688 WITH NORTHERN TRUST	-276,586.620	24 Jun 16				0.00	-379,667.13	-379,667.13	0.00
FX DEAL TRANSACTED ON 25 JUL 2016 USD / GBP EX.RATE 1.31365 WITH NORTHERN TRUST	-139,206.000	25 Jul 16				0.00	-182,867.96	-180,299.62	2,568.34
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 27 JUN 2016 GBP / USD EX.RATE 0.7572912 WITH NORTHERN	64,338.600	27 Jun 16				0.00	84,958.86	84,958.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 27 JUN 2016 USD / GBP EX.RATE 1.317553 WITH NORTHERN TRUST	-399,860.000	27 Jun 16				0.00	-526,836.74	-517,898.69	8,938.05
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7458223 WITH NORTHERN	44,042.250	28 Jun 16				0.00	59,051.94	59,051.94	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.340802 WITH NORTHERN TRUST	-5,826.250	28 Jun 16				0.00	-7,811.85	-7,761.44	50.41
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-129,213.030	28 Oct 16				0.00	-157,024.20	-157,024.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-173,504.360	28 Oct 16				0.00	-210,848.57	-210,848.57	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-83,046.770	28 Oct 16				0.00	-100,921.34	-100,921.34	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-144,290.140	28 Oct 16				0.00	-175,346.43	-175,346.43	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-177,795.780	28 Oct 16				0.00	-216,063.65	-216,063.65	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-91,902.700	28 Oct 16				0.00	-111,683.38	-111,683.38	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-97,625.070	28 Oct 16				0.00	-118,637.40	-118,637.40	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-63,879.920	28 Oct 16				0.00	-77,629.11	-77,629.11	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-115,582.680	28 Oct 16				0.00	-140,460.12	-140,460.12	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-104,514.590	28 Oct 16				0.00	-127,009.79	-127,009.79	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-113,807.530	28 Oct 16				0.00	-138,302.89	-138,302.89	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	-95,895.820	28 Oct 16				0.00	-116,535.96	-116,535.96	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.422473 WITH NORTHERN TRUST	-5,273.610	29 Mar 16				0.00	-7,501.57	-7,518.85	-17.28
FX DEAL TRANSACTED ON 29 SEP 2016 USD / GBP EX.RATE 1.30001 WITH NORTHERN TRUST	-4,406.140	29 Sep 16				0.00	-5,728.03	-5,718.73	9.30
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 30 AUG 2016 GBP / USD EX.RATE 0.7623549 WITH NORTHERN	954,106.000	30 Aug 16				0.00	1,251,524.69	1,235,758.14	-15,766.55
FX DEAL TRANSACTED ON 30 JUN 2016 GBP / USD EX.RATE 0.7455009 WITH NORTHERN	748,499.000	30 Jun 16				0.00	1,004,021.59	969,455.95	-34,565.64

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 30 MAR 2016 USD / GBP EX.RATE 1.439668 WITH NORTHERN TRUST	-5,912.860	30 Mar 16				0.00	-8,512.56	-8,542.90	-30.34
FX DEAL TRANSACTED ON 30 MAY 2016 USD / GBP EX.RATE 1.459762 WITH NORTHERN TRUST	-15,680.000	30 May 16				0.00	-22,889.07	-22,929.65	-40.58
FX DEAL TRANSACTED ON 30 MAY 2016 USD / GBP EX.RATE 1.459762 WITH NORTHERN TRUST	-6,428.800	30 May 16				0.00	-9,384.52	-9,401.16	-16.64
FX DEAL TRANSACTED ON 30 SEP 2016 USD / GBP EX.RATE 1.297011 WITH NORTHERN TRUST	-4,500.800	30 Sep 16				0.00	-5,837.59	-5,846.54	-8.95
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.4371 WITH NORTHERN TRUST	-978,400.000	31 Mar 16				0.00	-1,406,058.64	-1,388,202.91	17,855.73
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.437433 WITH NORTHERN TRUST	-112,726.000	31 Mar 16				0.00	-162,036.07	-159,090.20	2,945.87

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-59,983.090	31 Mar 16				0.00	-86,271.82	-86,271.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-59,595.580	31 Mar 16				0.00	-85,714.48	-85,714.48	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-104,919.770	31 Mar 16				0.00	-150,902.85	-150,902.85	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-117,439.410	31 Mar 16				0.00	-168,909.46	-168,909.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-135,145.760	31 Mar 16				0.00	-194,375.96	-194,375.96	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-107,349.730	31 Mar 16				0.00	-154,397.79	-154,397.79	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-88,593.540	31 Mar 16				0.00	-127,421.34	-127,421.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-114,740.530	31 Mar 16				0.00	-165,027.75	-165,027.75	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-28,623.930	31 Mar 16				0.00	-41,168.91	-41,168.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-106,418.630	31 Mar 16				0.00	-153,058.62	-153,058.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-79,016.850	31 Mar 16				0.00	-113,647.49	-113,647.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-72,208.560	31 Mar 16				0.00	-103,855.33	-103,855.33	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-116,596.040	31 Mar 16				0.00	-167,696.47	-167,696.47	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-63,608.400	31 Mar 16				0.00	-91,485.99	-91,485.99	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-50,618.030	31 Mar 16				0.00	-72,802.34	-72,802.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	-124,954.240	31 Mar 16				0.00	-179,717.81	-179,717.81	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 MAY 2016 USD / CAD EX.RATE 0.7969931 WITH NORTHERN	-218,550.000	2 May 16				0.00	-174,182.84	-170,024.90	4,157.94
FX DEAL TRANSACTED ON 03 FEB 2016 CAD / USD EX.RATE 1.386738 WITH NORTHERN TRUST	2,687,791.000	3 Feb 16				0.00	1,938,211.11	2,011,669.04	73,457.93
FX DEAL TRANSACTED ON 05 FEB 2016 USD / CAD EX.RATE 0.7202841 WITH NORTHERN	-275,983.000	5 Feb 16				0.00	-198,786.18	-206,558.64	-7,772.46
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 06 JUL 2016 CAD / USD EX.RATE 1.29981 WITH NORTHERN TRUST	172,563.940	6 Jul 16				0.00	132,760.90	132,760.90	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 06 JUN 2016 CAD / USD EX.RATE 1.283905 WITH NORTHERN TRUST	1,658,066.080	6 Jun 16				0.00	1,291,424.27	1,289,922.27	-1,502.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / CAD EX.RATE 0.7789254 WITH NORTHERN	-1,658,066.080	6 Jun 16				0.00	-1,291,509.78	-1,254,068.06	37,441.72
FX DEAL TRANSACTED ON 07 MAR 2016 CAD / USD EX.RATE 1.33268 WITH NORTHERN TRUST	645,555.440	7 Mar 16				0.00	484,403.94	502,221.44	17,817.50
FX DEAL TRANSACTED ON 07 MAR 2016 USD / CAD EX.RATE 0.7502438 WITH NORTHERN	-645,555.440	7 Mar 16				0.00	-484,323.99	-483,164.02	1,159.97
FX DEAL TRANSACTED ON 09 MAR 2016 USD / CAD EX.RATE 0.7478481 WITH NORTHERN	-2,322,054.520	9 Mar 16				0.00	-1,736,543.98	-1,806,483.99	-69,940.01
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 09 MAY 2016 USD / CAD EX.RATE 0.7706007 WITH NORTHERN	-861,097.390	9 May 16				0.00	-663,562.22	-663,562.22	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 12 DEC 2016 CAD / USD EX.RATE 1.313945 WITH NORTHERN TRUST	737,661.190	12 Dec 16				0.00	561,409.49	550,863.41	-10,546.08
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CAD EX.RATE 0.7619483 WITH NORTHERN	-737,661.190	12 Dec 16				0.00	-562,059.69	-550,537.55	11,522.14
FX DEAL TRANSACTED ON 12 FEB 2016 USD / CAD EX.RATE 0.7217924 WITH NORTHERN	-324,474.000	12 Feb 16				0.00	-234,202.85	-242,851.58	-8,648.73
FX DEAL TRANSACTED ON 12 SEP 2016 CAD / USD EX.RATE 1.308341 WITH NORTHERN TRUST	2,092,720.190	12 Sep 16				0.00	1,599,521.98	1,582,816.01	-16,705.97
FX DEAL TRANSACTED ON 12 SEP 2016 USD / CAD EX.RATE 0.7647335 WITH NORTHERN	-2,092,720.190	12 Sep 16				0.00	-1,600,373.34	-1,562,781.11	37,592.23
FX DEAL TRANSACTED ON 13 JUL 2016 USD / CAD EX.RATE 0.7705638 WITH NORTHERN	-439,518.000	13 Jul 16				0.00	-338,676.68	-332,426.73	6,249.95
FX DEAL TRANSACTED ON 16 NOV 2016 CAD / USD EX.RATE 1.340635 WITH NORTHERN TRUST	984,964.000	16 Nov 16				0.00	734,699.60	735,541.78	842.18
FX DEAL TRANSACTED ON 16 NOV 2016 USD / CAD EX.RATE 0.7457322 WITH NORTHERN	-984,964.000	16 Nov 16				0.00	-734,519.35	-728,523.67	5,995.68
FX DEAL TRANSACTED ON 20 DEC 2016 CAD / USD EX.RATE 1.33774 WITH NORTHERN TRUST	100,342.000	20 Dec 16				0.00	75,008.60	74,888.09	-120.51
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CAD EX.RATE 0.746642 WITH NORTHERN TRUST	-586,325.000	20 Dec 16				0.00	-437,774.86	-435,056.02	2,718.84
FX DEAL TRANSACTED ON 22 NOV 2016 CAD / USD EX.RATE 1.345934 WITH NORTHERN TRUST	370,095.000	22 Nov 16				0.00	274,972.62	276,375.92	1,403.30

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 JUN 2016 CAD / USD EX.RATE 1.2759 WITH NORTHERN TRUST	1,189,772.180	23 Jun 16				0.00	932,496.42	921,910.95	-10,585.47
FX DEAL TRANSACTED ON 23 JUN 2016 USD / CAD EX.RATE 0.7838311 WITH NORTHERN	-1,359,196.000	23 Jun 16				0.00	-1,065,380.14	-1,028,019.51	37,360.63
FX DEAL TRANSACTED ON 24 JUN 2016 CAD / USD EX.RATE 1.292527 WITH NORTHERN TRUST	496,785.000	24 Jun 16				0.00	384,351.74	375,740.27	-8,611.47
FX DEAL TRANSACTED ON 24 JUN 2016 CAD / USD EX.RATE 1.293695 WITH NORTHERN TRUST	296,492.470	24 Jun 16				0.00	229,182.67	226,269.68	-2,912.99
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CAD EX.RATE 0.77066 WITH NORTHERN TRUST	-272.630	24 Jun 16				0.00	-210.11	-211.25	-1.14
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CAD EX.RATE 0.7730855 WITH NORTHERN	-296,492.470	24 Jun 16				0.00	-229,214.03	-224,250.25	4,963.78

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 27 JUN 2016 CAD / USD EX.RATE 1.302809 WITH NORTHERN TRUST	191,691.240	27 Jun 16				0.00	147,136.87	147,136.87	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 28 JUN 2016 CAD / USD EX.RATE 1.305908 WITH NORTHERN TRUST	693,765.420	28 Jun 16				0.00	531,251.37	531,251.37	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 CAD / USD EX.RATE 1.307658 WITH NORTHERN TRUST	561,211.000	28 Jun 16				0.00	429,172.61	424,468.48	-4,704.13
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CAD EX.RATE 0.7451554 WITH NORTHERN	-178,560.360	28 Oct 16				0.00	-133,055.21	-133,055.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CAD EX.RATE 0.7451554 WITH NORTHERN	-196,884.030	28 Oct 16				0.00	-146,709.19	-146,709.19	0.00
FX DEAL TRANSACTED ON 29 AUG 2016 CAD / USD EX.RATE 1.302814 WITH NORTHERN TRUST	193,237.000	29 Aug 16				0.00	148,322.78	146,153.61	-2,169.17
FX DEAL TRANSACTED ON 30 JUN 2016 CAD / EUR EX.RATE 1.4413335 WITH NORTHERN	209,251.360	30 Jun 16				0.00	161,146.73	158,265.98	-2,880.75
FX DEAL TRANSACTED ON 30 JUN 2016 EUR / CAD EX.RATE 0.6956522 WITH NORTHERN	-208,694.810	30 Jun 16				0.00	-161,192.24	-161,822.83	-630.59
FX DEAL TRANSACTED ON 30 JUN 2016 HKD / CAD EX.RATE 5.9749 WITH NORTHERN TRUST	-55,476.070	30 Jun 16				0.00	-42,717.46	-43,016.38	-298.92
FX DEAL TRANSACTED ON 31 AUG 2016 CAD / USD EX.RATE 1.31105 WITH NORTHERN TRUST	200,068.000	31 Aug 16				0.00	152,601.35	151,320.20	-1,281.15

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2016 CAD / USD EX.RATE 1.293454 WITH NORTHERN TRUST	236,983.000	31 Mar 16				0.00	183,217.18	184,365.18	1,148.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7692367 WITH NORTHERN	-171,528.730	31 Mar 16				0.00	-131,946.19	-131,946.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7692367 WITH NORTHERN	-214,327.890	31 Mar 16				0.00	-164,868.88	-164,868.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7730407 WITH NORTHERN	-783,350.000	31 Mar 16				0.00	-605,561.41	-599,923.42	5,637.99
Chinese yuan renminbi - CNY									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / CNY EX.RATE 0.1524019 WITH NORTHERN	-941,301.000	2 Mar 16				0.00	-143,456.02	-145,132.60	-1,676.58
FX DEAL TRANSACTED ON 04 MAY 2016 CNY / USD EX.RATE 6.518 WITH NORTHERN TRUST	432,175.000	4 May 16				0.00	66,304.85	65,664.12	-640.73
FX DEAL TRANSACTED ON 13 SEP 2016 USD / CNY EX.RATE 0.1492426 WITH NORTHERN	-1,203,761.000	13 Sep 16				0.00	-179,652.41	-180,522.63	-870.22
FX DEAL TRANSACTED ON 14 JUN 2016 CNY / USD EX.RATE 6.587 WITH NORTHERN TRUST	5,197,071.000	14 Jun 16				0.00	788,989.07	789,636.41	647.34
FX DEAL TRANSACTED ON 14 JUN 2016 USD / CNY EX.RATE 0.1507204 WITH NORTHERN	-5,197,071.000	14 Jun 16				0.00	-783,304.85	-779,381.39	3,923.46
FX DEAL TRANSACTED ON 15 DEC 2016 CNY / USD EX.RATE 6.9315 WITH NORTHERN TRUST	401,545.000	15 Dec 16				0.00	57,930.46	57,778.75	-151.71
FX DEAL TRANSACTED ON 15 MAR 2016 CNY / USD EX.RATE 6.5132 WITH NORTHERN TRUST	4,496,018.000	15 Mar 16				0.00	690,293.25	693,209.47	2,916.22
FX DEAL TRANSACTED ON 15 MAR 2016 USD / CNY EX.RATE 0.152374 WITH NORTHERN TRUST	-4,496,018.000	15 Mar 16				0.00	-685,076.19	-683,119.30	1,956.89
FX DEAL TRANSACTED ON 18 MAR 2016 CNY / USD EX.RATE 6.4628 WITH NORTHERN TRUST	3,554,717.000	18 Mar 16				0.00	550,027.39	548,076.88	-1,950.51
FX DEAL TRANSACTED ON 18 MAR 2016 CNY / USD EX.RATE 6.4628 WITH NORTHERN TRUST	941,301.000	18 Mar 16				0.00	145,649.10	145,132.60	-516.50

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAR 2016 USD / CNY EX.RATE 0.1547317 WITH NORTHERN	-4,496,018.000	18 Mar 16				0.00	-695,676.49	-693,209.47	2,467.02
FX DEAL TRANSACTED ON 19 APR 2016 USD / CNY EX.RATE 0.1539527 WITH NORTHERN	-949,369.000	19 Apr 16				0.00	-146,157.96	-144,245.93	1,912.03
FX DEAL TRANSACTED ON 19 SEP 2016 CNY / USD EX.RATE 6.6765 WITH NORTHERN TRUST	6,400,832.000	19 Sep 16				0.00	958,710.70	959,904.02	1,193.32
FX DEAL TRANSACTED ON 19 SEP 2016 USD / CNY EX.RATE 0.148379 WITH NORTHERN TRUST	-6,400,832.000	19 Sep 16				0.00	-949,748.79	-921,022.78	28,726.01
FX DEAL TRANSACTED ON 20 DEC 2016 CNY / USD EX.RATE 7.055 WITH NORTHERN TRUST	1,308,847.000	20 Dec 16				0.00	185,520.48	184,192.39	-1,328.09
FX DEAL TRANSACTED ON 21 DEC 2016 CNY / USD EX.RATE 6.94 WITH NORTHERN TRUST	5,999,287.000	21 Dec 16				0.00	864,450.58	863,244.03	-1,206.55
FX DEAL TRANSACTED ON 21 DEC 2016 USD / CNY EX.RATE 0.1420051 WITH NORTHERN	-5,999,287.000	21 Dec 16				0.00	-851,929.42	-844,272.08	7,657.34
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	949,369.000	21 Jun 16				0.00	144,597.45	144,245.93	-351.52
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	4,496,018.000	21 Jun 16				0.00	684,784.03	683,119.30	-1,664.73
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	1,197,287.000	21 Jun 16				0.00	182,357.59	181,914.28	-443.31
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	-432,175.000	21 Jun 16				0.00	-65,824.14	-65,664.12	160.02
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	-5,197,071.000	21 Jun 16				0.00	-791,560.71	-789,636.41	1,924.30
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	-1,013,428.000	21 Jun 16				0.00	-154,354.21	-153,978.97	375.24
FX DEAL TRANSACTED ON 24 MAR 2016 USD / CNY EX.RATE 0.1522858 WITH NORTHERN	-1,197,287.000	24 Mar 16				0.00	-182,329.82	-181,914.28	415.54
FX DEAL TRANSACTED ON 26 DEC 2016 CNY / USD EX.RATE 6.9459 WITH NORTHERN TRUST	6,400,832.000	26 Dec 16				0.00	921,526.66	921,022.78	-503.88

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 DEC 2016 USD / CNY EX.RATE 0.1439698 WITH NORTHERN	-5,999,287.000	26 Dec 16				0.00	-863,716.29	-863,244.03	472.26
FX DEAL TRANSACTED ON 26 DEC 2016 USD / CNY EX.RATE 0.1439885 WITH NORTHERN	-401,545.000	26 Dec 16				0.00	-57,817.85	-57,778.75	39.10
FX DEAL TRANSACTED ON 26 SEP 2016 CNY / USD EX.RATE 6.6744 WITH NORTHERN TRUST	1,203,761.000	26 Sep 16				0.00	180,354.94	180,522.63	167.69
FX DEAL TRANSACTED ON 26 SEP 2016 CNY / USD EX.RATE 6.6744 WITH NORTHERN TRUST	5,197,071.000	26 Sep 16				0.00	778,657.41	779,381.39	723.98
FX DEAL TRANSACTED ON 26 SEP 2016 USD / CNY EX.RATE 0.1498262 WITH NORTHERN	-6,400,832.000	26 Sep 16				0.00	-959,012.35	-959,904.02	-891.67
FX DEAL TRANSACTED ON 31 MAR 2016 CNY / USD EX.RATE 6.4828 WITH NORTHERN TRUST	1,013,428.000	31 Mar 16				0.00	156,325.66	153,978.97	-2,346.69
Danish krone - DKK									
FX DEAL TRANSACTED ON 06 JUN 2016 DKK / USD EX.RATE 6.51775 WITH NORTHERN TRUST	1,420,128.580	6 Jun 16				0.00	217,886.32	212,813.92	-5,072.40
FX DEAL TRANSACTED ON 06 JUN 2016 USD / DKK EX.RATE 0.152825 WITH NORTHERN TRUST	-1,420,128.580	6 Jun 16				0.00	-217,031.22	-214,106.95	2,924.27
FX DEAL TRANSACTED ON 07 MAR 2016 DKK / USD EX.RATE 6.7799 WITH NORTHERN TRUST	1,420,128.580	7 Mar 16				0.00	209,461.58	214,106.95	4,645.37
FX DEAL TRANSACTED ON 07 MAR 2016 USD / DKK EX.RATE 0.1470069 WITH NORTHERN	-1,420,128.580	7 Mar 16				0.00	-208,768.76	-211,605.76	-2,837.00
FX DEAL TRANSACTED ON 09 AUG 2016 DKK / USD EX.RATE 6.6923 WITH NORTHERN TRUST	64,759.000	9 Aug 16				0.00	9,676.64	9,718.69	42.05
FX DEAL TRANSACTED ON 10 FEB 2016 DKK / USD EX.RATE 6.644235 WITH NORTHERN TRUST	929,641.000	10 Feb 16				0.00	139,916.94	138,520.83	-1,396.11
FX DEAL TRANSACTED ON 12 JUL 2016 DKK / USD EX.RATE 6.7238 WITH NORTHERN TRUST	342,443.000	12 Jul 16				0.00	50,929.98	51,118.53	188.55
FX DEAL TRANSACTED ON 12 SEP 2016 USD / DKK EX.RATE 0.1508774 WITH NORTHERN	-339,642.580	12 Sep 16				0.00	-51,244.37	-50,897.27	347.10

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 JUL 2016 DKK / USD EX.RATE 6.6946 WITH NORTHERN TRUST	503,789.000	13 Jul 16				0.00	75,253.04	75,215.96	-37.08
FX DEAL TRANSACTED ON 13 JUL 2016 USD / DKK EX.RATE 0.1497595 WITH NORTHERN	-1,080,486.000	13 Jul 16				0.00	-161,813.01	-161,916.65	-103.64
FX DEAL TRANSACTED ON 14 JUL 2016 DKK / USD EX.RATE 6.6844 WITH NORTHERN TRUST	301,653.640	14 Jul 16				0.00	45,128.01	44,896.62	-231.39
FX DEAL TRANSACTED ON 15 JUL 2016 DKK / USD EX.RATE 6.7219 WITH NORTHERN TRUST	81,513.380	15 Jul 16				0.00	12,126.54	12,125.82	-0.72
FX DEAL TRANSACTED ON 19 DEC 2016 DKK / USD EX.RATE 7.0847 WITH NORTHERN TRUST	1,360,116.000	19 Dec 16				0.00	191,979.34	193,700.67	1,721.33
FX DEAL TRANSACTED ON 19 DEC 2016 USD / DKK EX.RATE 0.1404731 WITH NORTHERN	-1,360,116.000	19 Dec 16				0.00	-191,059.73	-189,868.85	1,190.88
FX DEAL TRANSACTED ON 19 OCT 2016 DKK / USD EX.RATE 6.7842 WITH NORTHERN TRUST	87,648.000	19 Oct 16				0.00	12,919.43	12,872.85	-46.58
FX DEAL TRANSACTED ON 20 DEC 2016 USD / DKK EX.RATE 0.139581 WITH NORTHERN TRUST	-747,600.000	20 Dec 16				0.00	-104,350.74	-104,899.82	-549.08
FX DEAL TRANSACTED ON 28 JAN 2016 DKK / USD EX.RATE 6.811008 WITH NORTHERN TRUST	672,761.000	28 Jan 16				0.00	98,775.54	100,244.52	1,468.98
FX DEAL TRANSACTED ON 28 JAN 2016 USD / DKK EX.RATE 0.1466246 WITH NORTHERN	-672,761.000	28 Jan 16				0.00	-98,643.28	-98,618.56	24.72
FX DEAL TRANSACTED ON 28 JUL 2016 DKK / USD EX.RATE 6.7069 WITH NORTHERN TRUST	119,390.000	28 Jul 16				0.00	17,801.07	17,949.47	148.40
FX DEAL TRANSACTED ON 31 MAR 2016 USD / DKK EX.RATE 0.1529286 WITH NORTHERN	-1,285,700.000	31 Mar 16				0.00	-196,620.28	-195,828.16	792.12

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	-126,568.920	1 Apr 16				0.00	-144,017.58	-144,017.58	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	-85,518.890	1 Apr 16				0.00	-97,308.44	-97,308.44	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	-102,410.060	1 Apr 16				0.00	-116,528.21	-116,528.21	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	-90,966.360	1 Apr 16				0.00	-103,506.89	-103,506.89	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2016 USD / EUR EX.RATE 1.088174 WITH NORTHERN TRUST	-192,658.930	1 Feb 16				0.00	-209,646.44	-209,646.44	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 02 FEB 2016 USD / EUR EX.RATE 1.091173 WITH NORTHERN TRUST	-4,232.250	2 Feb 16				0.00	-4,618.12	-4,613.36	4.76

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 02 FEB 2016 USD / EUR EX.RATE 1.091473 WITH NORTHERN TRUST	-76,623.890	2 Feb 16				0.00	-83,632.91	-83,632.91	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 EUR / USD EX.RATE 0.9196586 WITH NORTHERN	140,989.020	2 Mar 16				0.00	153,305.82	156,667.00	3,361.18
FX DEAL TRANSACTED ON 02 MAY 2016 USD / EUR EX.RATE 1.151415 WITH NORTHERN TRUST	-207,523.000	2 May 16				0.00	-238,945.10	-232,633.27	6,311.83
FX DEAL TRANSACTED ON 02 NOV 2016 USD / EUR EX.RATE 1.111782 WITH NORTHERN TRUST	-179,805.000	2 Nov 16				0.00	-199,903.96	-186,601.63	13,302.33
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.103685 WITH NORTHERN TRUST	-123,372.000	3 Feb 16				0.00	-136,163.83	-137,090.97	-927.14
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 03 MAY 2016 USD / EUR EX.RATE 1.154754 WITH NORTHERN TRUST	-12,705.830	3 May 16				0.00	-14,672.11	-14,633.94	38.17
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 FEB 2016 USD / EUR EX.RATE 1.120864 WITH NORTHERN TRUST	-366,655.270	4 Feb 16				0.00	-410,970.69	-410,970.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAR 2016 USD / EUR EX.RATE 1.097571 WITH NORTHERN TRUST	-756.000	4 Mar 16				0.00	-829.76	-832.13	-2.37
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAR 2016 USD / EUR EX.RATE 1.099618 WITH NORTHERN TRUST	-447,541.000	4 Mar 16				0.00	-492,124.14	-497,307.56	-5,183.42
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAY 2016 USD / EUR EX.RATE 1.148755 WITH NORTHERN TRUST	-9,069.520	4 May 16				0.00	-10,418.66	-10,423.15	-4.49
FX DEAL TRANSACTED ON 04 MAY 2016 USD / EUR EX.RATE 1.148755 WITH NORTHERN TRUST	-11,539.570	4 May 16				0.00	-13,256.14	-13,261.85	-5.71

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 OCT 2016 EUR / USD EX.RATE 0.894624 WITH NORTHERN TRUST	71,222.000	4 Oct 16				0.00	79,611.10	73,914.19	-5,696.91
FX DEAL TRANSACTED ON 04 OCT 2016 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	-126,766.000	4 Oct 16				0.00	-141,230.00	-141,977.93	-747.93
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 05 FEB 2016 EUR / USD EX.RATE 0.8958687 WITH NORTHERN	1,930.650	5 Feb 16				0.00	2,155.06	2,156.54	1.48
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 DEC 2016 USD / EUR EX.RATE 1.07348 WITH NORTHERN TRUST	-173,498.000	6 Dec 16				0.00	-186,246.63	-180,056.22	6,190.41

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.107068 WITH NORTHERN TRUST	-17,520.000	6 Jul 16				0.00	-19,395.83	-19,397.27	-1.44
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.107068 WITH NORTHERN TRUST	-150,944.250	6 Jul 16				0.00	-167,105.55	-167,105.55	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.109067 WITH NORTHERN TRUST	-149,095.880	6 Jul 16				0.00	-165,357.32	-165,357.32	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 EUR / USD EX.RATE 0.8766355 WITH NORTHERN	161,420.000	6 Jun 16				0.00	184,135.83	180,314.21	-3,821.62
FX DEAL TRANSACTED ON 06 JUN 2016 EUR / USD EX.RATE 0.8766724 WITH NORTHERN	6,925,462.130	6 Jun 16				0.00	7,899,715.37	7,736,087.26	-163,628.11
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / EUR EX.RATE 1.13446 WITH NORTHERN TRUST	-5,764.680	6 Jun 16				0.00	-6,539.80	-6,552.42	-12.62

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / EUR EX.RATE 1.136734 WITH NORTHERN TRUST	-6,925,462.130	6 Jun 16				0.00	-7,872,408.27	-7,763,442.70	108,965.57
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8743223 WITH NORTHERN	323,705.610	6 May 16				0.00	370,236.03	370,236.03	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8760848 WITH NORTHERN	66,452.460	6 May 16				0.00	75,851.63	75,851.63	0.00
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8760848 WITH NORTHERN	407,493.000	6 May 16				0.00	465,129.62	465,129.62	0.00
FX DEAL TRANSACTED ON 07 APR 2016 USD / EUR EX.RATE 1.137905 WITH NORTHERN TRUST	-156,751.000	7 Apr 16				0.00	-178,367.75	-175,717.86	2,649.89
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.9169038 WITH NORTHERN	105,683.470	7 Jan 16				0.00	115,261.25	115,261.25	0.00
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.9169038 WITH NORTHERN	39,036.490	7 Jan 16				0.00	42,574.25	42,574.25	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.920534 WITH NORTHERN TRUST	75,825.330	7 Jan 16				0.00	82,371.03	82,371.03	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 07 MAR 2016 EUR / USD EX.RATE 0.9091777 WITH NORTHERN	8,487,182.130	7 Mar 16				0.00	9,335,009.19	9,514,130.74	179,121.55
FX DEAL TRANSACTED ON 07 MAR 2016 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	-8,487,182.130	7 Mar 16				0.00	-9,307,043.92	-9,430,956.84	-123,912.92
FX DEAL TRANSACTED ON 07 OCT 2016 EUR / USD EX.RATE 0.8949347 WITH NORTHERN	257,129.950	7 Oct 16				0.00	287,317.01	287,317.01	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 08 DEC 2016 USD / EUR EX.RATE 1.06638 WITH NORTHERN TRUST	-6,394.890	8 Dec 16				0.00	-6,819.38	-6,785.94	33.44
FX DEAL TRANSACTED ON 08 JUL 2016 USD / EUR EX.RATE 1.102569 WITH NORTHERN TRUST	-6,095.670	8 Jul 16				0.00	-6,720.90	-6,726.27	-5.37
FX DEAL TRANSACTED ON 08 JUL 2016 USD / EUR EX.RATE 1.102569 WITH NORTHERN TRUST	-9,753.070	8 Jul 16				0.00	-10,753.43	-10,762.03	-8.60

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 09 AUG 2016 USD / EUR EX.RATE 1.110367 WITH NORTHERN TRUST	-171,632.750	9 Aug 16				0.00	-190,575.34	-190,575.34	0.00
FX DEAL TRANSACTED ON 09 AUG 2016 USD / EUR EX.RATE 1.110367 WITH NORTHERN TRUST	-183,422.320	9 Aug 16				0.00	-203,666.09	-203,666.09	0.00
FX DEAL TRANSACTED ON 09 FEB 2016 USD / EUR EX.RATE 1.133268 WITH NORTHERN TRUST	-309,488.000	9 Feb 16				0.00	-350,732.85	-343,903.07	6,829.78
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 09 JUN 2016 USD / EUR EX.RATE 1.13216 WITH NORTHERN TRUST	-14,861.400	9 Jun 16				0.00	-16,825.48	-16,831.28	-5.80
FX DEAL TRANSACTED ON 09 MAY 2016 USD / EUR EX.RATE 1.139858 WITH NORTHERN TRUST	-26,894.620	9 May 16				0.00	-30,656.05	-30,654.49	1.56
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 09 SEP 2016 USD / EUR EX.RATE 1.120863 WITH NORTHERN TRUST	-1,173,010.000	9 Sep 16				0.00	-1,314,783.51	-1,310,310.79	4,472.72

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 10 AUG 2016 EUR / USD EX.RATE 0.8933868 WITH NORTHERN	115,335.480	10 Aug 16				0.00	129,099.15	129,099.15	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	27,827.590	10 Feb 16				0.00	31,334.92	31,334.92	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	348,495.450	10 Feb 16				0.00	392,419.12	392,419.12	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	91,656.000	10 Feb 16				0.00	103,208.14	103,208.14	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	90,687.370	10 Feb 16				0.00	102,117.42	102,117.42	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 USD / EUR EX.RATE 1.126038 WITH NORTHERN TRUST	-26,959.720	10 Feb 16				0.00	-30,357.67	-30,357.67	0.00
FX DEAL TRANSACTED ON 10 NOV 2016 USD / EUR EX.RATE 1.09013 WITH NORTHERN TRUST	-882,371.000	10 Nov 16				0.00	-961,899.10	-915,724.62	46,174.48

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 11 JAN 2016 EUR / USD EX.RATE 0.9186735 WITH NORTHERN	17,918.470	11 Jan 16				0.00	19,504.72	19,504.72	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 11 NOV 2016 USD / EUR EX.RATE 1.087163 WITH NORTHERN TRUST	-150,973.000	11 Nov 16				0.00	-164,132.26	-156,679.78	7,452.48
FX DEAL TRANSACTED ON 11 OCT 2016 USD / EUR EX.RATE 1.10874 WITH NORTHERN TRUST	-937,682.000	11 Oct 16				0.00	-1,039,645.54	-973,126.38	66,519.16
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 AUG 2016 USD / EUR EX.RATE 1.114166 WITH NORTHERN TRUST	-1,090.380	12 Aug 16				0.00	-1,214.86	-1,218.94	-4.08

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 DEC 2016 EUR / USD EX.RATE 0.942867 WITH NORTHERN TRUST	1,636,910.110	12 Dec 16				0.00	1,736,098.68	1,698,785.31	-37,313.37
FX DEAL TRANSACTED ON 12 DEC 2016 USD / EUR EX.RATE 1.0652 WITH NORTHERN TRUST	-1,636,910.110	12 Dec 16				0.00	-1,743,636.65	-1,732,826.93	10,809.72
FX DEAL TRANSACTED ON 12 FEB 2016 EUR / USD EX.RATE 0.8892549 WITH NORTHERN	51,466.110	12 Feb 16				0.00	57,875.54	57,875.54	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 JUL 2016 USD / EUR EX.RATE 1.109567 WITH NORTHERN TRUST	-111,444.560	12 Jul 16				0.00	-123,655.21	-123,655.21	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 OCT 2016 EUR / USD EX.RATE 0.9071118 WITH NORTHERN	1,394,165.240	12 Oct 16				0.00	1,536,927.76	1,537,834.00	906.24
FX DEAL TRANSACTED ON 12 OCT 2016 USD / EUR EX.RATE 1.105315 WITH NORTHERN TRUST	-1,394,165.240	12 Oct 16				0.00	-1,540,991.75	-1,446,864.68	94,127.07
FX DEAL TRANSACTED ON 12 SEP 2016 EUR / USD EX.RATE 0.8871225 WITH NORTHERN	3,770,721.130	12 Sep 16				0.00	4,250,507.69	3,913,254.38	-337,253.31

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 SEP 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	132,614.140	12 Sep 16				0.00	148,917.32	148,917.32	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 SEP 2016 USD / EUR EX.RATE 1.123139 WITH NORTHERN TRUST	-3,770,721.130	12 Sep 16				0.00	-4,235,043.96	-4,212,083.92	22,960.04
FX DEAL TRANSACTED ON 12 SEP 2016 USD / EUR EX.RATE 1.124763 WITH NORTHERN TRUST	-326,532.720	12 Sep 16				0.00	-367,271.92	-367,271.92	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 APR 2016 USD / EUR EX.RATE 1.130761 WITH NORTHERN TRUST	-10,940.350	13 Apr 16				0.00	-12,370.92	-12,344.54	26.38

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 JAN 2016 USD / EUR EX.RATE 1.08727 WITH NORTHERN TRUST	-218,563.000	13 Jan 16				0.00	-237,636.99	-242,867.21	-5,230.22
FX DEAL TRANSACTED ON 13 JUL 2016 EUR / USD EX.RATE 0.8977144 WITH NORTHERN	412,701.000	13 Jul 16				0.00	459,724.15	461,007.64	1,283.49
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.133552 WITH NORTHERN TRUST	-160,540.000	13 Jun 16				0.00	-181,980.44	-179,331.20	2,649.24
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 MAY 2016 USD / EUR EX.RATE 1.131261 WITH NORTHERN TRUST	-21,276.340	13 May 16				0.00	-24,069.09	-24,039.07	30.02
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 13 OCT 2016 EUR / USD EX.RATE 0.9053051 WITH NORTHERN	612,200.000	13 Oct 16				0.00	676,236.12	675,287.22	-948.90
FX DEAL TRANSACTED ON 13 OCT 2016 USD / EUR EX.RATE 1.10756 WITH NORTHERN TRUST	-612,200.000	13 Oct 16				0.00	-678,048.23	-635,341.16	42,707.07
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	4,663,757.000	14 Dec 16				0.00	4,957,573.69	4,937,035.75	-20,537.94

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 14 OCT 2016 USD / EUR EX.RATE 1.10057 WITH NORTHERN TRUST	-32,867.400	14 Oct 16				0.00	-36,172.87	-36,172.87	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / EUR EX.RATE 1.10057 WITH NORTHERN TRUST	-46,421.140	14 Oct 16				0.00	-51,089.71	-51,089.71	0.00
FX DEAL TRANSACTED ON 15 AUG 2016 USD / EUR EX.RATE 1.116965 WITH NORTHERN TRUST	-72,013.040	15 Aug 16				0.00	-80,436.05	-80,436.05	0.00
FX DEAL TRANSACTED ON 15 FEB 2016 EUR / USD EX.RATE 0.8929879 WITH NORTHERN	4,679.650	15 Feb 16				0.00	5,240.44	5,240.44	0.00
FX DEAL TRANSACTED ON 15 JAN 2016 USD / EUR EX.RATE 1.095171 WITH NORTHERN TRUST	-10,940.350	15 Jan 16				0.00	-11,981.55	-11,898.18	83.37
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 15 JUN 2016 USD / EUR EX.RATE 1.128045 WITH NORTHERN TRUST	-171,107.000	15 Jun 16				0.00	-193,016.40	-191,135.07	1,881.33

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 16 AUG 2016 USD / EUR EX.RATE 1.127662 WITH NORTHERN TRUST	-74,293.140	16 Aug 16				0.00	-83,777.55	-83,777.55	0.00
FX DEAL TRANSACTED ON 16 FEB 2016 EUR / USD EX.RATE 0.8947465 WITH NORTHERN	4,488.570	16 Feb 16				0.00	5,016.58	5,016.58	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 16 FEB 2016 EUR / USD EX.RATE 0.8969833 WITH NORTHERN	194,254.000	16 Feb 16				0.00	216,563.68	215,855.05	-708.63
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 16 MAY 2016 USD / EUR EX.RATE 1.13316 WITH NORTHERN TRUST	-7,563.460	16 May 16				0.00	-8,570.61	-8,570.16	0.45
FX DEAL TRANSACTED ON 16 MAY 2016 USD / EUR EX.RATE 1.13316 WITH NORTHERN TRUST	-8,066.520	16 May 16				0.00	-9,140.66	-9,140.17	0.49
FX DEAL TRANSACTED ON 17 FEB 2016 EUR / USD EX.RATE 0.8957082 WITH NORTHERN	22,274.410	17 Feb 16				0.00	24,867.93	24,867.93	0.00
FX DEAL TRANSACTED ON 17 MAR 2016 EUR / USD EX.RATE 0.8821143 WITH NORTHERN	95,333.950	17 Mar 16				0.00	108,074.38	108,074.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 17 MAR 2016 EUR / USD EX.RATE 0.883205 WITH NORTHERN TRUST	139,224.490	17 Mar 16				0.00	157,635.54	157,635.54	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 17 MAY 2016 USD / EUR EX.RATE 1.130661 WITH NORTHERN TRUST	-4,768.140	17 May 16				0.00	-5,391.15	-5,405.16	-14.01
FX DEAL TRANSACTED ON 17 OCT 2016 USD / EUR EX.RATE 1.09997 WITH NORTHERN TRUST	-8,814.500	17 Oct 16				0.00	-9,695.69	-9,688.90	6.79
FX DEAL TRANSACTED ON 18 FEB 2016 EUR / USD EX.RATE 0.9017677 WITH NORTHERN	20,926.130	18 Feb 16				0.00	23,205.68	23,205.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 JUL 2016 EUR / USD EX.RATE 0.9023113 WITH NORTHERN	894,037.000	18 Jul 16				0.00	990,829.92	998,684.00	7,854.08
FX DEAL TRANSACTED ON 18 JUL 2016 EUR / USD EX.RATE 0.9029818 WITH NORTHERN	57,043.000	18 Jul 16				0.00	63,171.81	62,801.49	-370.32
FX DEAL TRANSACTED ON 18 JUL 2016 USD / EUR EX.RATE 1.1055 WITH NORTHERN TRUST	-900,927.000	18 Jul 16				0.00	-995,974.80	-992,055.75	3,919.05
FX DEAL TRANSACTED ON 18 JUL 2016 USD / EUR EX.RATE 1.110125 WITH NORTHERN TRUST	-57,043.000	18 Jul 16				0.00	-63,324.86	-63,719.88	-395.02
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 MAY 2016 USD / EUR EX.RATE 1.126962 WITH NORTHERN TRUST	-5,798.570	18 May 16				0.00	-6,534.77	-6,540.50	-5.73
FX DEAL TRANSACTED ON 18 MAY 2016 USD / EUR EX.RATE 1.126962 WITH NORTHERN TRUST	-13,833.240	18 May 16				0.00	-15,589.54	-15,603.20	-13.66

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 OCT 2016 EUR / USD EX.RATE 0.9102254 WITH NORTHERN	209,119.750	18 Oct 16				0.00	229,745.02	229,745.02	0.00
FX DEAL TRANSACTED ON 19 AUG 2016 EUR / USD EX.RATE 0.8821407 WITH NORTHERN	198,825.000	19 Aug 16				0.00	225,389.21	222,097.46	-3,291.75
FX DEAL TRANSACTED ON 19 AUG 2016 USD / EUR EX.RATE 1.131461 WITH NORTHERN TRUST	-26,169.090	19 Aug 16				0.00	-29,609.30	-29,609.30	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.092072 WITH NORTHERN TRUST	-26,032.710	19 Jan 16				0.00	-28,429.59	-28,429.59	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.092072 WITH NORTHERN TRUST	-29,910.720	19 Jan 16				0.00	-32,664.66	-32,664.66	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.094105 WITH NORTHERN TRUST	-320,767.000	19 Jan 16				0.00	-350,952.78	-356,436.29	-5,483.51

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	83,710.190	19 May 16				0.00	93,568.32	93,568.32	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	83,747.970	19 May 16				0.00	93,610.55	93,610.55	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	86,036.970	19 May 16				0.00	96,169.11	96,169.11	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	34,715.180	19 May 16				0.00	38,803.41	38,803.41	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / EUR EX.RATE 1.117765 WITH NORTHERN TRUST	-615,039.190	19 May 16				0.00	-687,469.28	-687,469.28	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 19 OCT 2016 EUR / USD EX.RATE 0.9117191 WITH NORTHERN	112,271.420	19 Oct 16				0.00	123,142.55	123,142.55	0.00
FX DEAL TRANSACTED ON 19 OCT 2016 EUR / USD EX.RATE 0.9117433 WITH NORTHERN	578,015.000	19 Oct 16				0.00	633,966.85	631,539.21	-2,427.64
FX DEAL TRANSACTED ON 19 OCT 2016 USD / EUR EX.RATE 1.0994 WITH NORTHERN TRUST	-578,015.000	19 Oct 16				0.00	-635,469.69	-599,863.97	35,605.72
FX DEAL TRANSACTED ON 20 APR 2016 EUR / USD EX.RATE 0.8808904 WITH NORTHERN	284,752.000	20 Apr 16				0.00	323,254.74	319,206.98	-4,047.76

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2016 EUR / USD EX.RATE 0.9625566 WITH NORTHERN	75,937.000	20 Dec 16				0.00	78,890.95	79,225.07	334.12
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.0377 WITH NORTHERN TRUST	-1,040,300.000	20 Dec 16				0.00	-1,079,519.31	-1,085,344.96	-5,825.65
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.04227 WITH NORTHERN TRUST	-690,325.000	20 Dec 16				0.00	-719,505.04	-730,775.47	-11,270.43
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.043525 WITH NORTHERN TRUST	-75,937.000	20 Dec 16				0.00	-79,242.16	-80,386.63	-1,144.47
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 20 JUN 2016 USD / EUR EX.RATE 1.13436 WITH NORTHERN TRUST	-472.080	20 Jun 16				0.00	-535.51	-535.20	0.31
FX DEAL TRANSACTED ON 20 MAY 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	61,877.100	20 May 16				0.00	69,484.09	69,484.09	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 20 MAY 2016 EUR / USD EX.RATE 0.8907599 WITH NORTHERN	59,405.600	20 May 16				0.00	66,690.92	66,690.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 20 MAY 2016 USD / EUR EX.RATE 1.122937 WITH NORTHERN TRUST	-7,104.000	20 May 16				0.00	-7,977.34	-7,965.72	11.62
FX DEAL TRANSACTED ON 21 NOV 2016 USD / EUR EX.RATE 1.063181 WITH NORTHERN TRUST	-7,401.470	21 Nov 16				0.00	-7,869.10	-7,862.21	6.89
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.127662 WITH NORTHERN TRUST	-372.310	22 Aug 16				0.00	-419.84	-421.81	-1.97
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	-1,073.290	22 Aug 16				0.00	-1,214.28	-1,214.28	0.00
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	-74,303.790	22 Aug 16				0.00	-84,064.41	-84,064.41	0.00
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	-29,226.720	22 Aug 16				0.00	-33,065.97	-33,065.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 22 FEB 2016 USD / EUR EX.RATE 1.108467 WITH NORTHERN TRUST	-14,215.400	22 Feb 16				0.00	-15,757.30	-15,676.03	81.27
FX DEAL TRANSACTED ON 22 JUL 2016 USD / EUR EX.RATE 1.10097 WITH NORTHERN TRUST	-31,460.220	22 Jul 16				0.00	-34,636.76	-34,535.46	101.30
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 22 NOV 2016 EUR / USD EX.RATE 0.9414068 WITH NORTHERN	570,144.000	22 Nov 16				0.00	605,629.76	603,782.47	-1,847.29
FX DEAL TRANSACTED ON 22 NOV 2016 USD / EUR EX.RATE 1.06332 WITH NORTHERN TRUST	-570,144.000	22 Nov 16				0.00	-606,245.52	-591,695.44	14,550.08
FX DEAL TRANSACTED ON 23 AUG 2016 USD / EUR EX.RATE 1.130661 WITH NORTHERN TRUST	-105,012.140	23 Aug 16				0.00	-118,733.13	-118,733.13	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 EUR / USD EX.RATE 0.9568188 WITH NORTHERN	6,219.000	23 Dec 16				0.00	6,499.66	6,506.01	6.35
FX DEAL TRANSACTED ON 23 FEB 2016 EUR / USD EX.RATE 0.9077821 WITH NORTHERN	248,286.000	23 Feb 16				0.00	273,508.38	275,895.41	2,387.03
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8755141 WITH NORTHERN	244,591.000	23 Jun 16				0.00	279,368.42	273,220.37	-6,148.05
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8799401 WITH NORTHERN	207,825.210	23 Jun 16				0.00	236,181.09	236,181.09	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8799401 WITH NORTHERN	105,505.140	23 Jun 16				0.00	119,900.37	119,900.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2016 USD / EUR EX.RATE 1.120465 WITH NORTHERN TRUST	-200,111.000	23 Mar 16				0.00	-224,217.37	-224,324.42	-107.05
FX DEAL TRANSACTED ON 23 MAY 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	1,562.250	23 May 16				0.00	1,754.31	1,754.31	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 EUR / USD EX.RATE 0.8928723 WITH NORTHERN	443,333.000	23 May 16				0.00	496,524.54	496,976.27	451.73
FX DEAL TRANSACTED ON 23 MAY 2016 USD / EUR EX.RATE 1.11933 WITH NORTHERN TRUST	-532,581.000	23 May 16				0.00	-596,133.89	-593,534.90	2,598.99
FX DEAL TRANSACTED ON 23 NOV 2016 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	84,368.000	23 Nov 16				0.00	89,075.73	89,122.14	46.41
FX DEAL TRANSACTED ON 24 AUG 2016 USD / EUR EX.RATE 1.125962 WITH NORTHERN TRUST	-106,429.710	24 Aug 16				0.00	-119,835.81	-119,835.81	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.09937 WITH NORTHERN TRUST	-382,504.920	24 Feb 16				0.00	-420,514.43	-420,514.43	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 JUN 2016 EUR / USD EX.RATE 0.8964068 WITH NORTHERN	144,505.880	24 Jun 16				0.00	161,205.70	161,205.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 JUN 2016 EUR / USD EX.RATE 0.9048701 WITH NORTHERN	98,023.160	24 Jun 16				0.00	108,328.43	108,328.43	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.105131 WITH NORTHERN TRUST	-8,814.500	24 Jun 16				0.00	-9,741.18	-9,797.76	-56.58
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.105131 WITH NORTHERN TRUST	-16,325.780	24 Jun 16				0.00	-18,042.13	-18,146.92	-104.79
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-250,754.410	24 Jun 16				0.00	-279,732.84	-279,732.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-181,715.340	24 Jun 16				0.00	-202,715.27	-202,715.27	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-175,714.620	24 Jun 16				0.00	-196,021.08	-196,021.08	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-223,804.310	24 Jun 16				0.00	-249,668.26	-249,668.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-1,749.690	24 May 16				0.00	-1,951.89	-1,952.74	-0.85
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-241.920	24 May 16				0.00	-269.88	-270.00	-0.12
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-4,207.610	24 May 16				0.00	-4,693.86	-4,695.90	-2.04
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-998.500	24 May 16				0.00	-1,113.89	-1,114.38	-0.49
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-2,626.430	24 May 16				0.00	-2,929.95	-2,931.23	-1.28
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	-903.300	24 May 16				0.00	-1,007.69	-1,008.13	-0.44
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 24 NOV 2016 EUR / USD EX.RATE 0.9459843 WITH NORTHERN	14,670.000	24 Nov 16				0.00	15,507.66	15,556.80	49.14
FX DEAL TRANSACTED ON 24 OCT 2016 EUR / USD EX.RATE 0.9191176 WITH NORTHERN	119,746.220	24 Oct 16				0.00	130,283.89	130,283.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8967532 WITH NORTHERN	624.850	25 May 16				0.00	696.79	696.79	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD EX.RATE 0.9175768 WITH NORTHERN	39,723.290	25 Oct 16				0.00	43,291.51	43,291.51	0.00
FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD EX.RATE 0.9175768 WITH NORTHERN	15,827.630	25 Oct 16				0.00	17,249.38	17,249.38	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.129561 WITH NORTHERN TRUST	-261,951.070	26 Aug 16				0.00	-295,889.71	-295,889.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 26 FEB 2016 EUR / USD EX.RATE 0.9149968 WITH NORTHERN	346,217.000	26 Feb 16				0.00	378,380.56	376,182.09	-2,198.47
FX DEAL TRANSACTED ON 26 FEB 2016 USD / EUR EX.RATE 1.093341 WITH NORTHERN TRUST	-436,838.970	26 Feb 16				0.00	-477,613.96	-485,415.47	-7,801.51
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 26 JUL 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	-16.210	26 Jul 16				0.00	-17.84	-17.81	0.03
FX DEAL TRANSACTED ON 26 MAY 2016 USD / EUR EX.RATE 1.116665 WITH NORTHERN TRUST	-2,504.650	26 May 16				0.00	-2,796.85	-2,801.33	-4.48
FX DEAL TRANSACTED ON 26 MAY 2016 USD / EUR EX.RATE 1.116665 WITH NORTHERN TRUST	-21,133.430	26 May 16				0.00	-23,598.96	-23,636.69	-37.73
FX DEAL TRANSACTED ON 26 OCT 2016 EUR / USD EX.RATE 0.9153083 WITH NORTHERN	53,791.890	26 Oct 16				0.00	58,769.15	58,769.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 26 OCT 2016 EUR / USD EX.RATE 0.9165676 WITH NORTHERN	7,545.530	26 Oct 16				0.00	8,232.38	8,232.38	0.00
FX DEAL TRANSACTED ON 27 JAN 2016 EUR / USD EX.RATE 0.917305 WITH NORTHERN TRUST	267,131.000	27 Jan 16				0.00	291,212.86	296,835.97	5,623.11
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	-88,395.930	27 Jun 16				0.00	-97,259.39	-97,259.39	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	-148,036.180	27 Jun 16				0.00	-162,879.77	-162,879.77	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	-189,345.150	27 Jun 16				0.00	-208,330.79	-208,330.79	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.102075 WITH NORTHERN TRUST	-1,078,719.000	27 Jun 16				0.00	-1,188,829.24	-1,204,983.03	-16,153.79
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8944264 WITH NORTHERN	24,598.940	27 May 16				0.00	27,502.48	27,512.69	10.21
FX DEAL TRANSACTED ON 27 SEP 2016 USD / EUR EX.RATE 1.120064 WITH NORTHERN TRUST	-9,512.230	27 Sep 16				0.00	-10,654.31	-10,650.84	3.47

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.043645 WITH NORTHERN TRUST	-2,208,902.000	28 Dec 16				0.00	-2,305,309.53	-2,338,335.41	-33,025.88
FX DEAL TRANSACTED ON 28 JAN 2016 EUR / USD EX.RATE 0.9128085 WITH NORTHERN	65,296.000	28 Jan 16				0.00	71,533.07	72,556.92	1,023.85
FX DEAL TRANSACTED ON 28 JAN 2016 USD / EUR EX.RATE 1.094225 WITH NORTHERN TRUST	-65,296.000	28 Jan 16				0.00	-71,448.52	-71,430.56	17.96
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 JUL 2016 USD / EUR EX.RATE 1.109867 WITH NORTHERN TRUST	-13,280.000	28 Jul 16				0.00	-14,739.03	-14,594.06	144.97
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 JUN 2016 EUR / USD EX.RATE 0.9050593 WITH NORTHERN	550,000.000	28 Jun 16				0.00	607,695.00	610,664.99	2,969.99

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.106568 WITH NORTHERN TRUST	-87,081.350	28 Jun 16				0.00	-96,361.44	-96,361.44	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.106668 WITH NORTHERN TRUST	-98,734.560	28 Jun 16				0.00	-109,266.38	-109,266.38	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.10818 WITH NORTHERN TRUST	-550,000.000	28 Jun 16				0.00	-609,499.00	-614,377.48	-4,878.48
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-130,441.750	28 Oct 16				0.00	-142,438.74	-142,438.74	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-155,607.210	28 Oct 16				0.00	-169,918.72	-169,918.72	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-120,849.100	28 Oct 16				0.00	-131,963.83	-131,963.83	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-127,739.910	28 Oct 16				0.00	-139,488.41	-139,488.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-71,201.060	28 Oct 16				0.00	-77,749.56	-77,749.56	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-118,497.740	28 Oct 16				0.00	-129,396.21	-129,396.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-138,041.090	28 Oct 16				0.00	-150,737.01	-150,737.01	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-155,051.740	28 Oct 16				0.00	-169,312.16	-169,312.16	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-36,994.960	28 Oct 16				0.00	-40,397.46	-40,397.46	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-118,910.010	28 Oct 16				0.00	-129,846.40	-129,846.40	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-142,531.940	28 Oct 16				0.00	-155,640.89	-155,640.89	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-98,209.890	28 Oct 16				0.00	-107,242.45	-107,242.45	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-163,485.100	28 Oct 16				0.00	-178,521.15	-178,521.15	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-172,199.300	28 Oct 16				0.00	-188,036.81	-188,036.81	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-130,388.600	28 Oct 16				0.00	-142,380.70	-142,380.70	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-207,511.290	28 Oct 16				0.00	-226,596.52	-226,596.52	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-150,118.930	28 Oct 16				0.00	-163,925.67	-163,925.67	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	-98,461.760	28 Oct 16				0.00	-107,517.48	-107,517.48	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 29 DEC 2016 USD / EUR EX.RATE 1.048545 WITH NORTHERN TRUST	-2,208,902.000	29 Dec 16				0.00	-2,316,133.15	-2,338,335.41	-22,202.26
FX DEAL TRANSACTED ON 29 FEB 2016 EUR / USD EX.RATE 0.9186111 WITH NORTHERN	79,000.000	29 Feb 16				0.00	85,999.40	85,790.05	-209.35
FX DEAL TRANSACTED ON 29 JAN 2016 USD / EUR EX.RATE 1.084772 WITH NORTHERN TRUST	-138,229.000	29 Jan 16				0.00	-149,946.95	-153,600.07	-3,653.12
FX DEAL TRANSACTED ON 29 JUL 2016 USD / EUR EX.RATE 1.115965 WITH NORTHERN TRUST	-255,923.120	29 Jul 16				0.00	-285,601.24	-285,601.24	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 EUR / USD EX.RATE 0.900171 WITH NORTHERN TRUST	980,381.000	29 Jun 16				0.00	1,089,105.25	1,089,154.30	49.05
FX DEAL TRANSACTED ON 29 JUN 2016 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	-980,381.000	29 Jun 16				0.00	-1,092,242.47	-1,095,134.57	-2,892.10
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.11602 WITH NORTHERN TRUST	-1,241,465.000	30 Aug 16				0.00	-1,385,499.77	-1,386,778.44	-1,278.67
FX DEAL TRANSACTED ON 30 JUN 2016 CAD / EUR EX.RATE 1.4413335 WITH NORTHERN	-145,179.000	30 Jun 16				0.00	-161,146.73	-162,172.20	-1,025.47
FX DEAL TRANSACTED ON 30 JUN 2016 EUR / CAD EX.RATE 0.6956522 WITH NORTHERN	145,179.000	30 Jun 16				0.00	161,192.24	161,613.26	421.02
FX DEAL TRANSACTED ON 30 JUN 2016 EUR / USD EX.RATE 0.8984726 WITH NORTHERN	491,129.000	30 Jun 16				0.00	546,626.58	548,615.63	1,989.05
FX DEAL TRANSACTED ON 30 MAR 2016 EUR / USD EX.RATE 0.8824568 WITH NORTHERN	114,299.000	30 Mar 16				0.00	129,523.63	130,249.42	725.79

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 30 MAR 2016 USD / EUR EX.RATE 1.130861 WITH NORTHERN TRUST	-209.000	30 Mar 16				0.00	-236.35	-237.32	-0.97
FX DEAL TRANSACTED ON 30 MAY 2016 USD / EUR EX.RATE 1.111966 WITH NORTHERN TRUST	-5,309.140	30 May 16				0.00	-5,903.58	-5,913.32	-9.74
FX DEAL TRANSACTED ON 31 AUG 2016 USD / EUR EX.RATE 1.112766 WITH NORTHERN TRUST	-182,899.510	31 Aug 16				0.00	-203,524.36	-203,524.36	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-158,435.910	31 Mar 16				0.00	-180,372.63	-180,372.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-140,793.550	31 Mar 16				0.00	-160,287.54	-160,287.54	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-165,757.280	31 Mar 16				0.00	-188,707.70	-188,707.70	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-136,801.980	31 Mar 16				0.00	-155,743.31	-155,743.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-81,264.360	31 Mar 16				0.00	-92,516.06	-92,516.06	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-143,897.360	31 Mar 16				0.00	-163,821.10	-163,821.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-166,655.090	31 Mar 16				0.00	-189,729.82	-189,729.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-78,516.610	31 Mar 16				0.00	-89,387.86	-89,387.86	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-173,281.060	31 Mar 16				0.00	-197,273.21	-197,273.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-116,455.300	31 Mar 16				0.00	-132,579.47	-132,579.47	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-164,358.790	31 Mar 16				0.00	-187,115.58	-187,115.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-41,888.000	31 Mar 16				0.00	-47,687.73	-47,733.47	-45.74
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-123,368.310	31 Mar 16				0.00	-140,449.64	-140,449.64	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-169,519.340	31 Mar 16				0.00	-192,990.65	-192,990.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-133,003.920	31 Mar 16				0.00	-151,419.38	-151,419.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-166,426.710	31 Mar 16				0.00	-189,469.82	-189,469.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-172,445.510	31 Mar 16				0.00	-196,321.97	-196,321.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-146,326.530	31 Mar 16				0.00	-166,586.61	-166,586.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-35,096.580	31 Mar 16				0.00	-39,955.98	-39,955.98	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	-130,670.540	31 Mar 16				0.00	-148,762.92	-148,762.92	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	-1,000,600.000	31 Mar 16				0.00	-1,140,083.64	-1,135,180.66	4,902.98
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.14185 WITH NORTHERN TRUST	-1,725,420.000	31 Mar 16				0.00	-1,970,170.83	-1,934,195.73	35,975.10

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 01 SEP 2016 USD / HKD EX.RATE 0.1288722 WITH NORTHERN	-29,629.390	1 Sep 16				0.00	-3,818.40	-3,819.38	-0.98
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 03 FEB 2016 USD / HKD EX.RATE 0.1282734 WITH NORTHERN	-8,069,268.000	3 Feb 16				0.00	-1,035,072.25	-1,039,834.02	-4,761.77
FX DEAL TRANSACTED ON 06 JUN 2016 HKD / USD EX.RATE 7.76615 WITH NORTHERN TRUST	112,241.250	6 Jun 16				0.00	14,452.62	14,463.33	10.71
FX DEAL TRANSACTED ON 07 MAR 2016 HKD / USD EX.RATE 7.7671 WITH NORTHERN TRUST	1,016,762.250	7 Mar 16				0.00	130,906.29	131,023.53	117.24
FX DEAL TRANSACTED ON 07 MAR 2016 USD / HKD EX.RATE 0.1288062 WITH NORTHERN	-1,016,762.250	7 Mar 16				0.00	-130,965.31	-131,019.31	-54.00
FX DEAL TRANSACTED ON 08 JAN 2016 HKD / USD EX.RATE 7.75965 WITH NORTHERN TRUST	3,347,100.000	8 Jan 16				0.00	431,346.77	431,318.98	-27.79
FX DEAL TRANSACTED ON 08 JAN 2016 USD / HKD EX.RATE 0.1288577 WITH NORTHERN	-3,347,100.000	8 Jan 16				0.00	-431,299.53	-431,171.74	127.79
FX DEAL TRANSACTED ON 11 OCT 2016 USD / HKD EX.RATE 0.1289903 WITH NORTHERN	-8,456,595.000	11 Oct 16				0.00	-1,090,818.43	-1,088,834.31	1,984.12
FX DEAL TRANSACTED ON 12 AUG 2016 HKD / USD EX.RATE 7.753207 WITH NORTHERN TRUST	16,654,765.000	12 Aug 16				0.00	2,148,113.03	2,147,076.49	-1,036.54
FX DEAL TRANSACTED ON 12 DEC 2016 HKD / USD EX.RATE 7.7587 WITH NORTHERN TRUST	6,136,744.000	12 Dec 16				0.00	790,950.03	791,738.58	788.55

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2016 USD / HKD EX.RATE 0.1288958 WITH NORTHERN	-6,136,744.000	12 Dec 16				0.00	-791,000.70	-790,140.41	860.29
FX DEAL TRANSACTED ON 12 SEP 2016 HKD / USD EX.RATE 7.7506 WITH NORTHERN TRUST	14,593,339.000	12 Sep 16				0.00	1,882,865.71	1,878,974.72	-3,890.99
FX DEAL TRANSACTED ON 12 SEP 2016 USD / HKD EX.RATE 0.1289175 WITH NORTHERN	-14,593,339.000	12 Sep 16				0.00	-1,881,336.49	-1,881,324.36	12.13
FX DEAL TRANSACTED ON 14 DEC 2016 USD / HKD EX.RATE 0.1288947 WITH NORTHERN	-327,848.000	14 Dec 16				0.00	-42,257.87	-42,297.66	-39.79
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 17 OCT 2016 USD / HKD EX.RATE 0.1288373 WITH NORTHERN	-761,467.040	17 Oct 16				0.00	-98,105.35	-98,105.35	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 HKD / USD EX.RATE 7.752774 WITH NORTHERN TRUST	636,346.340	18 Mar 16				0.00	82,079.83	82,079.83	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 19 DEC 2016 HKD / USD EX.RATE 7.76665 WITH NORTHERN TRUST	4,310,517.000	19 Dec 16				0.00	555,003.38	556,125.95	1,122.57
FX DEAL TRANSACTED ON 19 DEC 2016 USD / HKD EX.RATE 0.1287432 WITH NORTHERN	-4,310,517.000	19 Dec 16				0.00	-554,949.79	-555,003.38	-53.59

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 19 MAY 2016 HKD / USD EX.RATE 7.76537 WITH NORTHERN TRUST	744,843.940	19 May 16				0.00	95,918.67	95,918.67	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 20 DEC 2016 USD / HKD EX.RATE 0.1287515 WITH NORTHERN	-289,681.000	20 Dec 16				0.00	-37,296.86	-37,312.00	-15.14
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / HKD EX.RATE 0.1289254 WITH NORTHERN	-1,339,886.380	28 Oct 16				0.00	-172,745.33	-172,745.33	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 29 JUN 2016 HKD / USD EX.RATE 7.7589 WITH NORTHERN TRUST	2,061,426.000	29 Jun 16				0.00	265,685.34	265,666.51	-18.83
FX DEAL TRANSACTED ON 29 JUN 2016 USD / HKD EX.RATE 0.129004 WITH NORTHERN TRUST	-2,061,426.000	29 Jun 16				0.00	-265,932.12	-265,752.13	179.99
FX DEAL TRANSACTED ON 30 JUN 2016 HKD / CAD EX.RATE 5.9749 WITH NORTHERN TRUST	331,464.000	30 Jun 16				0.00	42,717.46	42,721.87	4.41
FX DEAL TRANSACTED ON 30 JUN 2016 HKD / USD EX.RATE 7.7587 WITH NORTHERN TRUST	431,748.000	30 Jun 16				0.00	55,646.95	55,645.52	-1.43
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 30 MAY 2016 USD / HKD EX.RATE 0.1286831 WITH NORTHERN	-60,125.940	30 May 16				0.00	-7,737.19	-7,739.16	-1.97
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 31 MAR 2016 HKD / USD EX.RATE 7.75259 WITH NORTHERN TRUST	904,521.000	31 Mar 16				0.00	116,673.40	116,555.98	-117.42

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / HKD EX.RATE 0.1289187 WITH NORTHERN	-1,221,107.290	31 Mar 16				0.00	-157,423.58	-157,423.58	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / HKD EX.RATE 0.1289275 WITH NORTHERN	-391,260.000	31 Mar 16				0.00	-50,444.16	-50,453.91	-9.75
Indian rupee - INR									
FX DEAL TRANSACTED ON 10 NOV 2016 USD / INR EX.RATE 0.0148434 WITH NORTHERN	-7,337,666.000	10 Nov 16				0.00	-108,915.93	-107,823.61	1,092.32
FX DEAL TRANSACTED ON 14 JUN 2016 INR / USD EX.RATE 67.307 WITH NORTHERN TRUST	15,076,102.000	14 Jun 16				0.00	223,990.11	223,506.94	-483.17
FX DEAL TRANSACTED ON 14 JUN 2016 USD / INR EX.RATE 0.0146049 WITH NORTHERN	-15,076,102.000	14 Jun 16				0.00	-220,185.51	-226,810.62	-6,625.11
FX DEAL TRANSACTED ON 15 MAR 2016 INR / USD EX.RATE 67.43 WITH NORTHERN TRUST	15,076,102.000	15 Mar 16				0.00	223,581.52	226,776.50	3,194.98
FX DEAL TRANSACTED ON 15 MAR 2016 USD / INR EX.RATE 0.0145943 WITH NORTHERN	-15,076,102.000	15 Mar 16				0.00	-220,024.84	-223,506.94	-3,482.10
FX DEAL TRANSACTED ON 18 MAR 2016 INR / USD EX.RATE 66.6088 WITH NORTHERN TRUST	15,076,102.000	18 Mar 16				0.00	226,337.99	226,776.50	438.51
FX DEAL TRANSACTED ON 18 MAR 2016 USD / INR EX.RATE 0.015013 WITH NORTHERN TRUST	-15,076,102.000	18 Mar 16				0.00	-226,337.99	-226,776.50	-438.51

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 SEP 2016 INR / USD EX.RATE 66.9366 WITH NORTHERN TRUST	15,076,102.000	19 Sep 16				0.00	225,229.58	226,810.62	1,581.04
FX DEAL TRANSACTED ON 19 SEP 2016 USD / INR EX.RATE 0.0147391 WITH NORTHERN	-15,076,102.000	19 Sep 16				0.00	-222,208.66	-221,536.34	672.32
FX DEAL TRANSACTED ON 20 DEC 2016 INR / USD EX.RATE 68.674 WITH NORTHERN TRUST	6,390,596.000	20 Dec 16				0.00	93,056.99	93,296.45	239.46
FX DEAL TRANSACTED ON 21 DEC 2016 INR / USD EX.RATE 67.81 WITH NORTHERN TRUST	22,413,768.000	21 Dec 16				0.00	330,537.80	329,359.95	-1,177.85
FX DEAL TRANSACTED ON 21 DEC 2016 USD / INR EX.RATE 0.0146007 WITH NORTHERN	-22,413,768.000	21 Dec 16				0.00	-327,256.07	-327,219.08	36.99
FX DEAL TRANSACTED ON 21 JUN 2016 INR / USD EX.RATE 67.4767 WITH NORTHERN TRUST	15,076,102.000	21 Jun 16				0.00	223,426.78	223,506.94	80.16
FX DEAL TRANSACTED ON 21 JUN 2016 USD / INR EX.RATE 0.0148199 WITH NORTHERN	-15,076,102.000	21 Jun 16				0.00	-223,426.78	-223,506.94	-80.16
FX DEAL TRANSACTED ON 26 DEC 2016 INR / USD EX.RATE 67.8331 WITH NORTHERN TRUST	7,337,666.000	26 Dec 16				0.00	108,172.35	107,823.61	-348.74
FX DEAL TRANSACTED ON 26 DEC 2016 INR / USD EX.RATE 67.8331 WITH NORTHERN TRUST	15,076,102.000	26 Dec 16				0.00	222,252.88	221,536.34	-716.54
FX DEAL TRANSACTED ON 26 DEC 2016 USD / INR EX.RATE 0.0147421 WITH NORTHERN	-22,413,768.000	26 Dec 16				0.00	-330,425.23	-329,359.95	1,065.28
FX DEAL TRANSACTED ON 26 SEP 2016 INR / USD EX.RATE 66.7095 WITH NORTHERN TRUST	15,076,102.000	26 Sep 16				0.00	225,996.33	226,810.62	814.29
FX DEAL TRANSACTED ON 26 SEP 2016 USD / INR EX.RATE 0.0149904 WITH NORTHERN	-15,076,102.000	26 Sep 16				0.00	-225,996.33	-226,810.62	-814.29

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	-1,860,953.000	1 Jul 16				0.00	-18,148.42	-18,149.44	-1.02
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	-707,331.000	1 Jul 16				0.00	-6,898.05	-6,898.44	-0.39
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	-325,190.000	1 Jul 16				0.00	-3,171.32	-3,171.50	-0.18
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	-194,775.000	1 Jul 16				0.00	-1,899.49	-1,899.60	-0.11
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 DEC 2016 USD / JPY EX.RATE 0.0087639 WITH NORTHERN	-158,192.000	2 Dec 16				0.00	-1,386.38	-1,390.03	-3.65
FX DEAL TRANSACTED ON 02 NOV 2016 USD / JPY EX.RATE 0.0096833 WITH NORTHERN	-363,022.000	2 Nov 16				0.00	-3,515.24	-3,518.51	-3.27
FX DEAL TRANSACTED ON 02 SEP 2016 USD / JPY EX.RATE 0.0096561 WITH NORTHERN	-520,474.000	2 Sep 16				0.00	-5,025.77	-5,033.60	-7.83
FX DEAL TRANSACTED ON 02 SEP 2016 USD / JPY EX.RATE 0.0096561 WITH NORTHERN	-1,289,922.000	2 Sep 16				0.00	-12,455.67	-12,475.07	-19.40
FX DEAL TRANSACTED ON 03 JUN 2016 USD / JPY EX.RATE 0.0092909 WITH NORTHERN	-884,958.000	3 Jun 16				0.00	-8,222.05	-8,289.62	-67.57
FX DEAL TRANSACTED ON 03 OCT 2016 USD / JPY EX.RATE 0.009859 WITH NORTHERN TRUST	-833,571.000	3 Oct 16				0.00	-8,218.16	-8,203.23	14.93

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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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	-512,514.000	5 Dec 16				0.00	-4,481.81	-4,479.82	1.99
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	-1,007,392.000	5 Dec 16				0.00	-8,809.39	-8,805.49	3.90
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	-563,155.000	5 Dec 16				0.00	-4,924.65	-4,922.47	2.18
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	-1,291,870.000	5 Dec 16				0.00	-11,297.08	-11,292.08	5.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 FEB 2016 USD / JPY EX.RATE 0.0085575 WITH NORTHERN	-13,494,128.000	5 Feb 16				0.00	-115,475.56	-119,559.90	-4,084.34
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 JUL 2016 USD / JPY EX.RATE 0.0098338 WITH NORTHERN	-13,507,295.000	5 Jul 16				0.00	-132,827.50	-132,827.50	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 DEC 2016 USD / JPY EX.RATE 0.0087805 WITH NORTHERN	-24,477,169.000	6 Dec 16				0.00	-214,922.03	-207,293.10	7,628.93
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 JUL 2016 USD / JPY EX.RATE 0.0098961 WITH NORTHERN	-364,889.000	6 Jul 16				0.00	-3,610.96	-3,610.96	0.00
FX DEAL TRANSACTED ON 06 JUL 2016 USD / JPY EX.RATE 0.0098961 WITH NORTHERN	-11,102,578.000	6 Jul 16				0.00	-109,871.79	-109,871.79	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 JUN 2016 JPY / USD EX.RATE 106.919 WITH NORTHERN TRUST	201,606,521.000	6 Jun 16				0.00	1,885,600.51	1,982,462.47	96,861.96
FX DEAL TRANSACTED ON 06 JUN 2016 USD / JPY EX.RATE 0.0093229 WITH NORTHERN	-201,606,521.000	6 Jun 16				0.00	-1,879,549.75	-1,903,384.83	-23,835.08

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / JPY EX.RATE 0.009329 WITH NORTHERN TRUST	-1,037,802.000	6 Jun 16				0.00	-9,681.70	-9,674.22	7.48
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 MAY 2016 JPY / USD EX.RATE 106.825 WITH NORTHERN TRUST	34,704,435.000	6 May 16				0.00	324,871.85	327,647.61	2,775.76
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 DEC 2016 USD / JPY EX.RATE 0.0087639 WITH NORTHERN	-457,299.000	7 Dec 16				0.00	-4,007.73	-4,025.70	-17.97
FX DEAL TRANSACTED ON 07 JUN 2016 USD / JPY EX.RATE 0.0092961 WITH NORTHERN	-1,075,161.000	7 Jun 16				0.00	-9,994.78	-10,026.68	-31.90

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 MAR 2016 JPY / USD EX.RATE 113.346 WITH NORTHERN TRUST	383,242,003.000	7 Mar 16				0.00	3,381,169.19	3,618,221.33	237,052.14
FX DEAL TRANSACTED ON 07 MAR 2016 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	-383,242,003.000	7 Mar 16				0.00	-3,371,531.65	-3,395,578.82	-24,047.17
FX DEAL TRANSACTED ON 08 DEC 2016 JPY / USD EX.RATE 114.1177 WITH NORTHERN TRUST	19,620,463.000	8 Dec 16				0.00	171,931.81	169,969.79	-1,962.02
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 DEC 2016 USD / JPY EX.RATE 0.0087555 WITH NORTHERN	-560,606.000	8 Dec 16				0.00	-4,908.37	-4,907.05	1.32
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 DEC 2016 USD / JPY EX.RATE 0.0087647 WITH NORTHERN	-31,279,805.000	8 Dec 16				0.00	-274,156.99	-264,903.50	9,253.49

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 JAN 2016 JPY / USD EX.RATE 118.224533 WITH NORTHERN	12,463,409.000	8 Jan 16				0.00	105,421.51	105,421.51	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 08 MAR 2016 JPY / USD EX.RATE 112.548 WITH NORTHERN TRUST	29,637,481.000	8 Mar 16				0.00	263,331.92	261,353.45	-1,978.47
FX DEAL TRANSACTED ON 08 MAR 2016 USD / JPY EX.RATE 0.0089115 WITH NORTHERN	-7,392,322.000	8 Mar 16				0.00	-65,877.00	-69,791.56	-3,914.56
FX DEAL TRANSACTED ON 09 NOV 2016 JPY / USD EX.RATE 104.404 WITH NORTHERN TRUST	430,819,006.000	9 Nov 16				0.00	4,126,460.73	3,648,534.94	-477,925.79
FX DEAL TRANSACTED ON 10 NOV 2016 USD / JPY EX.RATE 0.0093679 WITH NORTHERN	-113,960,624.000	10 Nov 16				0.00	-1,067,574.83	-965,113.69	102,461.14
FX DEAL TRANSACTED ON 11 NOV 2016 JPY / USD EX.RATE 106.6271 WITH NORTHERN TRUST	29,905,396.000	11 Nov 16				0.00	280,467.12	274,474.75	-5,992.37
FX DEAL TRANSACTED ON 11 NOV 2016 USD / JPY EX.RATE 0.0093903 WITH NORTHERN	-28,125,619.000	11 Nov 16				0.00	-264,108.92	-238,191.22	25,917.70
FX DEAL TRANSACTED ON 11 OCT 2016 USD / JPY EX.RATE 0.009689 WITH NORTHERN TRUST	-114,318,321.000	11 Oct 16				0.00	-1,107,628.34	-968,142.96	139,485.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 AUG 2016 JPY / USD EX.RATE 101.1168 WITH NORTHERN TRUST	18,828,148.000	12 Aug 16				0.00	186,201.98	187,428.68	1,226.70
FX DEAL TRANSACTED ON 12 AUG 2016 USD / JPY EX.RATE 0.0099027 WITH NORTHERN	-19,094,054.000	12 Aug 16				0.00	-189,081.87	-187,758.04	1,323.83
FX DEAL TRANSACTED ON 12 DEC 2016 JPY / USD EX.RATE 115.3357 WITH NORTHERN TRUST	310,461,451.000	12 Dec 16				0.00	2,691,807.06	2,629,246.71	-62,560.35
FX DEAL TRANSACTED ON 12 DEC 2016 USD / JPY EX.RATE 0.0087082 WITH NORTHERN	-310,461,451.000	12 Dec 16				0.00	-2,703,555.56	-2,671,477.46	32,078.10
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 FEB 2016 JPY / USD EX.RATE 112.643783 WITH NORTHERN	7,782,054.000	12 Feb 16				0.00	69,085.52	69,085.52	0.00
FX DEAL TRANSACTED ON 12 FEB 2016 USD / JPY EX.RATE 0.0088775 WITH NORTHERN	-14,477,114.000	12 Feb 16				0.00	-128,521.20	-128,521.20	0.00
FX DEAL TRANSACTED ON 12 FEB 2016 USD / JPY EX.RATE 0.0088775 WITH NORTHERN	-15,145,959.000	12 Feb 16				0.00	-134,458.90	-134,458.90	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 SEP 2016 JPY / USD EX.RATE 101.493 WITH NORTHERN TRUST	237,846,101.000	12 Sep 16				0.00	2,343,472.96	2,014,279.31	-329,193.65
FX DEAL TRANSACTED ON 12 SEP 2016 USD / JPY EX.RATE 0.0098132 WITH NORTHERN	-237,846,101.000	12 Sep 16				0.00	-2,334,030.41	-2,338,818.04	-4,787.63

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 APR 2016 JPY / USD EX.RATE 108.897331 WITH NORTHERN	22,135,146.000	13 Apr 16				0.00	203,266.19	203,266.19	0.00
FX DEAL TRANSACTED ON 13 APR 2016 USD / JPY EX.RATE 0.009183 WITH NORTHERN TRUST	-11,163,525.000	13 Apr 16				0.00	-102,514.22	-102,514.22	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 JUL 2016 JPY / USD EX.RATE 103.8065 WITH NORTHERN TRUST	161,854,907.000	13 Jul 16				0.00	1,559,198.19	1,591,571.93	32,373.74
FX DEAL TRANSACTED ON 13 JUL 2016 JPY / USD EX.RATE 104.1007 WITH NORTHERN TRUST	184,800,413.000	13 Jul 16				0.00	1,775,208.17	1,817,202.55	41,994.38
FX DEAL TRANSACTED ON 13 JUL 2016 USD / JPY EX.RATE 0.0095841 WITH NORTHERN	-172,645,503.000	13 Jul 16				0.00	-1,654,643.50	-1,638,702.51	15,940.99
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 JUL 2016 USD / JPY EX.RATE 0.0095922 WITH NORTHERN	-15,283,934.000	13 Jul 16				0.00	-146,606.70	-146,606.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 13 OCT 2016 JPY / USD EX.RATE 103.637 WITH NORTHERN TRUST	104,883,831.000	13 Oct 16				0.00	1,012,030.75	1,008,256.01	-3,774.74
FX DEAL TRANSACTED ON 13 OCT 2016 USD / JPY EX.RATE 0.00967 WITH NORTHERN TRUST	-104,883,831.000	13 Oct 16				0.00	-1,014,227.79	-888,243.83	125,983.96
FX DEAL TRANSACTED ON 14 DEC 2016 JPY / USD EX.RATE 115.6627 WITH NORTHERN TRUST	208,396,270.000	14 Dec 16				0.00	1,801,758.65	1,793,220.82	-8,537.83
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 14 DEC 2016 USD / JPY EX.RATE 0.0086847 WITH NORTHERN	-170,117.000	14 Dec 16				0.00	-1,477.42	-1,475.75	1.67
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 14 OCT 2016 JPY / USD EX.RATE 104.3564 WITH NORTHERN TRUST	2,464,585.000	14 Oct 16				0.00	23,617.00	23,710.47	93.47

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 15 JUL 2016 USD / JPY EX.RATE 0.00944 WITH NORTHERN TRUST	-7,994,550.000	15 Jul 16				0.00	-75,468.86	-75,468.86	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 15 SEP 2016 JPY / USD EX.RATE 102.38 WITH NORTHERN TRUST	12,814,753.000	15 Sep 16				0.00	125,168.52	125,912.58	744.06
FX DEAL TRANSACTED ON 15 SEP 2016 USD / JPY EX.RATE 0.0098058 WITH NORTHERN	-12,814,753.000	15 Sep 16				0.00	-125,659.47	-108,526.03	17,133.44
FX DEAL TRANSACTED ON 16 FEB 2016 USD / JPY EX.RATE 0.0087822 WITH NORTHERN	-12,968,491.000	16 Feb 16				0.00	-113,891.57	-114,902.68	-1,011.11
FX DEAL TRANSACTED ON 16 MAR 2016 JPY / USD EX.RATE 113.6909 WITH NORTHERN TRUST	13,530,481.000	16 Mar 16				0.00	119,011.12	121,224.58	2,213.46
FX DEAL TRANSACTED ON 16 MAR 2016 USD / JPY EX.RATE 0.0088174 WITH NORTHERN	-13,530,481.000	16 Mar 16				0.00	-119,303.26	-127,742.46	-8,439.20
FX DEAL TRANSACTED ON 16 NOV 2016 JPY / USD EX.RATE 109.1325 WITH NORTHERN TRUST	133,694,318.000	16 Nov 16				0.00	1,225,064.19	1,208,208.56	-16,855.63
FX DEAL TRANSACTED ON 16 NOV 2016 USD / JPY EX.RATE 0.0091718 WITH NORTHERN	-133,694,318.000	16 Nov 16				0.00	-1,226,215.89	-1,132,235.08	93,980.81
FX DEAL TRANSACTED ON 16 SEP 2016 JPY / USD EX.RATE 102.2339 WITH NORTHERN TRUST	19,936,551.000	16 Sep 16				0.00	195,009.20	197,793.06	2,783.86
FX DEAL TRANSACTED ON 16 SEP 2016 USD / JPY EX.RATE 0.0098203 WITH NORTHERN	-32,809,150.000	16 Sep 16				0.00	-322,195.33	-277,855.27	44,340.06

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAR 2016 JPY / USD EX.RATE 111.4276 WITH NORTHERN TRUST	6,700,462.000	17 Mar 16				0.00	60,132.88	59,921.86	-211.02
FX DEAL TRANSACTED ON 17 MAR 2016 USD / JPY EX.RATE 0.0089951 WITH NORTHERN	-11,732,995.000	17 Mar 16				0.00	-105,539.40	-110,772.23	-5,232.83
FX DEAL TRANSACTED ON 17 NOV 2016 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST	19,891,207.000	17 Nov 16				0.00	182,070.54	179,329.31	-2,741.23
FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY EX.RATE 0.0091035 WITH NORTHERN	-96,503,235.000	17 Nov 16				0.00	-878,516.09	-817,269.94	61,246.15
FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY EX.RATE 0.009161 WITH NORTHERN TRUST	-19,891,207.000	17 Nov 16				0.00	-182,224.16	-168,455.34	13,768.82
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 17 OCT 2016 JPY / USD EX.RATE 103.918815 WITH NORTHERN	49,291,057.000	17 Oct 16				0.00	474,322.74	474,322.74	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / JPY EX.RATE 0.0096229 WITH NORTHERN	-9,616,924.000	17 Oct 16				0.00	-92,542.66	-92,542.66	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / JPY EX.RATE 0.0096229 WITH NORTHERN	-34,388,334.000	17 Oct 16				0.00	-330,915.38	-330,915.38	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 18 AUG 2016 JPY / USD EX.RATE 100.2072 WITH NORTHERN TRUST	3,546,090.000	18 Aug 16				0.00	35,387.58	35,356.60	-30.98

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 18 MAR 2016 JPY / USD EX.RATE 111.216635 WITH NORTHERN	8,790,984.000	18 Mar 16				0.00	79,043.79	79,043.79	0.00
FX DEAL TRANSACTED ON 19 AUG 2016 JPY / USD EX.RATE 100.109967 WITH NORTHERN	8,387,616.000	19 Aug 16				0.00	83,784.03	83,784.03	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 JPY / USD EX.RATE 117.784665 WITH NORTHERN	54,167,219.000	19 Jan 16				0.00	459,883.46	459,883.46	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 JPY / USD EX.RATE 110.13303 WITH NORTHERN	6,832,099.000	19 May 16				0.00	62,034.97	62,034.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	-11,559,339.000	19 May 16				0.00	-104,957.97	-104,957.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	-8,179,855.000	19 May 16				0.00	-74,272.50	-74,272.50	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	-20,794,500.000	19 May 16				0.00	-188,812.57	-188,812.57	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 DEC 2016 USD / JPY EX.RATE 0.0084689 WITH NORTHERN	-36,788,914.000	20 Dec 16				0.00	-311,561.87	-313,791.49	-2,229.62
FX DEAL TRANSACTED ON 20 DEC 2016 USD / JPY EX.RATE 0.0085 WITH NORTHERN TRUST	-151,215,350.000	20 Dec 16				0.00	-1,285,328.93	-1,301,186.98	-15,858.05

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 JAN 2016 JPY / USD EX.RATE 116.094818 WITH NORTHERN	8,757,081.000	20 Jan 16				0.00	75,430.42	75,430.42	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 JPY / USD EX.RATE 116.094818 WITH NORTHERN	49,031,656.000	20 Jan 16				0.00	422,341.47	422,341.47	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	-12,674,835.000	20 Jan 16				0.00	-109,176.58	-109,176.58	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	-27,165,654.000	20 Jan 16				0.00	-233,995.41	-233,995.41	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	-10,701,981.000	20 Jan 16				0.00	-92,183.11	-92,183.11	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	-8,022,293.000	20 Jan 16				0.00	-69,101.22	-69,101.22	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 JUL 2016 JPY / USD EX.RATE 106.4382 WITH NORTHERN TRUST	101,657,326.000	20 Jul 16				0.00	955,083.10	999,629.54	44,546.44
FX DEAL TRANSACTED ON 20 JUL 2016 USD / JPY EX.RATE 0.0093748 WITH NORTHERN	-101,657,326.000	20 Jul 16				0.00	-953,021.05	-956,639.78	-3,618.73

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 20 MAY 2016 JPY / USD EX.RATE 110.226932 WITH NORTHERN	4,142,819.000	20 May 16				0.00	37,584.45	37,584.45	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 21 DEC 2016 JPY / USD EX.RATE 117.69 WITH NORTHERN TRUST	2,662,140.000	21 Dec 16				0.00	22,619.93	22,706.76	86.83
FX DEAL TRANSACTED ON 21 JAN 2016 JPY / USD EX.RATE 117.5165 WITH NORTHERN TRUST	27,317,450.000	21 Jan 16				0.00	232,456.29	242,036.50	9,580.21
FX DEAL TRANSACTED ON 21 JAN 2016 USD / JPY EX.RATE 0.0085022 WITH NORTHERN	-26,826,633.000	21 Jan 16				0.00	-228,085.04	-226,528.46	1,556.58
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 21 JUL 2016 USD / JPY EX.RATE 0.0094143 WITH NORTHERN	-321,288.000	21 Jul 16				0.00	-3,024.69	-3,021.47	3.22

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.4069 WITH NORTHERN TRUST	15,277,365.000	23 May 16				0.00	139,638.04	144,234.94	4,596.90
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	8,072,986.000	23 May 16				0.00	73,748.02	73,748.02	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	2,572,786.000	23 May 16				0.00	23,502.81	23,502.81	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	7,426,558.000	23 May 16				0.00	67,842.79	67,842.79	0.00
FX DEAL TRANSACTED ON 23 NOV 2016 USD / JPY EX.RATE 0.008914 WITH NORTHERN TRUST	-629,142.000	23 Nov 16				0.00	-5,608.14	-5,556.07	52.07
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 24 AUG 2016 JPY / USD EX.RATE 100.42 WITH NORTHERN TRUST	44,321,923.000	24 Aug 16				0.00	441,365.49	440,860.63	-504.86
FX DEAL TRANSACTED ON 24 AUG 2016 USD / JPY EX.RATE 0.0099659 WITH NORTHERN	-52,200,681.000	24 Aug 16				0.00	-520,225.04	-513,306.27	6,918.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	-199,962.000	24 Jun 16				0.00	-1,955.03	-1,957.15	-2.12
FX DEAL TRANSACTED ON 24 MAY 2016 JPY / USD EX.RATE 109.507148 WITH NORTHERN	14,085,449.000	24 May 16				0.00	128,625.84	128,625.84	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 MAY 2016 JPY / USD EX.RATE 109.73 WITH NORTHERN TRUST	66,106,776.000	26 May 16				0.00	602,449.43	595,154.41	-7,295.02
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	4,778,661.000	26 May 16				0.00	43,546.46	43,546.46	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 26 MAY 2016 USD / JPY EX.RATE 0.0091161 WITH NORTHERN	-66,106,776.000	26 May 16				0.00	-602,633.96	-624,119.86	-21,485.90
FX DEAL TRANSACTED ON 26 SEP 2016 USD / JPY EX.RATE 0.0099879 WITH NORTHERN	-158,361,020.000	26 Sep 16				0.00	-1,581,688.45	-1,341,133.30	240,555.15
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 27 JUN 2016 JPY / USD EX.RATE 101.979406 WITH NORTHERN	50,523,173.000	27 Jun 16				0.00	495,425.25	495,425.25	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / JPY EX.RATE 0.0098444 WITH NORTHERN	-633,444.000	27 Jun 16				0.00	-6,235.88	-6,229.17	6.71
FX DEAL TRANSACTED ON 27 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	9,230,438.000	27 May 16				0.00	84,114.12	84,114.12	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	2,642,861.000	27 May 16				0.00	24,083.57	24,083.57	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 27 MAY 2016 USD / JPY EX.RATE 0.0090684 WITH NORTHERN	-443,756.000	27 May 16				0.00	-4,024.16	-3,995.10	29.06
FX DEAL TRANSACTED ON 27 OCT 2016 JPY / USD EX.RATE 105.2665 WITH NORTHERN TRUST	1,725,675.000	27 Oct 16				0.00	16,393.39	16,421.71	28.32
FX DEAL TRANSACTED ON 28 DEC 2016 USD / JPY EX.RATE 0.0085278 WITH NORTHERN	-176,109,874.000	28 Dec 16				0.00	-1,501,836.67	-1,515,400.89	-13,564.22
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.0097608 WITH NORTHERN	-695,603.000	28 Jun 16				0.00	-6,789.63	-6,767.55	22.08
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	-26,489,581.000	28 Jun 16				0.00	-258,989.11	-258,989.11	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	-11,110,146.000	28 Jun 16				0.00	-108,624.10	-108,624.10	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-19,845,930.000	28 Oct 16				0.00	-188,503.35	-188,503.35	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-15,426,614.000	28 Oct 16				0.00	-146,527.20	-146,527.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-20,278,291.000	28 Oct 16				0.00	-192,610.06	-192,610.06	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-10,357,340.000	28 Oct 16				0.00	-98,377.52	-98,377.52	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-16,355,728.000	28 Oct 16				0.00	-155,352.24	-155,352.24	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-12,237,552.000	28 Oct 16				0.00	-116,236.41	-116,236.41	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-15,957,391.000	28 Oct 16				0.00	-151,568.70	-151,568.70	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-15,386,922.000	28 Oct 16				0.00	-146,150.19	-146,150.19	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-12,575,485.000	28 Oct 16				0.00	-119,446.21	-119,446.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-12,544,991.000	28 Oct 16				0.00	-119,156.57	-119,156.57	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-14,340,131.000	28 Oct 16				0.00	-136,207.41	-136,207.41	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-10,046,287.000	28 Oct 16				0.00	-95,423.03	-95,423.03	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-12,283,853.000	28 Oct 16				0.00	-116,676.19	-116,676.19	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-15,600,879.000	28 Oct 16				0.00	-148,182.42	-148,182.42	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-10,877,085.000	28 Oct 16				0.00	-103,314.23	-103,314.23	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	-12,297,540.000	28 Oct 16				0.00	-116,806.19	-116,806.19	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 JUN 2016 JPY / USD EX.RATE 102.57 WITH NORTHERN TRUST	43,470,145.000	29 Jun 16				0.00	423,809.54	423,726.92	-82.62
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 JUN 2016 USD / JPY EX.RATE 0.0097266 WITH NORTHERN	-1,363,428.000	29 Jun 16				0.00	-13,261.52	-13,282.95	-21.43
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 JUN 2016 USD / JPY EX.RATE 0.0097745 WITH NORTHERN	-43,470,145.000	29 Jun 16				0.00	-424,896.95	-427,456.07	-2,559.12
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 MAR 2016 USD / JPY EX.RATE 0.0087917 WITH NORTHERN	-1,788,547.000	29 Mar 16				0.00	-15,724.30	-15,792.21	-67.91
FX DEAL TRANSACTED ON 29 MAR 2016 USD / JPY EX.RATE 0.008811 WITH NORTHERN TRUST	-423,256.000	29 Mar 16				0.00	-3,729.32	-3,732.42	-3.10

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 30 AUG 2016 USD / JPY EX.RATE 0.0097203 WITH NORTHERN	-151,780,873.000	30 Aug 16				0.00	-1,475,348.21	-1,492,510.67	-17,162.46
FX DEAL TRANSACTED ON 30 JUN 2016 JPY / USD EX.RATE 103.27 WITH NORTHERN TRUST	973,821.000	30 Jun 16				0.00	9,429.85	9,497.45	67.60
FX DEAL TRANSACTED ON 30 JUN 2016 USD / JPY EX.RATE 0.0097455 WITH NORTHERN	-145,527,313.000	30 Jun 16				0.00	-1,418,235.90	-1,431,017.39	-12,781.49
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 30 NOV 2016 USD / JPY EX.RATE 0.0088149 WITH NORTHERN	-483,890.000	30 Nov 16				0.00	-4,265.45	-4,246.70	18.75
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0088965 WITH NORTHERN	-119,828,630.000	31 Mar 16				0.00	-1,066,057.82	-1,077,062.87	-11,005.05

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-15,915,317.000	31 Mar 16				0.00	-141,704.17	-141,704.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-15,597,129.000	31 Mar 16				0.00	-138,871.14	-138,871.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-12,279,096.000	31 Mar 16				0.00	-109,328.58	-109,328.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-10,486,754.000	31 Mar 16				0.00	-93,370.23	-93,370.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-26,762,468.000	31 Mar 16				0.00	-238,283.24	-238,283.24	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-17,834,030.000	31 Mar 16				0.00	-158,787.69	-158,787.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-13,779,813.000	31 Mar 16				0.00	-122,690.42	-122,690.42	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-11,521,997.000	31 Mar 16				0.00	-102,587.65	-102,587.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-9,854,429.000	31 Mar 16				0.00	-87,740.23	-87,740.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-11,445,711.000	31 Mar 16				0.00	-101,908.43	-101,908.43	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-10,758,498.000	31 Mar 16				0.00	-95,789.73	-95,789.73	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-18,868,225.000	31 Mar 16				0.00	-167,995.78	-167,995.78	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-20,791,241.000	31 Mar 16				0.00	-185,117.61	-185,117.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-14,213,860.000	31 Mar 16				0.00	-126,555.02	-126,555.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	-22,044,823.000	31 Mar 16				0.00	-196,279.05	-196,279.05	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089129 WITH NORTHERN	-132,854,708.000	31 Mar 16				0.00	-1,184,119.97	-1,254,292.94	-70,172.97
FX DEAL TRANSACTED ON 31 OCT 2016 JPY / USD EX.RATE 105.0127 WITH NORTHERN TRUST	110,878,226.000	31 Oct 16				0.00	1,055,855.40	1,074,661.75	18,806.35
FX DEAL TRANSACTED ON 31 OCT 2016 USD / JPY EX.RATE 0.0095373 WITH NORTHERN	-108,007,506.000	31 Oct 16				0.00	-1,030,104.68	-914,697.71	115,406.97
Malaysian ringgit - MYR									
FX DEAL TRANSACTED ON 11 MAY 2016 MYR / USD EX.RATE 4.0187 WITH NORTHERN TRUST	144,659.000	11 May 16				0.00	35,996.47	35,859.94	-136.53
FX DEAL TRANSACTED ON 14 JUN 2016 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST	746,151.000	14 Jun 16				0.00	181,988.05	184,965.54	2,977.49
FX DEAL TRANSACTED ON 14 JUN 2016 USD / MYR EX.RATE 0.2428068 WITH NORTHERN	-746,151.000	14 Jun 16				0.00	-181,170.57	-180,907.02	263.55
FX DEAL TRANSACTED ON 15 MAR 2016 MYR / USD EX.RATE 4.1515 WITH NORTHERN TRUST	890,810.000	15 Mar 16				0.00	214,575.45	219,546.52	4,971.07

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2016 USD / MYR EX.RATE 0.239952 WITH NORTHERN TRUST	-890,810.000	15 Mar 16				0.00	-213,751.65	-220,825.48	-7,073.83
FX DEAL TRANSACTED ON 18 MAR 2016 MYR / USD EX.RATE 4.0615 WITH NORTHERN TRUST	890,810.000	18 Mar 16				0.00	219,330.30	219,546.52	216.22
FX DEAL TRANSACTED ON 18 MAR 2016 USD / MYR EX.RATE 0.2462145 WITH NORTHERN	-890,810.000	18 Mar 16				0.00	-219,330.30	-219,546.52	-216.22
FX DEAL TRANSACTED ON 19 SEP 2016 MYR / USD EX.RATE 4.12 WITH NORTHERN TRUST	746,151.000	19 Sep 16				0.00	181,104.61	180,907.02	-197.59
FX DEAL TRANSACTED ON 19 SEP 2016 USD / MYR EX.RATE 0.2418672 WITH NORTHERN	-746,151.000	19 Sep 16				0.00	-180,469.46	-166,607.35	13,862.11
FX DEAL TRANSACTED ON 20 JUN 2016 USD / MYR EX.RATE 0.244978 WITH NORTHERN TRUST	-746,151.000	20 Jun 16				0.00	-182,790.54	-184,965.54	-2,175.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / MYR EX.RATE 0.244978 WITH NORTHERN TRUST	-144,659.000	20 Jun 16				0.00	-35,438.27	-35,859.94	-421.67
FX DEAL TRANSACTED ON 21 DEC 2016 MYR / USD EX.RATE 4.477 WITH NORTHERN TRUST	746,151.000	21 Dec 16				0.00	166,663.17	166,607.35	-55.82
FX DEAL TRANSACTED ON 21 DEC 2016 USD / MYR EX.RATE 0.2214839 WITH NORTHERN	-746,151.000	21 Dec 16				0.00	-165,260.47	-165,649.25	-388.78
FX DEAL TRANSACTED ON 21 JUN 2016 MYR / USD EX.RATE 4.082 WITH NORTHERN TRUST	890,810.000	21 Jun 16				0.00	218,228.81	220,825.48	2,596.67
FX DEAL TRANSACTED ON 22 DEC 2016 MYR / USD EX.RATE 4.492 WITH NORTHERN TRUST	121,741.000	22 Dec 16				0.00	27,101.74	27,027.11	-74.63
FX DEAL TRANSACTED ON 23 DEC 2016 MYR / USD EX.RATE 4.4787 WITH NORTHERN TRUST	746,151.000	23 Dec 16				0.00	166,599.91	166,607.35	7.44
FX DEAL TRANSACTED ON 23 DEC 2016 USD / MYR EX.RATE 0.2232791 WITH NORTHERN	-746,151.000	23 Dec 16				0.00	-166,599.91	-166,607.35	-7.44
FX DEAL TRANSACTED ON 26 SEP 2016 MYR / USD EX.RATE 4.1318 WITH NORTHERN TRUST	746,151.000	26 Sep 16				0.00	180,587.40	180,907.02	319.62
FX DEAL TRANSACTED ON 26 SEP 2016 USD / MYR EX.RATE 0.2420253 WITH NORTHERN	-746,151.000	26 Sep 16				0.00	-180,587.40	-180,907.02	-319.62

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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
NORTHERN TRUST COMPANY, CHICAGO									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 JUN 2016 MXN / USD EX.RATE 18.5841 WITH NORTHERN TRUST	4,201,617.000	6 Jun 16				0.00	226,086.65	221,303.72	-4,782.93
FX DEAL TRANSACTED ON 06 JUN 2016 USD / MXN EX.RATE 0.0532722 WITH NORTHERN	-4,201,617.000	6 Jun 16				0.00	-223,829.58	-213,315.24	10,514.34
FX DEAL TRANSACTED ON 07 MAR 2016 MXN / USD EX.RATE 17.9244 WITH NORTHERN TRUST	2,879,969.000	7 Mar 16				0.00	160,673.10	151,691.08	-8,982.02
FX DEAL TRANSACTED ON 07 MAR 2016 USD / MXN EX.RATE 0.0562114 WITH NORTHERN	-2,879,969.000	7 Mar 16				0.00	-161,886.96	-160,622.92	1,264.04
FX DEAL TRANSACTED ON 08 MAR 2016 USD / MXN EX.RATE 0.0553897 WITH NORTHERN	-1,576,627.000	8 Mar 16				0.00	-87,328.89	-83,042.65	4,286.24
FX DEAL TRANSACTED ON 09 FEB 2016 USD / MXN EX.RATE 0.0529669 WITH NORTHERN	-1,894,785.000	9 Feb 16				0.00	-100,360.97	-105,676.80	-5,315.83
FX DEAL TRANSACTED ON 12 DEC 2016 MXN / USD EX.RATE 20.24 WITH NORTHERN TRUST	4,201,617.000	12 Dec 16				0.00	207,589.77	205,579.68	-2,010.09
FX DEAL TRANSACTED ON 12 DEC 2016 USD / MXN EX.RATE 0.0489206 WITH NORTHERN	-4,201,617.000	12 Dec 16				0.00	-205,545.49	-201,980.45	3,565.04
FX DEAL TRANSACTED ON 12 SEP 2016 MXN / USD EX.RATE 19.0915 WITH NORTHERN TRUST	4,201,617.000	12 Sep 16				0.00	220,077.89	213,315.24	-6,762.65
FX DEAL TRANSACTED ON 12 SEP 2016 USD / MXN EX.RATE 0.0519764 WITH NORTHERN	-4,201,617.000	12 Sep 16				0.00	-218,384.94	-205,579.68	12,805.26
FX DEAL TRANSACTED ON 20 DEC 2016 MXN / USD EX.RATE 20.6505 WITH NORTHERN TRUST	1,175,283.000	20 Dec 16				0.00	56,913.05	56,498.29	-414.76
FX DEAL TRANSACTED ON 24 MAR 2016 USD / MXN EX.RATE 0.0563396 WITH NORTHERN	-5,504,959.000	24 Mar 16				0.00	-310,147.27	-289,952.15	20,195.12
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 01 SEP 2016 ILS / USD EX.RATE 3.764171 WITH NORTHERN TRUST	82,505.740	1 Sep 16				0.00	21,918.70	21,918.70	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 SEP 2016 ILS / USD EX.RATE 3.757973 WITH NORTHERN TRUST	119,504.720	2 Sep 16				0.00	31,800.31	31,800.31	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 ILS / USD EX.RATE 3.75765 WITH NORTHERN TRUST	2,924,847.000	3 Oct 16				0.00	778,371.32	759,799.20	-18,572.12
FX DEAL TRANSACTED ON 03 OCT 2016 USD / ILS EX.RATE 0.2656042 WITH NORTHERN	-3,082,862.000	3 Oct 16				0.00	-818,821.25	-816,003.71	2,817.54
FX DEAL TRANSACTED ON 06 JUN 2016 ILS / USD EX.RATE 3.8224 WITH NORTHERN TRUST	2,181,169.000	6 Jun 16				0.00	570,628.14	562,787.92	-7,840.22
FX DEAL TRANSACTED ON 06 JUN 2016 USD / ILS EX.RATE 0.2622442 WITH NORTHERN	-2,181,169.000	6 Jun 16				0.00	-571,998.88	-576,876.22	-4,877.34
FX DEAL TRANSACTED ON 07 MAR 2016 ILS / USD EX.RATE 3.9171 WITH NORTHERN TRUST	2,181,169.000	7 Mar 16				0.00	556,832.61	559,453.42	2,620.81
FX DEAL TRANSACTED ON 07 MAR 2016 USD / ILS EX.RATE 0.2559541 WITH NORTHERN	-2,181,169.000	7 Mar 16				0.00	-558,279.22	-562,787.92	-4,508.70
FX DEAL TRANSACTED ON 12 DEC 2016 ILS / USD EX.RATE 3.7981 WITH NORTHERN TRUST	1,242,373.000	12 Dec 16				0.00	327,103.82	323,458.18	-3,645.64
FX DEAL TRANSACTED ON 12 DEC 2016 USD / ILS EX.RATE 0.2624982 WITH NORTHERN	-1,242,373.000	12 Dec 16				0.00	-326,120.67	-322,736.20	3,384.47
FX DEAL TRANSACTED ON 12 SEP 2016 ILS / USD EX.RATE 3.77747 WITH NORTHERN TRUST	1,682,474.000	12 Sep 16				0.00	445,397.05	444,981.22	-415.83
FX DEAL TRANSACTED ON 12 SEP 2016 USD / ILS EX.RATE 0.265245 WITH NORTHERN TRUST	-1,682,474.000	12 Sep 16				0.00	-446,267.74	-437,063.00	9,204.74

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 19 AUG 2016 ILS / USD EX.RATE 3.762771 WITH NORTHERN TRUST	929,647.860	19 Aug 16				0.00	247,064.69	247,064.69	0.00
FX DEAL TRANSACTED ON 25 OCT 2016 ILS / USD EX.RATE 3.849745 WITH NORTHERN TRUST	102,484.040	25 Oct 16				0.00	26,620.99	26,620.99	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 26 AUG 2016 ILS / USD EX.RATE 3.774668 WITH NORTHERN TRUST	667,564.460	26 Aug 16				0.00	176,853.82	176,853.82	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 28 OCT 2016 ILS / USD EX.RATE 3.855243 WITH NORTHERN TRUST	201,628.980	28 Oct 16				0.00	52,299.94	52,299.94	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 29 JUN 2016 ILS / USD EX.RATE 3.8446 WITH NORTHERN TRUST	498,695.000	29 Jun 16				0.00	129,713.10	131,895.00	2,181.90
FX DEAL TRANSACTED ON 31 MAR 2016 USD / ILS EX.RATE 0.2659525 WITH NORTHERN	-624,100.000	31 Mar 16				0.00	-165,980.95	-165,020.69	960.26
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 31 OCT 2016 USD / ILS EX.RATE 0.2599662 WITH NORTHERN	-441,759.190	31 Oct 16				0.00	-114,842.46	-114,842.46	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / TWD EX.RATE 0.030185 WITH NORTHERN TRUST	-3,811,269.000	2 Mar 16				0.00	-115,043.29	-117,575.51	-2,532.22
FX DEAL TRANSACTED ON 14 JUN 2016 TWD / USD EX.RATE 32.42 WITH NORTHERN TRUST	15,698,625.000	14 Jun 16				0.00	484,226.56	487,413.84	3,187.28
FX DEAL TRANSACTED ON 14 JUN 2016 USD / TWD EX.RATE 0.030869 WITH NORTHERN TRUST	-15,698,625.000	14 Jun 16				0.00	-484,600.25	-499,367.78	-14,767.53
FX DEAL TRANSACTED ON 15 MAR 2016 TWD / USD EX.RATE 32.818 WITH NORTHERN TRUST	15,698,625.000	15 Mar 16				0.00	478,354.10	484,293.78	5,939.68

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2016 USD / TWD EX.RATE 0.0304229 WITH NORTHERN	-15,698,625.000	15 Mar 16				0.00	-477,597.35	-487,413.84	-9,816.49
FX DEAL TRANSACTED ON 18 MAR 2016 TWD / USD EX.RATE 32.477 WITH NORTHERN TRUST	11,887,356.000	18 Mar 16				0.00	366,023.83	366,718.27	694.44
FX DEAL TRANSACTED ON 18 MAR 2016 TWD / USD EX.RATE 32.477 WITH NORTHERN TRUST	3,811,269.000	18 Mar 16				0.00	117,352.87	117,575.51	222.64
FX DEAL TRANSACTED ON 18 MAR 2016 USD / TWD EX.RATE 0.030791 WITH NORTHERN TRUST	-15,698,625.000	18 Mar 16				0.00	-483,376.70	-484,293.78	-917.08
FX DEAL TRANSACTED ON 19 SEP 2016 TWD / USD EX.RATE 31.32 WITH NORTHERN TRUST	15,698,625.000	19 Sep 16				0.00	501,233.24	499,367.78	-1,865.46
FX DEAL TRANSACTED ON 19 SEP 2016 USD / TWD EX.RATE 0.0321079 WITH NORTHERN	-15,698,625.000	19 Sep 16				0.00	-504,049.61	-486,296.54	17,753.07
FX DEAL TRANSACTED ON 21 DEC 2016 TWD / USD EX.RATE 32.03 WITH NORTHERN TRUST	15,698,625.000	21 Dec 16				0.00	490,122.54	486,296.54	-3,826.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / TWD EX.RATE 0.0311662 WITH NORTHERN	-15,698,625.000	21 Dec 16				0.00	-489,267.13	-485,141.31	4,125.82
FX DEAL TRANSACTED ON 21 JUN 2016 TWD / USD EX.RATE 32.245 WITH NORTHERN TRUST	15,698,625.000	21 Jun 16				0.00	486,854.55	487,413.84	559.29
FX DEAL TRANSACTED ON 21 JUN 2016 USD / TWD EX.RATE 0.0310126 WITH NORTHERN	-15,698,625.000	21 Jun 16				0.00	-486,854.55	-487,413.84	-559.29
FX DEAL TRANSACTED ON 26 DEC 2016 TWD / USD EX.RATE 32.138 WITH NORTHERN TRUST	15,698,625.000	26 Dec 16				0.00	488,475.48	486,296.54	-2,178.94
FX DEAL TRANSACTED ON 26 DEC 2016 USD / TWD EX.RATE 0.0311158 WITH NORTHERN	-15,698,625.000	26 Dec 16				0.00	-488,475.48	-486,296.54	2,178.94
FX DEAL TRANSACTED ON 26 SEP 2016 TWD / USD EX.RATE 31.403 WITH NORTHERN TRUST	15,698,625.000	26 Sep 16				0.00	499,908.45	499,367.78	-540.67

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 SEP 2016 USD / TWD EX.RATE 0.0318441 WITH NORTHERN	-15,698,625.000	26 Sep 16				0.00	-499,908.45	-499,367.78	540.67
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 06 JUN 2016 NZD / USD EX.RATE 1.4476808 WITH NORTHERN	108,652.000	6 Jun 16				0.00	75,052.46	79,478.94	4,426.48
FX DEAL TRANSACTED ON 06 JUN 2016 USD / NZD EX.RATE 0.693937 WITH NORTHERN TRUST	-108,652.000	6 Jun 16				0.00	-75,397.64	-76,089.00	-691.36
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 07 APR 2016 NZD / USD EX.RATE 1.4697151 WITH NORTHERN	315,953.220	7 Apr 16				0.00	214,975.83	214,975.83	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 07 MAR 2016 NZD / USD EX.RATE 1.4808672 WITH NORTHERN	108,652.000	7 Mar 16				0.00	73,370.52	76,089.00	2,718.48
FX DEAL TRANSACTED ON 07 MAR 2016 USD / NZD EX.RATE 0.6787 WITH NORTHERN TRUST	-108,652.000	7 Mar 16				0.00	-73,742.11	-71,857.00	1,885.11

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2016 NZD / USD EX.RATE 1.3954572 WITH NORTHERN	108,652.000	12 Dec 16				0.00	77,861.22	75,592.20	-2,269.02
FX DEAL TRANSACTED ON 12 DEC 2016 USD / NZD EX.RATE 0.718405 WITH NORTHERN TRUST	-108,652.000	12 Dec 16				0.00	-78,056.14	-75,067.67	2,988.47
FX DEAL TRANSACTED ON 12 SEP 2016 NZD / USD EX.RATE 1.3705577 WITH NORTHERN	108,652.000	12 Sep 16				0.00	79,275.76	75,067.67	-4,208.09
FX DEAL TRANSACTED ON 12 SEP 2016 USD / NZD EX.RATE 0.73219 WITH NORTHERN TRUST	-108,652.000	12 Sep 16				0.00	-79,553.91	-79,478.94	74.97
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 16 MAY 2016 NZD / USD EX.RATE 1.4694991 WITH NORTHERN	11,453.300	16 May 16				0.00	7,794.02	7,794.02	0.00
FX DEAL TRANSACTED ON 17 MAY 2016 NZD / USD EX.RATE 1.4707959 WITH NORTHERN	58,080.000	17 May 16				0.00	39,488.82	39,488.82	0.00
FX DEAL TRANSACTED ON 18 MAY 2016 NZD / USD EX.RATE 1.4755726 WITH NORTHERN	19,336.950	18 May 16				0.00	13,104.71	13,104.71	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	-9,188.240	19 Sep 16				0.00	-6,716.43	-6,723.95	-7.52
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	-9,188.240	19 Sep 16				0.00	-6,716.43	-6,723.95	-7.52
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	-1,621.500	19 Sep 16				0.00	-1,185.29	-1,186.61	-1.32
FX DEAL TRANSACTED ON 27 JUN 2016 NZD / USD EX.RATE 1.4102125 WITH NORTHERN	161,716.110	27 Jun 16				0.00	114,675.00	114,675.00	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 NZD / USD EX.RATE 1.4124054 WITH NORTHERN	80,560.860	28 Jun 16				0.00	57,038.06	57,038.06	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / NZD EX.RATE 0.712986 WITH NORTHERN TRUST	-170,022.430	28 Oct 16				0.00	-121,223.61	-121,223.61	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 NZD / USD EX.RATE 1.4786272 WITH NORTHERN	38,194.760	29 Mar 16				0.00	25,831.23	25,831.23	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 NZD / USD EX.RATE 1.483015 WITH NORTHERN TRUST	263,606.510	29 Mar 16				0.00	177,750.40	177,750.40	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 NZD / USD EX.RATE 1.4390394 WITH NORTHERN	30,001.090	30 Mar 16				0.00	20,848.00	20,848.00	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 06 JUN 2016 NOK / USD EX.RATE 8.17378 WITH NORTHERN TRUST	3,604,638.500	6 Jun 16				0.00	441,000.19	431,719.09	-9,281.10
FX DEAL TRANSACTED ON 06 JUN 2016 USD / NOK EX.RATE 0.1222995 WITH NORTHERN	-3,604,638.500	6 Jun 16				0.00	-440,845.40	-434,904.23	5,941.17
FX DEAL TRANSACTED ON 07 MAR 2016 NOK / USD EX.RATE 8.531 WITH NORTHERN TRUST	2,848,961.500	7 Mar 16				0.00	333,953.99	333,176.80	-777.19
FX DEAL TRANSACTED ON 07 MAR 2016 USD / NOK EX.RATE 0.1171797 WITH NORTHERN	-2,848,961.500	7 Mar 16				0.00	-333,840.51	-341,213.43	-7,372.92
FX DEAL TRANSACTED ON 08 MAR 2016 USD / NOK EX.RATE 0.1170083 WITH NORTHERN	-755,677.000	8 Mar 16				0.00	-88,420.50	-90,505.66	-2,085.16
FX DEAL TRANSACTED ON 12 DEC 2016 NOK / USD EX.RATE 8.45041 WITH NORTHERN TRUST	3,604,638.500	12 Dec 16				0.00	426,563.74	414,457.27	-12,106.47
FX DEAL TRANSACTED ON 12 DEC 2016 USD / NOK EX.RATE 0.1183957 WITH NORTHERN	-3,604,638.500	12 Dec 16				0.00	-426,773.83	-418,968.72	7,805.11
FX DEAL TRANSACTED ON 12 SEP 2016 NOK / USD EX.RATE 8.22557 WITH NORTHERN TRUST	3,604,638.500	12 Sep 16				0.00	438,223.55	434,904.23	-3,319.32

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2016 USD / NOK EX.RATE 0.1215865 WITH NORTHERN	-3,604,638.500	12 Sep 16				0.00	-438,275.24	-414,457.27	23,817.97
FX DEAL TRANSACTED ON 17 MAR 2016 USD / NOK EX.RATE 0.1199991 WITH NORTHERN	-6,170,845.340	17 Mar 16				0.00	-740,495.61	-740,495.61	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 NOK / USD EX.RATE 8.65195 WITH NORTHERN TRUST	4,191,587.000	19 Dec 16				0.00	484,467.32	487,190.01	2,722.69
FX DEAL TRANSACTED ON 19 DEC 2016 USD / NOK EX.RATE 0.1155135 WITH NORTHERN	-4,191,587.000	19 Dec 16				0.00	-484,184.71	-481,943.95	2,240.76
FX DEAL TRANSACTED ON 19 JAN 2016 NOK / USD EX.RATE 8.8035 WITH NORTHERN TRUST	1,233,290.000	19 Jan 16				0.00	140,090.87	138,291.44	-1,799.43
FX DEAL TRANSACTED ON 19 JAN 2016 USD / NOK EX.RATE 0.1135132 WITH NORTHERN	-936,096.000	19 Jan 16				0.00	-106,259.23	-109,473.39	-3,214.16
FX DEAL TRANSACTED ON 20 DEC 2016 NOK / USD EX.RATE 8.69 WITH NORTHERN TRUST	602,856.000	20 Dec 16				0.00	69,373.53	70,070.22	696.69
FX DEAL TRANSACTED ON 20 DEC 2016 USD / NOK EX.RATE 0.1150152 WITH NORTHERN	-166,710.000	20 Dec 16				0.00	-19,174.19	-19,251.47	-77.28
FX DEAL TRANSACTED ON 31 MAR 2016 USD / NOK EX.RATE 0.1208591 WITH NORTHERN	-583,550.000	31 Mar 16				0.00	-70,527.31	-69,957.02	570.29
Polish zloty - PLN									
FX DEAL TRANSACTED ON 12 DEC 2016 PLN / USD EX.RATE 4.19806 WITH NORTHERN TRUST	401,045.000	12 Dec 16				0.00	95,531.03	94,473.56	-1,057.47
FX DEAL TRANSACTED ON 12 DEC 2016 USD / PLN EX.RATE 0.237906 WITH NORTHERN TRUST	-401,045.000	12 Dec 16				0.00	-95,411.03	-95,953.94	-542.91
FX DEAL TRANSACTED ON 14 JUN 2016 PLN / USD EX.RATE 3.95568 WITH NORTHERN TRUST	370,455.000	14 Jun 16				0.00	93,651.41	95,165.37	1,513.96
FX DEAL TRANSACTED ON 14 JUN 2016 USD / PLN EX.RATE 0.2522685 WITH NORTHERN	-370,455.000	14 Jun 16				0.00	-93,454.14	-96,963.79	-3,509.65
FX DEAL TRANSACTED ON 15 MAR 2016 PLN / USD EX.RATE 3.86852 WITH NORTHERN TRUST	370,455.000	15 Mar 16				0.00	95,761.43	97,931.43	2,170.00

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2016 USD / PLN EX.RATE 0.2582244 WITH NORTHERN	-370,455.000	15 Mar 16				0.00	-95,660.54	-95,165.37	495.17
FX DEAL TRANSACTED ON 26 SEP 2016 PLN / USD EX.RATE 3.8122 WITH NORTHERN TRUST	401,045.000	26 Sep 16				0.00	105,200.41	104,970.49	-229.92
FX DEAL TRANSACTED ON 26 SEP 2016 USD / PLN EX.RATE 0.2619035 WITH NORTHERN	-401,045.000	26 Sep 16				0.00	-105,035.10	-94,473.56	10,561.54
FX DEAL TRANSACTED ON 27 JAN 2016 USD / PLN EX.RATE 0.2426955 WITH NORTHERN	-370,455.000	27 Jan 16				0.00	-89,907.75	-97,931.43	-8,023.68
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 01 APR 2016 USD / SGD EX.RATE 0.7404089 WITH NORTHERN	-154,437.280	1 Apr 16				0.00	-114,346.74	-114,346.74	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / SGD EX.RATE 0.7404089 WITH NORTHERN	-231,206.190	1 Apr 16				0.00	-171,187.13	-171,187.13	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 06 JUN 2016 SGD / USD EX.RATE 1.357315 WITH NORTHERN TRUST	92,868.560	6 Jun 16				0.00	68,420.79	68,499.77	78.98
FX DEAL TRANSACTED ON 06 JUN 2016 USD / SGD EX.RATE 0.7354347 WITH NORTHERN	-92,868.560	6 Jun 16				0.00	-68,298.76	-68,202.96	95.80
FX DEAL TRANSACTED ON 07 MAR 2016 SGD / USD EX.RATE 1.3803 WITH NORTHERN TRUST	1,096,781.560	7 Mar 16				0.00	794,596.51	794,251.26	-345.25
FX DEAL TRANSACTED ON 07 MAR 2016 USD / SGD EX.RATE 0.7228829 WITH NORTHERN	-1,096,781.560	7 Mar 16				0.00	-792,844.59	-808,985.11	-16,140.52
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 08 JAN 2016 SGD / USD EX.RATE 1.438069 WITH NORTHERN TRUST	95,562.730	8 Jan 16				0.00	66,452.12	66,452.12	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 10 MAY 2016 SGD / USD EX.RATE 1.368735 WITH NORTHERN TRUST	354,442.000	10 May 16				0.00	258,955.90	261,436.11	2,480.21
FX DEAL TRANSACTED ON 10 MAY 2016 USD / SGD EX.RATE 0.7309306 WITH NORTHERN	-236,844.000	10 May 16				0.00	-173,116.52	-172,891.45	225.07

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 11 FEB 2016 USD / SGD EX.RATE 0.7176597 WITH NORTHERN	-159,032.690	11 Feb 16				0.00	-114,131.36	-114,131.36	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 12 DEC 2016 SGD / USD EX.RATE 1.42596 WITH NORTHERN TRUST	92,868.560	12 Dec 16				0.00	65,127.04	64,268.90	-858.14
FX DEAL TRANSACTED ON 12 DEC 2016 USD / SGD EX.RATE 0.7011836 WITH NORTHERN	-92,868.560	12 Dec 16				0.00	-65,117.91	-64,259.03	858.88
FX DEAL TRANSACTED ON 12 SEP 2016 SGD / USD EX.RATE 1.35835 WITH NORTHERN TRUST	92,868.560	12 Sep 16				0.00	68,368.65	68,202.96	-165.69
FX DEAL TRANSACTED ON 12 SEP 2016 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	-92,868.560	12 Sep 16				0.00	-68,361.10	-64,268.90	4,092.20
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 17 MAY 2016 USD / SGD EX.RATE 0.7293356 WITH NORTHERN	-16,989.100	17 May 16				0.00	-12,390.75	-12,422.57	-31.82

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 20 DEC 2016 USD / SGD EX.RATE 0.6918931 WITH NORTHERN	-130,482.000	20 Dec 16				0.00	-90,279.59	-90,124.33	155.26
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 21 JUN 2016 USD / SGD EX.RATE 0.7448773 WITH NORTHERN	-12,888.900	21 Jun 16				0.00	-9,600.65	-9,603.53	-2.88
FX DEAL TRANSACTED ON 28 OCT 2016 USD / SGD EX.RATE 0.7175053 WITH NORTHERN	-137,181.650	28 Oct 16				0.00	-98,428.56	-98,428.56	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / SGD EX.RATE 0.7175053 WITH NORTHERN	-192,217.600	28 Oct 16				0.00	-137,917.14	-137,917.14	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 USD / SGD EX.RATE 0.7337785 WITH NORTHERN	-14,440.740	30 Aug 16				0.00	-10,596.31	-10,583.56	12.75
FX DEAL TRANSACTED ON 30 SEP 2016 USD / SGD EX.RATE 0.733133 WITH NORTHERN TRUST	-12,888.900	30 Sep 16				0.00	-9,449.28	-9,453.15	-3.87

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SGD EX.RATE 0.7424401 WITH NORTHERN	-312,652.000	31 Mar 16				0.00	-232,125.38	-231,328.48	796.90
FX DEAL TRANSACTED ON 31 MAY 2016 SGD / USD EX.RATE 1.376896 WITH NORTHERN TRUST	649,471.000	31 May 16				0.00	471,692.12	479,049.24	7,357.12
FX DEAL TRANSACTED ON 31 MAY 2016 USD / SGD EX.RATE 0.7263747 WITH NORTHERN	-649,471.000	31 May 16				0.00	-471,759.28	-471,297.12	462.16
South African rand - ZAR									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / ZAR EX.RATE 0.0641005 WITH NORTHERN	-3,151,293.450	2 Mar 16				0.00	-201,999.52	-197,703.41	4,296.11
FX DEAL TRANSACTED ON 06 JUN 2016 USD / ZAR EX.RATE 0.0656793 WITH NORTHERN	-3,151,293.450	6 Jun 16				0.00	-206,974.71	-227,448.10	-20,473.39
FX DEAL TRANSACTED ON 06 JUN 2016 ZAR / USD EX.RATE 14.9296 WITH NORTHERN TRUST	3,151,293.450	6 Jun 16				0.00	211,076.88	205,604.06	-5,472.82
FX DEAL TRANSACTED ON 07 MAR 2016 USD / ZAR EX.RATE 0.0641869 WITH NORTHERN	-3,151,293.450	7 Mar 16				0.00	-202,271.80	-205,604.06	-3,332.26
FX DEAL TRANSACTED ON 07 MAR 2016 ZAR / USD EX.RATE 15.305 WITH NORTHERN TRUST	3,151,293.450	7 Mar 16				0.00	205,899.60	197,703.41	-8,196.19
FX DEAL TRANSACTED ON 12 DEC 2016 USD / ZAR EX.RATE 0.0719984 WITH NORTHERN	-1,343,229.450	12 Dec 16				0.00	-96,710.35	-96,914.44	-204.09
FX DEAL TRANSACTED ON 12 DEC 2016 ZAR / USD EX.RATE 13.662 WITH NORTHERN TRUST	1,343,229.450	12 Dec 16				0.00	98,318.65	95,544.02	-2,774.63
FX DEAL TRANSACTED ON 12 SEP 2016 USD / ZAR EX.RATE 0.0680629 WITH NORTHERN	-1,343,229.450	12 Sep 16				0.00	-91,424.04	-95,544.02	-4,119.98
FX DEAL TRANSACTED ON 12 SEP 2016 ZAR / USD EX.RATE 14.435 WITH NORTHERN TRUST	1,343,229.450	12 Sep 16				0.00	93,053.65	96,949.08	3,895.43

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2016 ZAR / USD EX.RATE 14.27745 WITH NORTHERN TRUST	811,057.000	20 Dec 16				0.00	56,806.85	58,518.02	1,711.17
FX DEAL TRANSACTED ON 24 JUN 2016 ZAR / USD EX.RATE 15.31693 WITH NORTHERN TRUST	750,879.000	24 Jun 16				0.00	49,022.81	54,195.53	5,172.72
FX DEAL TRANSACTED ON 28 JUN 2016 ZAR / USD EX.RATE 15.429 WITH NORTHERN TRUST	1,057,185.000	28 Jun 16				0.00	68,519.35	76,303.50	7,784.15
South Korean won - KRW									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / KRW EX.RATE 0.0008151 WITH NORTHERN	-177,802,320.000	2 Mar 16				0.00	-144,928.25	-152,823.34	-7,895.09
FX DEAL TRANSACTED ON 14 JUN 2016 KRW / USD EX.RATE 1176.95 WITH NORTHERN TRUST	908,027,413.000	14 Jun 16				0.00	771,508.91	786,443.28	14,934.37
FX DEAL TRANSACTED ON 14 JUN 2016 USD / KRW EX.RATE 0.0008477 WITH NORTHERN	-908,027,413.000	14 Jun 16				0.00	-769,743.07	-828,001.11	-58,258.04
FX DEAL TRANSACTED ON 15 MAR 2016 KRW / USD EX.RATE 1194.8 WITH NORTHERN TRUST	908,027,413.000	15 Mar 16				0.00	759,982.77	780,461.05	20,478.28
FX DEAL TRANSACTED ON 15 MAR 2016 USD / KRW EX.RATE 0.0008346 WITH NORTHERN	-908,027,413.000	15 Mar 16				0.00	-757,857.88	-786,443.28	-28,585.40
FX DEAL TRANSACTED ON 18 MAR 2016 KRW / USD EX.RATE 1161.3 WITH NORTHERN TRUST	730,225,093.000	18 Mar 16				0.00	628,799.70	627,637.71	-1,161.99
FX DEAL TRANSACTED ON 18 MAR 2016 KRW / USD EX.RATE 1161.3 WITH NORTHERN TRUST	177,802,320.000	18 Mar 16				0.00	153,106.28	152,823.34	-282.94
FX DEAL TRANSACTED ON 18 MAR 2016 USD / KRW EX.RATE 0.0008611 WITH NORTHERN	-908,027,413.000	18 Mar 16				0.00	-781,905.98	-780,461.05	1,444.93
FX DEAL TRANSACTED ON 19 SEP 2016 KRW / USD EX.RATE 1119.3 WITH NORTHERN TRUST	908,027,413.000	19 Sep 16				0.00	811,245.79	828,001.11	16,755.32
FX DEAL TRANSACTED ON 19 SEP 2016 USD / KRW EX.RATE 0.0008929 WITH NORTHERN	-908,027,413.000	19 Sep 16				0.00	-810,738.76	-751,802.79	58,935.97
FX DEAL TRANSACTED ON 21 DEC 2016 KRW / USD EX.RATE 1193.45 WITH NORTHERN TRUST	908,027,413.000	21 Dec 16				0.00	760,842.44	751,802.79	-9,039.65

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 DEC 2016 USD / KRW EX.RATE 0.000838 WITH NORTHERN TRUST	-908,027,413.000	21 Dec 16				0.00	-760,938.08	-753,900.69	7,037.39
FX DEAL TRANSACTED ON 21 JUN 2016 KRW / USD EX.RATE 1158.2 WITH NORTHERN TRUST	908,027,413.000	21 Jun 16				0.00	783,998.80	786,443.28	2,444.48
FX DEAL TRANSACTED ON 21 JUN 2016 USD / KRW EX.RATE 0.0008634 WITH NORTHERN	-908,027,413.000	21 Jun 16				0.00	-783,998.80	-786,443.28	-2,444.48
FX DEAL TRANSACTED ON 26 DEC 2016 KRW / USD EX.RATE 1199.4 WITH NORTHERN TRUST	908,027,413.000	26 Dec 16				0.00	757,068.04	751,802.79	-5,265.25
FX DEAL TRANSACTED ON 26 DEC 2016 USD / KRW EX.RATE 0.0008338 WITH NORTHERN	-908,027,413.000	26 Dec 16				0.00	-757,068.04	-751,802.79	5,265.25
FX DEAL TRANSACTED ON 26 SEP 2016 KRW / USD EX.RATE 1106.9 WITH NORTHERN TRUST	908,027,413.000	26 Sep 16				0.00	820,333.74	828,001.11	7,667.37
FX DEAL TRANSACTED ON 26 SEP 2016 USD / KRW EX.RATE 0.0009034 WITH NORTHERN	-908,027,413.000	26 Sep 16				0.00	-820,333.74	-828,001.11	-7,667.37
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 JUN 2016 SEK / USD EX.RATE 8.11765 WITH NORTHERN TRUST	667,683.680	6 Jun 16				0.00	82,250.86	80,401.68	-1,849.18
FX DEAL TRANSACTED ON 06 JUN 2016 USD / SEK EX.RATE 0.1236858 WITH NORTHERN	-667,683.680	6 Jun 16				0.00	-82,583.02	-77,849.46	4,733.56
FX DEAL TRANSACTED ON 07 MAR 2016 SEK / USD EX.RATE 8.5133 WITH NORTHERN TRUST	667,683.680	7 Mar 16				0.00	78,428.30	80,391.51	1,963.21
FX DEAL TRANSACTED ON 07 MAR 2016 USD / SEK EX.RATE 0.1178912 WITH NORTHERN	-667,683.680	7 Mar 16				0.00	-78,714.01	-80,401.68	-1,687.67
FX DEAL TRANSACTED ON 12 DEC 2016 SEK / USD EX.RATE 9.1866 WITH NORTHERN TRUST	667,683.680	12 Dec 16				0.00	72,680.17	71,211.62	-1,468.55
FX DEAL TRANSACTED ON 12 DEC 2016 USD / SEK EX.RATE 0.1093831 WITH NORTHERN	-667,683.680	12 Dec 16				0.00	-73,033.31	-73,806.40	-773.09
FX DEAL TRANSACTED ON 12 SEP 2016 SEK / USD EX.RATE 8.4958 WITH NORTHERN TRUST	667,683.680	12 Sep 16				0.00	78,589.85	77,849.46	-740.39

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2016 USD / SEK EX.RATE 0.1182047 WITH NORTHERN	-667,683.680	12 Sep 16				0.00	-78,923.35	-71,211.62	7,711.73
FX DEAL TRANSACTED ON 19 DEC 2016 SEK / USD EX.RATE 9.29421 WITH NORTHERN TRUST	1,956,743.000	19 Dec 16				0.00	210,533.55	216,300.26	5,766.71
FX DEAL TRANSACTED ON 19 DEC 2016 USD / SEK EX.RATE 0.1070526 WITH NORTHERN	-1,956,743.000	19 Dec 16				0.00	-209,474.48	-208,695.88	778.60
FX DEAL TRANSACTED ON 20 DEC 2016 USD / SEK EX.RATE 0.106628 WITH NORTHERN TRUST	-1,417,800.000	20 Dec 16				0.00	-151,177.17	-153,666.07	-2,488.90
FX DEAL TRANSACTED ON 21 JUN 2016 USD / SEK EX.RATE 0.1209895 WITH NORTHERN	-1,086,752.460	21 Jun 16				0.00	-131,485.65	-131,485.65	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 USD / SEK EX.RATE 0.1220844 WITH NORTHERN	-1,040,842.440	23 Jun 16				0.00	-127,070.59	-127,070.59	0.00
FX DEAL TRANSACTED ON 26 FEB 2016 SEK / USD EX.RATE 8.5584 WITH NORTHERN TRUST	703,045.000	26 Feb 16				0.00	82,146.78	81,855.07	-291.71
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 27 JUN 2016 USD / SEK EX.RATE 0.1169007 WITH NORTHERN	-2,391,845.060	27 Jun 16				0.00	-279,608.45	-279,608.45	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 29 SEP 2016 SEK / USD EX.RATE 8.5704 WITH NORTHERN TRUST	219,671.000	29 Sep 16				0.00	25,631.36	25,640.33	8.97
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SEK EX.RATE 0.1233182 WITH NORTHERN	-2,321,900.000	31 Mar 16				0.00	-286,332.64	-285,187.89	1,144.75
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SEK EX.RATE 0.1233832 WITH NORTHERN	-1,139,839.260	31 Mar 16				0.00	-140,637.02	-140,637.02	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 APR 2016 USD / CHF EX.RATE 1.0399464 WITH NORTHERN	-165,292.230	1 Apr 16				0.00	-171,895.06	-171,895.06	0.00
FX DEAL TRANSACTED ON 01 MAR 2016 USD / CHF EX.RATE 1.001403 WITH NORTHERN TRUST	-28,027.350	1 Mar 16				0.00	-28,066.67	-28,079.30	-12.63

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 FEB 2016 CHF / USD EX.RATE 1.018 WITH NORTHERN TRUST	104,378.000	2 Feb 16				0.00	102,532.42	103,544.47	1,012.05
FX DEAL TRANSACTED ON 02 FEB 2016 USD / CHF EX.RATE 0.9838937 WITH NORTHERN	-110,914.530	2 Feb 16				0.00	-109,128.10	-112,569.30	-3,441.20
FX DEAL TRANSACTED ON 02 MAR 2016 USD / CHF EX.RATE 1.004127 WITH NORTHERN TRUST	-310,025.680	2 Mar 16				0.00	-311,305.14	-314,651.05	-3,345.91
FX DEAL TRANSACTED ON 02 NOV 2016 CHF / USD EX.RATE 0.970372 WITH NORTHERN TRUST	238,574.000	2 Nov 16				0.00	245,858.29	231,794.03	-14,064.26
FX DEAL TRANSACTED ON 03 FEB 2016 USD / CHF EX.RATE 0.9908446 WITH NORTHERN	-465,886.000	3 Feb 16				0.00	-461,620.63	-472,836.70	-11,216.07
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 MAY 2016 USD / CHF EX.RATE 1.0522052 WITH NORTHERN	-5,805.800	3 May 16				0.00	-6,108.89	-6,093.09	15.80

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 JUN 2016 CHF / USD EX.RATE 0.971211 WITH NORTHERN TRUST	931,341.950	6 Jun 16				0.00	958,949.14	966,473.25	7,524.11
FX DEAL TRANSACTED ON 06 JUN 2016 USD / CHF EX.RATE 1.0345541 WITH NORTHERN	-931,341.950	6 Jun 16				0.00	-963,523.64	-951,514.05	12,009.59
FX DEAL TRANSACTED ON 07 MAR 2016 CHF / USD EX.RATE 0.9984 WITH NORTHERN TRUST	2,560,295.950	7 Mar 16				0.00	2,564,398.99	2,598,493.81	34,094.82
FX DEAL TRANSACTED ON 07 MAR 2016 USD / CHF EX.RATE 1.0060615 WITH NORTHERN	-2,560,295.950	7 Mar 16				0.00	-2,575,815.24	-2,656,873.29	-81,058.05
FX DEAL TRANSACTED ON 10 FEB 2016 CHF / USD EX.RATE 0.97603 WITH NORTHERN TRUST	286,356.000	10 Feb 16				0.00	293,388.52	290,628.24	-2,760.28
FX DEAL TRANSACTED ON 12 DEC 2016 CHF / USD EX.RATE 1.01553 WITH NORTHERN TRUST	1,712,975.300	12 Dec 16				0.00	1,686,779.61	1,664,294.68	-22,484.93
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CHF EX.RATE 0.9901039 WITH NORTHERN	-1,712,975.300	12 Dec 16				0.00	-1,696,023.54	-1,693,083.27	2,940.27
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.982705 WITH NORTHERN TRUST	109,828.650	12 Jul 16				0.00	111,761.57	111,761.57	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.986704 WITH NORTHERN TRUST	101,053.950	12 Jul 16				0.00	102,415.67	102,415.67	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.986704 WITH NORTHERN TRUST	27,187.880	12 Jul 16				0.00	27,554.24	27,554.24	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.970509 WITH NORTHERN TRUST	111,647.730	12 Sep 16				0.00	115,040.39	115,040.39	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.972915 WITH NORTHERN TRUST	2,249,874.300	12 Sep 16				0.00	2,312,508.60	2,298,604.72	-13,903.88
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.973808 WITH NORTHERN TRUST	103,144.930	12 Sep 16				0.00	105,919.16	105,919.16	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 12 SEP 2016 USD / CHF EX.RATE 1.0328231 WITH NORTHERN	-2,249,874.300	12 Sep 16				0.00	-2,323,722.19	-2,185,935.68	137,786.51
FX DEAL TRANSACTED ON 13 JAN 2016 CHF / USD EX.RATE 1.00453 WITH NORTHERN TRUST	145,306.000	13 Jan 16				0.00	144,650.73	147,473.87	2,823.14

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 14 APR 2016 USD / CHF EX.RATE 1.0357435 WITH NORTHERN	-14,488.990	14 Apr 16				0.00	-15,006.88	-14,983.44	23.44
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 14 MAR 2016 CHF / USD EX.RATE 0.982175 WITH NORTHERN TRUST	163,430.000	14 Mar 16				0.00	166,396.01	169,594.77	3,198.76
FX DEAL TRANSACTED ON 14 SEP 2016 CHF / USD EX.RATE 0.96837 WITH NORTHERN TRUST	298,325.000	14 Sep 16				0.00	308,069.23	289,846.98	-18,222.25
FX DEAL TRANSACTED ON 18 JUL 2016 CHF / USD EX.RATE 0.9821 WITH NORTHERN TRUST	22,393.000	18 Jul 16				0.00	22,801.14	22,734.01	-67.13
FX DEAL TRANSACTED ON 18 JUL 2016 USD / CHF EX.RATE 1.0215966 WITH NORTHERN	-86,554.000	18 Jul 16				0.00	-88,423.27	-88,428.69	-5.42
FX DEAL TRANSACTED ON 18 MAR 2016 CHF / USD EX.RATE 0.963925 WITH NORTHERN TRUST	414,185.000	18 Mar 16				0.00	429,685.92	429,808.54	122.62
FX DEAL TRANSACTED ON 18 MAR 2016 USD / CHF EX.RATE 1.0336986 WITH NORTHERN	-414,185.000	18 Mar 16				0.00	-428,142.44	-427,965.49	176.95
FX DEAL TRANSACTED ON 19 DEC 2016 CHF / USD EX.RATE 1.017105 WITH NORTHERN TRUST	308,868.000	19 Dec 16				0.00	303,673.66	305,281.25	1,607.59

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / CHF EX.RATE 0.9776127 WITH NORTHERN	-308,868.000	19 Dec 16				0.00	-301,953.27	-300,090.36	1,862.91
FX DEAL TRANSACTED ON 19 JAN 2016 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	-32,616.990	19 Jan 16				0.00	-32,555.14	-32,555.14	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 CHF / USD EX.RATE 1.02373 WITH NORTHERN TRUST	142,998.000	20 Dec 16				0.00	139,683.31	141,337.43	1,654.12
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CHF EX.RATE 0.9713453 WITH NORTHERN	-600,600.000	20 Dec 16				0.00	-583,390.00	-585,294.55	-1,904.55
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 20 MAY 2016 USD / CHF EX.RATE 1.0084742 WITH NORTHERN	-410,268.200	20 May 16				0.00	-413,744.90	-413,744.90	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 21 JUN 2016 CHF / USD EX.RATE 0.960312 WITH NORTHERN TRUST	90,514.780	21 Jun 16				0.00	94,255.60	94,255.60	0.00
FX DEAL TRANSACTED ON 22 JUN 2016 CHF / USD EX.RATE 0.958512 WITH NORTHERN TRUST	81,388.570	22 Jun 16				0.00	84,911.37	84,911.37	0.00
FX DEAL TRANSACTED ON 22 JUN 2016 CHF / USD EX.RATE 0.958512 WITH NORTHERN TRUST	161,827.950	22 Jun 16				0.00	168,832.47	168,832.47	0.00
FX DEAL TRANSACTED ON 23 FEB 2016 CHF / USD EX.RATE 0.992 WITH NORTHERN TRUST	63,900.000	23 Feb 16				0.00	64,415.32	64,705.59	290.27

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 FEB 2016 USD / CHF EX.RATE 1.0085017 WITH NORTHERN	-172,556.000	23 Feb 16				0.00	-174,023.01	-175,130.42	-1,107.41
FX DEAL TRANSACTED ON 23 JUN 2016 CHF / USD EX.RATE 0.957213 WITH NORTHERN TRUST	127,015.370	23 Jun 16				0.00	132,692.90	132,692.90	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 CHF / USD EX.RATE 0.991165 WITH NORTHERN TRUST	677,080.000	23 May 16				0.00	683,115.32	702,620.25	19,504.93
FX DEAL TRANSACTED ON 23 MAY 2016 USD / CHF EX.RATE 1.0081021 WITH NORTHERN	-751,868.000	23 May 16				0.00	-757,959.72	-758,466.66	-506.94
FX DEAL TRANSACTED ON 24 JUN 2016 CHF / USD EX.RATE 0.9724 WITH NORTHERN TRUST	658,957.350	24 Jun 16				0.00	677,660.79	671,822.76	-5,838.03
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CHF EX.RATE 1.0335917 WITH NORTHERN	-658,957.350	24 Jun 16				0.00	-681,092.87	-673,229.82	7,863.05
FX DEAL TRANSACTED ON 28 JAN 2016 CHF / USD EX.RATE 1.01201 WITH NORTHERN TRUST	211,068.000	28 Jan 16				0.00	208,563.16	214,216.99	5,653.83
FX DEAL TRANSACTED ON 28 JAN 2016 USD / CHF EX.RATE 0.9862769 WITH NORTHERN	-211,068.000	28 Jan 16				0.00	-208,171.50	-208,194.91	-23.41
FX DEAL TRANSACTED ON 28 JUL 2016 CHF / USD EX.RATE 0.9809 WITH NORTHERN TRUST	30,000.000	28 Jul 16				0.00	30,584.16	31,030.20	446.04
FX DEAL TRANSACTED ON 28 JUN 2016 CHF / USD EX.RATE 0.9826 WITH NORTHERN TRUST	183,173.000	28 Jun 16				0.00	186,416.65	186,911.22	494.57

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	-219,442.300	28 Oct 16				0.00	-220,634.17	-220,634.17	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	-119,446.010	28 Oct 16				0.00	-120,094.76	-120,094.76	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	-70,482.470	28 Oct 16				0.00	-70,865.28	-70,865.28	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	-153,496.830	28 Oct 16				0.00	-154,330.52	-154,330.52	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0128675 WITH NORTHERN	-239,530.440	28 Oct 16				0.00	-242,612.59	-242,612.59	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 CHF / USD EX.RATE 0.968709 WITH NORTHERN TRUST	297,245.990	29 Jul 16				0.00	306,847.56	306,847.56	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / CHF EX.RATE 1.0248422 WITH NORTHERN	-573,021.000	29 Jun 16				0.00	-587,256.09	-585,432.16	1,823.93
FX DEAL TRANSACTED ON 31 MAR 2016 CHF / USD EX.RATE 0.954825 WITH NORTHERN TRUST	374,259.000	31 Mar 16				0.00	391,966.07	388,376.49	-3,589.58

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	-75,187.180	31 Mar 16				0.00	-78,296.49	-78,296.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	-209,427.910	31 Mar 16				0.00	-218,088.65	-218,088.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	-102,333.030	31 Mar 16				0.00	-106,564.94	-106,564.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	-146,445.310	31 Mar 16				0.00	-152,501.45	-152,501.45	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0439503 WITH NORTHERN	-1,002,000.000	31 Mar 16				0.00	-1,046,038.21	-1,041,255.33	4,782.88
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2016 USD / CHF EX.RATE 1.0399464 WITH NORTHERN	171,895.060	1 Apr 16				0.00	171,895.06	171,895.06	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	144,017.580	1 Apr 16				0.00	144,017.58	144,017.58	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	97,308.440	1 Apr 16				0.00	97,308.44	97,308.44	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	116,528.210	1 Apr 16				0.00	116,528.21	116,528.21	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / EUR EX.RATE 1.137859 WITH NORTHERN TRUST	103,506.890	1 Apr 16				0.00	103,506.89	103,506.89	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / SGD EX.RATE 0.7404089 WITH NORTHERN	114,346.740	1 Apr 16				0.00	114,346.74	114,346.74	0.00
FX DEAL TRANSACTED ON 01 APR 2016 USD / SGD EX.RATE 0.7404089 WITH NORTHERN	171,187.130	1 Apr 16				0.00	171,187.13	171,187.13	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2016 USD / EUR EX.RATE 1.088174 WITH NORTHERN TRUST	209,646.440	1 Feb 16				0.00	209,646.44	209,646.44	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	18,148.420	1 Jul 16				0.00	18,148.42	18,148.42	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	6,898.050	1 Jul 16				0.00	6,898.05	6,898.05	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	3,171.320	1 Jul 16				0.00	3,171.32	3,171.32	0.00
FX DEAL TRANSACTED ON 01 JUL 2016 USD / JPY EX.RATE 0.0097522 WITH NORTHERN	1,899.490	1 Jul 16				0.00	1,899.49	1,899.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAR 2016 USD / CHF EX.RATE 1.001403 WITH NORTHERN TRUST	28,066.670	1 Mar 16				0.00	28,066.67	28,066.67	0.00
FX DEAL TRANSACTED ON 01 MAR 2016 USD / GBP EX.RATE 1.396981 WITH NORTHERN TRUST	216,692.710	1 Mar 16				0.00	216,692.71	216,692.71	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 SEP 2016 ILS / USD EX.RATE 3.764171 WITH NORTHERN TRUST	-21,918.700	1 Sep 16				0.00	-21,918.70	-21,918.70	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 SEP 2016 USD / HKD EX.RATE 0.1288722 WITH NORTHERN	3,818.400	1 Sep 16				0.00	3,818.40	3,818.40	0.00
FX DEAL TRANSACTED ON 02 DEC 2016 USD / JPY EX.RATE 0.0087639 WITH NORTHERN	1,386.380	2 Dec 16				0.00	1,386.38	1,386.38	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2016 CHF / USD EX.RATE 1.018 WITH NORTHERN TRUST	-102,532.420	2 Feb 16				0.00	-102,532.42	-102,532.42	0.00
FX DEAL TRANSACTED ON 02 FEB 2016 USD / CHF EX.RATE 0.9838937 WITH NORTHERN	109,128.100	2 Feb 16				0.00	109,128.10	109,128.10	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2016 USD / EUR EX.RATE 1.091173 WITH NORTHERN TRUST	4,618.120	2 Feb 16				0.00	4,618.12	4,618.12	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 FEB 2016 USD / EUR EX.RATE 1.091473 WITH NORTHERN TRUST	83,632.910	2 Feb 16				0.00	83,632.91	83,632.91	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 EUR / USD EX.RATE 0.9196586 WITH NORTHERN	-153,305.820	2 Mar 16				0.00	-153,305.82	-153,305.82	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 USD / AUD EX.RATE 0.729402 WITH NORTHERN TRUST	162,159.250	2 Mar 16				0.00	162,159.25	162,159.25	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 USD / CHF EX.RATE 1.004127 WITH NORTHERN TRUST	311,305.140	2 Mar 16				0.00	311,305.14	311,305.14	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 MAR 2016 USD / CNY EX.RATE 0.1524019 WITH NORTHERN	143,456.020	2 Mar 16				0.00	143,456.02	143,456.02	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 USD / KRW EX.RATE 0.0008151 WITH NORTHERN	144,928.250	2 Mar 16				0.00	144,928.25	144,928.25	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 USD / TWD EX.RATE 0.030185 WITH NORTHERN TRUST	115,043.290	2 Mar 16				0.00	115,043.29	115,043.29	0.00
FX DEAL TRANSACTED ON 02 MAR 2016 USD / ZAR EX.RATE 0.0641005 WITH NORTHERN	201,999.520	2 Mar 16				0.00	201,999.52	201,999.52	0.00
FX DEAL TRANSACTED ON 02 MAY 2016 USD / CAD EX.RATE 0.7969931 WITH NORTHERN	174,182.840	2 May 16				0.00	174,182.84	174,182.84	0.00
FX DEAL TRANSACTED ON 02 MAY 2016 USD / EUR EX.RATE 1.151415 WITH NORTHERN TRUST	238,945.100	2 May 16				0.00	238,945.10	238,945.10	0.00
FX DEAL TRANSACTED ON 02 NOV 2016 CHF / USD EX.RATE 0.970372 WITH NORTHERN TRUST	-245,858.290	2 Nov 16				0.00	-245,858.29	-245,858.29	0.00
FX DEAL TRANSACTED ON 02 NOV 2016 USD / EUR EX.RATE 1.111782 WITH NORTHERN TRUST	199,903.960	2 Nov 16				0.00	199,903.96	199,903.96	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 NOV 2016 USD / GBP EX.RATE 1.23213 WITH NORTHERN TRUST	10,536.010	2 Nov 16				0.00	10,536.01	10,536.01	0.00
FX DEAL TRANSACTED ON 02 NOV 2016 USD / JPY EX.RATE 0.0096833 WITH NORTHERN	3,515.240	2 Nov 16				0.00	3,515.24	3,515.24	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 SEP 2016 ILS / USD EX.RATE 3.757973 WITH NORTHERN TRUST	-31,800.310	2 Sep 16				0.00	-31,800.31	-31,800.31	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 SEP 2016 USD / JPY EX.RATE 0.0096561 WITH NORTHERN	5,025.770	2 Sep 16				0.00	5,025.77	5,025.77	0.00
FX DEAL TRANSACTED ON 02 SEP 2016 USD / JPY EX.RATE 0.0096561 WITH NORTHERN	12,455.670	2 Sep 16				0.00	12,455.67	12,455.67	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 FEB 2016 CAD / USD EX.RATE 1.386738 WITH NORTHERN TRUST	-1,938,211.110	3 Feb 16				0.00	-1,938,211.11	-1,938,211.11	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 USD / CHF EX.RATE 0.9908446 WITH NORTHERN	461,620.630	3 Feb 16				0.00	461,620.63	461,620.63	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 USD / EUR EX.RATE 1.103685 WITH NORTHERN TRUST	136,163.830	3 Feb 16				0.00	136,163.83	136,163.83	0.00
FX DEAL TRANSACTED ON 03 FEB 2016 USD / HKD EX.RATE 0.1282734 WITH NORTHERN	1,035,072.250	3 Feb 16				0.00	1,035,072.25	1,035,072.25	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 JUN 2016 USD / JPY EX.RATE 0.0092909 WITH NORTHERN	8,222.050	3 Jun 16				0.00	8,222.05	8,222.05	0.00
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6835555 WITH NORTHERN	-80,321.350	3 May 16				0.00	-80,321.35	-80,321.35	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6864657 WITH NORTHERN	-10,698.510	3 May 16				0.00	-10,698.51	-10,698.51	0.00
FX DEAL TRANSACTED ON 03 MAY 2016 GBP / USD EX.RATE 0.6864657 WITH NORTHERN	-202,073.920	3 May 16				0.00	-202,073.92	-202,073.92	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 MAY 2016 USD / CHF EX.RATE 1.0522052 WITH NORTHERN	6,108.890	3 May 16				0.00	6,108.89	6,108.89	0.00
FX DEAL TRANSACTED ON 03 MAY 2016 USD / EUR EX.RATE 1.154754 WITH NORTHERN TRUST	14,672.110	3 May 16				0.00	14,672.11	14,672.11	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 MAY 2016 USD / GBP EX.RATE 1.456737 WITH NORTHERN TRUST	167,287.950	3 May 16				0.00	167,287.95	167,287.95	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 ILS / USD EX.RATE 3.75765 WITH NORTHERN TRUST	-778,371.320	3 Oct 16				0.00	-778,371.32	-778,371.32	0.00
FX DEAL TRANSACTED ON 03 OCT 2016 USD / ILS EX.RATE 0.2656042 WITH NORTHERN	818,821.250	3 Oct 16				0.00	818,821.25	818,821.25	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 OCT 2016 USD / JPY EX.RATE 0.009859 WITH NORTHERN TRUST	8,218.160	3 Oct 16				0.00	8,218.16	8,218.16	0.00
FX DEAL TRANSACTED ON 04 AUG 2016 USD / GBP EX.RATE 1.312906 WITH NORTHERN TRUST	23,151.390	4 Aug 16				0.00	23,151.39	23,151.39	0.00
FX DEAL TRANSACTED ON 04 FEB 2016 GBP / USD EX.RATE 0.6847617 WITH NORTHERN	-542,952.950	4 Feb 16				0.00	-542,952.95	-542,952.95	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 FEB 2016 USD / EUR EX.RATE 1.120864 WITH NORTHERN TRUST	410,970.690	4 Feb 16				0.00	410,970.69	410,970.69	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 FEB 2016 USD / GBP EX.RATE 1.462761 WITH NORTHERN TRUST	15,069.380	4 Feb 16				0.00	15,069.38	15,069.38	0.00
FX DEAL TRANSACTED ON 04 JUL 2016 USD / AUD EX.RATE 0.754 WITH NORTHERN TRUST	15,604.180	4 Jul 16				0.00	15,604.18	15,604.18	0.00
FX DEAL TRANSACTED ON 04 MAR 2016 USD / EUR EX.RATE 1.097571 WITH NORTHERN TRUST	829.760	4 Mar 16				0.00	829.76	829.76	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 MAR 2016 USD / EUR EX.RATE 1.099618 WITH NORTHERN TRUST	492,124.140	4 Mar 16				0.00	492,124.14	492,124.14	0.00
FX DEAL TRANSACTED ON 04 MAY 2016 CNY / USD EX.RATE 6.518 WITH NORTHERN TRUST	-66,304.850	4 May 16				0.00	-66,304.85	-66,304.85	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 MAY 2016 USD / EUR EX.RATE 1.148755 WITH NORTHERN TRUST	10,418.660	4 May 16				0.00	10,418.66	10,418.66	0.00
FX DEAL TRANSACTED ON 04 MAY 2016 USD / EUR EX.RATE 1.148755 WITH NORTHERN TRUST	13,256.140	4 May 16				0.00	13,256.14	13,256.14	0.00
FX DEAL TRANSACTED ON 04 MAY 2016 USD / GBP EX.RATE 1.449465 WITH NORTHERN TRUST	5,913.820	4 May 16				0.00	5,913.82	5,913.82	0.00
FX DEAL TRANSACTED ON 04 MAY 2016 USD / GBP EX.RATE 1.449465 WITH NORTHERN TRUST	166,855.710	4 May 16				0.00	166,855.71	166,855.71	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 04 OCT 2016 EUR / USD EX.RATE 0.894624 WITH NORTHERN TRUST	-79,611.100	4 Oct 16				0.00	-79,611.10	-79,611.10	0.00
FX DEAL TRANSACTED ON 04 OCT 2016 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	141,230.000	4 Oct 16				0.00	141,230.00	141,230.00	0.00
FX DEAL TRANSACTED ON 05 AUG 2016 GBP / USD EX.RATE 0.7657232 WITH NORTHERN	-2,625,527.190	5 Aug 16				0.00	-2,625,527.19	-2,625,527.19	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	4,481.810	5 Dec 16				0.00	4,481.81	4,481.81	0.00
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	8,809.390	5 Dec 16				0.00	8,809.39	8,809.39	0.00
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	4,924.650	5 Dec 16				0.00	4,924.65	4,924.65	0.00
FX DEAL TRANSACTED ON 05 DEC 2016 USD / JPY EX.RATE 0.0087448 WITH NORTHERN	11,297.080	5 Dec 16				0.00	11,297.08	11,297.08	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 EUR / USD EX.RATE 0.8958687 WITH NORTHERN	-2,155.060	5 Feb 16				0.00	-2,155.06	-2,155.06	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 FEB 2016 USD / AUD EX.RATE 0.70615 WITH NORTHERN TRUST	140,684.150	5 Feb 16				0.00	140,684.15	140,684.15	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 USD / CAD EX.RATE 0.7202841 WITH NORTHERN	198,786.180	5 Feb 16				0.00	198,786.18	198,786.18	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 USD / GBP EX.RATE 1.450262 WITH NORTHERN TRUST	114,593.900	5 Feb 16				0.00	114,593.90	114,593.90	0.00
FX DEAL TRANSACTED ON 05 FEB 2016 USD / JPY EX.RATE 0.0085575 WITH NORTHERN	115,475.560	5 Feb 16				0.00	115,475.56	115,475.56	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JUL 2016 USD / GBP EX.RATE 1.305708 WITH NORTHERN TRUST	13,227.550	5 Jul 16				0.00	13,227.55	13,227.55	0.00
FX DEAL TRANSACTED ON 05 JUL 2016 USD / JPY EX.RATE 0.0098338 WITH NORTHERN	132,827.500	5 Jul 16				0.00	132,827.50	132,827.50	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 DEC 2016 USD / EUR EX.RATE 1.07348 WITH NORTHERN TRUST	186,246.630	6 Dec 16				0.00	186,246.63	186,246.63	0.00
FX DEAL TRANSACTED ON 06 DEC 2016 USD / JPY EX.RATE 0.0087805 WITH NORTHERN	214,922.030	6 Dec 16				0.00	214,922.03	214,922.03	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUL 2016 CAD / USD EX.RATE 1.29981 WITH NORTHERN TRUST	-132,760.900	6 Jul 16				0.00	-132,760.90	-132,760.90	0.00
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.107068 WITH NORTHERN TRUST	19,395.830	6 Jul 16				0.00	19,395.83	19,395.83	0.00
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.107068 WITH NORTHERN TRUST	167,105.550	6 Jul 16				0.00	167,105.55	167,105.55	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUL 2016 USD / EUR EX.RATE 1.109067 WITH NORTHERN TRUST	165,357.320	6 Jul 16				0.00	165,357.32	165,357.32	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUL 2016 USD / GBP EX.RATE 1.294812 WITH NORTHERN TRUST	478,990.720	6 Jul 16				0.00	478,990.72	478,990.72	0.00
FX DEAL TRANSACTED ON 06 JUL 2016 USD / JPY EX.RATE 0.0098961 WITH NORTHERN	3,610.960	6 Jul 16				0.00	3,610.96	3,610.96	0.00
FX DEAL TRANSACTED ON 06 JUL 2016 USD / JPY EX.RATE 0.0098961 WITH NORTHERN	109,871.790	6 Jul 16				0.00	109,871.79	109,871.79	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2016 AUD / USD EX.RATE 1.3566496 WITH NORTHERN	-2,024,369.680	6 Jun 16				0.00	-2,024,369.68	-2,024,369.68	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 CAD / USD EX.RATE 1.283905 WITH NORTHERN TRUST	-1,291,424.270	6 Jun 16				0.00	-1,291,424.27	-1,291,424.27	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 CHF / USD EX.RATE 0.971211 WITH NORTHERN TRUST	-958,949.140	6 Jun 16				0.00	-958,949.14	-958,949.14	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2016 DKK / USD EX.RATE 6.51775 WITH NORTHERN TRUST	-217,886.320	6 Jun 16				0.00	-217,886.32	-217,886.32	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 EUR / USD EX.RATE 0.8766355 WITH NORTHERN	-184,135.830	6 Jun 16				0.00	-184,135.83	-184,135.83	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 EUR / USD EX.RATE 0.8766724 WITH NORTHERN	-7,899,715.370	6 Jun 16				0.00	-7,899,715.37	-7,899,715.37	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 GBP / USD EX.RATE 0.6913095 WITH NORTHERN	-592,366.500	6 Jun 16				0.00	-592,366.50	-592,366.50	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 HKD / USD EX.RATE 7.76615 WITH NORTHERN TRUST	-14,452.620	6 Jun 16				0.00	-14,452.62	-14,452.62	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 ILS / USD EX.RATE 3.8224 WITH NORTHERN TRUST	-570,628.140	6 Jun 16				0.00	-570,628.14	-570,628.14	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 JPY / USD EX.RATE 106.919 WITH NORTHERN TRUST	-1,885,600.510	6 Jun 16				0.00	-1,885,600.51	-1,885,600.51	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 MXN / USD EX.RATE 18.5841 WITH NORTHERN TRUST	-226,086.650	6 Jun 16				0.00	-226,086.65	-226,086.65	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 NOK / USD EX.RATE 8.17378 WITH NORTHERN TRUST	-441,000.190	6 Jun 16				0.00	-441,000.19	-441,000.19	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 NZD / USD EX.RATE 1.4476808 WITH NORTHERN	-75,052.460	6 Jun 16				0.00	-75,052.46	-75,052.46	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 SEK / USD EX.RATE 8.11765 WITH NORTHERN TRUST	-82,250.860	6 Jun 16				0.00	-82,250.86	-82,250.86	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 SGD / USD EX.RATE 1.357315 WITH NORTHERN TRUST	-68,420.790	6 Jun 16				0.00	-68,420.79	-68,420.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / AUD EX.RATE 0.734545 WITH NORTHERN TRUST	2,017,325.270	6 Jun 16				0.00	2,017,325.27	2,017,325.27	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / CAD EX.RATE 0.7789254 WITH NORTHERN	1,291,509.780	6 Jun 16				0.00	1,291,509.78	1,291,509.78	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / CHF EX.RATE 1.0345541 WITH NORTHERN	963,523.640	6 Jun 16				0.00	963,523.64	963,523.64	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / DKK EX.RATE 0.152825 WITH NORTHERN TRUST	217,031.220	6 Jun 16				0.00	217,031.22	217,031.22	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / EUR EX.RATE 1.13446 WITH NORTHERN TRUST	6,539.800	6 Jun 16				0.00	6,539.80	6,539.80	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / EUR EX.RATE 1.136734 WITH NORTHERN TRUST	7,872,408.270	6 Jun 16				0.00	7,872,408.27	7,872,408.27	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / GBP EX.RATE 1.44776 WITH NORTHERN TRUST	592,870.200	6 Jun 16				0.00	592,870.20	592,870.20	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / ILS EX.RATE 0.2622442 WITH NORTHERN	571,998.880	6 Jun 16				0.00	571,998.88	571,998.88	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / JPY EX.RATE 0.0093229 WITH NORTHERN	1,879,549.750	6 Jun 16				0.00	1,879,549.75	1,879,549.75	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / JPY EX.RATE 0.009329 WITH NORTHERN TRUST	9,681.700	6 Jun 16				0.00	9,681.70	9,681.70	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 JUN 2016 USD / MXN EX.RATE 0.0532722 WITH NORTHERN	223,829.580	6 Jun 16				0.00	223,829.58	223,829.58	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / NOK EX.RATE 0.1222995 WITH NORTHERN	440,845.400	6 Jun 16				0.00	440,845.40	440,845.40	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / NZD EX.RATE 0.693937 WITH NORTHERN TRUST	75,397.640	6 Jun 16				0.00	75,397.64	75,397.64	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / SEK EX.RATE 0.1236858 WITH NORTHERN	82,583.020	6 Jun 16				0.00	82,583.02	82,583.02	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / SGD EX.RATE 0.7354347 WITH NORTHERN	68,298.760	6 Jun 16				0.00	68,298.76	68,298.76	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 USD / ZAR EX.RATE 0.0656793 WITH NORTHERN	206,974.710	6 Jun 16				0.00	206,974.71	206,974.71	0.00
FX DEAL TRANSACTED ON 06 JUN 2016 ZAR / USD EX.RATE 14.9296 WITH NORTHERN TRUST	-211,076.880	6 Jun 16				0.00	-211,076.88	-211,076.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8743223 WITH NORTHERN	-370,236.030	6 May 16				0.00	-370,236.03	-370,236.03	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8760848 WITH NORTHERN	-75,851.630	6 May 16				0.00	-75,851.63	-75,851.63	0.00
FX DEAL TRANSACTED ON 06 MAY 2016 EUR / USD EX.RATE 0.8760848 WITH NORTHERN	-465,129.620	6 May 16				0.00	-465,129.62	-465,129.62	0.00
FX DEAL TRANSACTED ON 06 MAY 2016 JPY / USD EX.RATE 106.825 WITH NORTHERN TRUST	-324,871.850	6 May 16				0.00	-324,871.85	-324,871.85	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 APR 2016 NZD / USD EX.RATE 1.4697151 WITH NORTHERN	-214,975.830	7 Apr 16				0.00	-214,975.83	-214,975.83	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 APR 2016 USD / EUR EX.RATE 1.137905 WITH NORTHERN TRUST	178,367.750	7 Apr 16				0.00	178,367.75	178,367.75	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 DEC 2016 USD / JPY EX.RATE 0.0087639 WITH NORTHERN	4,007.730	7 Dec 16				0.00	4,007.73	4,007.73	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.9169038 WITH NORTHERN	-115,261.250	7 Jan 16				0.00	-115,261.25	-115,261.25	0.00
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.9169038 WITH NORTHERN	-42,574.250	7 Jan 16				0.00	-42,574.25	-42,574.25	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JAN 2016 EUR / USD EX.RATE 0.920534 WITH NORTHERN TRUST	-82,371.030	7 Jan 16				0.00	-82,371.03	-82,371.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JAN 2016 GBP / USD EX.RATE 0.6844917 WITH NORTHERN	-96,260.500	7 Jan 16				0.00	-96,260.50	-96,260.50	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JAN 2016 GBP / USD EX.RATE 0.6863715 WITH NORTHERN	-47,338.420	7 Jan 16				0.00	-47,338.42	-47,338.42	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JUL 2016 GBP / USD EX.RATE 0.7747212 WITH NORTHERN	-392,215.100	7 Jul 16				0.00	-392,215.10	-392,215.10	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 JUN 2016 USD / JPY EX.RATE 0.0092961 WITH NORTHERN	9,994.780	7 Jun 16				0.00	9,994.78	9,994.78	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAR 2016 AUD / USD EX.RATE 1.3431833 WITH NORTHERN	-1,304,440.950	7 Mar 16				0.00	-1,304,440.95	-1,304,440.95	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 CAD / USD EX.RATE 1.33268 WITH NORTHERN TRUST	-484,403.940	7 Mar 16				0.00	-484,403.94	-484,403.94	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 CHF / USD EX.RATE 0.9984 WITH NORTHERN TRUST	-2,564,398.990	7 Mar 16				0.00	-2,564,398.99	-2,564,398.99	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 DKK / USD EX.RATE 6.7799 WITH NORTHERN TRUST	-209,461.580	7 Mar 16				0.00	-209,461.58	-209,461.58	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 EUR / USD EX.RATE 0.9091777 WITH NORTHERN	-9,335,009.190	7 Mar 16				0.00	-9,335,009.19	-9,335,009.19	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 GBP / USD EX.RATE 0.7054674 WITH NORTHERN	-420,689.360	7 Mar 16				0.00	-420,689.36	-420,689.36	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 HKD / USD EX.RATE 7.7671 WITH NORTHERN TRUST	-130,906.290	7 Mar 16				0.00	-130,906.29	-130,906.29	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 ILS / USD EX.RATE 3.9171 WITH NORTHERN TRUST	-556,832.610	7 Mar 16				0.00	-556,832.61	-556,832.61	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 JPY / USD EX.RATE 113.346 WITH NORTHERN TRUST	-3,381,169.190	7 Mar 16				0.00	-3,381,169.19	-3,381,169.19	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 MXN / USD EX.RATE 17.9244 WITH NORTHERN TRUST	-160,673.100	7 Mar 16				0.00	-160,673.10	-160,673.10	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 NOK / USD EX.RATE 8.531 WITH NORTHERN TRUST	-333,953.990	7 Mar 16				0.00	-333,953.99	-333,953.99	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 NZD / USD EX.RATE 1.4808672 WITH NORTHERN	-73,370.520	7 Mar 16				0.00	-73,370.52	-73,370.52	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 SEK / USD EX.RATE 8.5133 WITH NORTHERN TRUST	-78,428.300	7 Mar 16				0.00	-78,428.30	-78,428.30	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2016 SGD / USD EX.RATE 1.3803 WITH NORTHERN TRUST	-794,596.510	7 Mar 16				0.00	-794,596.51	-794,596.51	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / AUD EX.RATE 0.741345 WITH NORTHERN TRUST	1,298,913.070	7 Mar 16				0.00	1,298,913.07	1,298,913.07	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / CAD EX.RATE 0.7502438 WITH NORTHERN	484,323.990	7 Mar 16				0.00	484,323.99	484,323.99	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / CHF EX.RATE 1.0060615 WITH NORTHERN	2,575,815.240	7 Mar 16				0.00	2,575,815.24	2,575,815.24	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / DKK EX.RATE 0.1470069 WITH NORTHERN	208,768.760	7 Mar 16				0.00	208,768.76	208,768.76	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / EUR EX.RATE 1.0966 WITH NORTHERN TRUST	9,307,043.920	7 Mar 16				0.00	9,307,043.92	9,307,043.92	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / GBP EX.RATE 1.418025 WITH NORTHERN TRUST	420,845.170	7 Mar 16				0.00	420,845.17	420,845.17	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / HKD EX.RATE 0.1288062 WITH NORTHERN	130,965.310	7 Mar 16				0.00	130,965.31	130,965.31	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / ILS EX.RATE 0.2559541 WITH NORTHERN	558,279.220	7 Mar 16				0.00	558,279.22	558,279.22	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / JPY EX.RATE 0.0087974 WITH NORTHERN	3,371,531.650	7 Mar 16				0.00	3,371,531.65	3,371,531.65	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / MXN EX.RATE 0.0562114 WITH NORTHERN	161,886.960	7 Mar 16				0.00	161,886.96	161,886.96	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / NOK EX.RATE 0.1171797 WITH NORTHERN	333,840.510	7 Mar 16				0.00	333,840.51	333,840.51	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / NZD EX.RATE 0.6787 WITH NORTHERN TRUST	73,742.110	7 Mar 16				0.00	73,742.11	73,742.11	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / SEK EX.RATE 0.1178912 WITH NORTHERN	78,714.010	7 Mar 16				0.00	78,714.01	78,714.01	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 USD / SGD EX.RATE 0.7228829 WITH NORTHERN	792,844.590	7 Mar 16				0.00	792,844.59	792,844.59	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 MAR 2016 USD / ZAR EX.RATE 0.0641869 WITH NORTHERN	202,271.800	7 Mar 16				0.00	202,271.80	202,271.80	0.00
FX DEAL TRANSACTED ON 07 MAR 2016 ZAR / USD EX.RATE 15.305 WITH NORTHERN TRUST	-205,899.600	7 Mar 16				0.00	-205,899.60	-205,899.60	0.00
FX DEAL TRANSACTED ON 07 OCT 2016 EUR / USD EX.RATE 0.8949347 WITH NORTHERN	-287,317.010	7 Oct 16				0.00	-287,317.01	-287,317.01	0.00
FX DEAL TRANSACTED ON 07 OCT 2016 USD / GBP EX.RATE 1.23552 WITH NORTHERN TRUST	3,076,640.010	7 Oct 16				0.00	3,076,640.01	3,076,640.01	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 APR 2016 USD / GBP EX.RATE 1.408877 WITH NORTHERN TRUST	20,087.730	8 Apr 16				0.00	20,087.73	20,087.73	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 DEC 2016 JPY / USD EX.RATE 114.1177 WITH NORTHERN TRUST	-171,931.810	8 Dec 16				0.00	-171,931.81	-171,931.81	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 DEC 2016 USD / EUR EX.RATE 1.06638 WITH NORTHERN TRUST	6,819.380	8 Dec 16				0.00	6,819.38	6,819.38	0.00
FX DEAL TRANSACTED ON 08 DEC 2016 USD / JPY EX.RATE 0.0087555 WITH NORTHERN	4,908.370	8 Dec 16				0.00	4,908.37	4,908.37	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 DEC 2016 USD / JPY EX.RATE 0.0087647 WITH NORTHERN	274,156.990	8 Dec 16				0.00	274,156.99	274,156.99	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JAN 2016 GBP / USD EX.RATE 0.6867835 WITH NORTHERN	-27,428.340	8 Jan 16				0.00	-27,428.34	-27,428.34	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JAN 2016 HKD / USD EX.RATE 7.75965 WITH NORTHERN TRUST	-431,346.770	8 Jan 16				0.00	-431,346.77	-431,346.77	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JAN 2016 JPY / USD EX.RATE 118.224533 WITH NORTHERN	-105,421.510	8 Jan 16				0.00	-105,421.51	-105,421.51	0.00
FX DEAL TRANSACTED ON 08 JAN 2016 SGD / USD EX.RATE 1.438069 WITH NORTHERN TRUST	-66,452.120	8 Jan 16				0.00	-66,452.12	-66,452.12	0.00
FX DEAL TRANSACTED ON 08 JAN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	329,308.410	8 Jan 16				0.00	329,308.41	329,308.41	0.00
FX DEAL TRANSACTED ON 08 JAN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	99,927.110	8 Jan 16				0.00	99,927.11	99,927.11	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JAN 2016 USD / HKD EX.RATE 0.1288577 WITH NORTHERN	431,299.530	8 Jan 16				0.00	431,299.53	431,299.53	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 JUL 2016 USD / EUR EX.RATE 1.102569 WITH NORTHERN TRUST	6,720.900	8 Jul 16				0.00	6,720.90	6,720.90	0.00
FX DEAL TRANSACTED ON 08 JUL 2016 USD / EUR EX.RATE 1.102569 WITH NORTHERN TRUST	10,753.430	8 Jul 16				0.00	10,753.43	10,753.43	0.00
FX DEAL TRANSACTED ON 08 JUN 2016 USD / GBP EX.RATE 1.456063 WITH NORTHERN TRUST	6,803.890	8 Jun 16				0.00	6,803.89	6,803.89	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 MAR 2016 JPY / USD EX.RATE 112.548 WITH NORTHERN TRUST	-263,331.920	8 Mar 16				0.00	-263,331.92	-263,331.92	0.00
FX DEAL TRANSACTED ON 08 MAR 2016 USD / JPY EX.RATE 0.0089115 WITH NORTHERN	65,877.000	8 Mar 16				0.00	65,877.00	65,877.00	0.00
FX DEAL TRANSACTED ON 08 MAR 2016 USD / MXN EX.RATE 0.0553897 WITH NORTHERN	87,328.890	8 Mar 16				0.00	87,328.89	87,328.89	0.00
FX DEAL TRANSACTED ON 08 MAR 2016 USD / NOK EX.RATE 0.1170083 WITH NORTHERN	88,420.500	8 Mar 16				0.00	88,420.50	88,420.50	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 NOV 2016 USD / GBP EX.RATE 1.237029 WITH NORTHERN TRUST	7,611.650	8 Nov 16				0.00	7,611.65	7,611.65	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 AUG 2016 DKK / USD EX.RATE 6.6923 WITH NORTHERN TRUST	-9,676.640	9 Aug 16				0.00	-9,676.64	-9,676.64	0.00
FX DEAL TRANSACTED ON 09 AUG 2016 GBP / USD EX.RATE 0.7685863 WITH NORTHERN	-481,417.720	9 Aug 16				0.00	-481,417.72	-481,417.72	0.00
FX DEAL TRANSACTED ON 09 AUG 2016 USD / EUR EX.RATE 1.110367 WITH NORTHERN TRUST	190,575.340	9 Aug 16				0.00	190,575.34	190,575.34	0.00
FX DEAL TRANSACTED ON 09 AUG 2016 USD / EUR EX.RATE 1.110367 WITH NORTHERN TRUST	203,666.090	9 Aug 16				0.00	203,666.09	203,666.09	0.00
FX DEAL TRANSACTED ON 09 FEB 2016 USD / EUR EX.RATE 1.133268 WITH NORTHERN TRUST	350,732.850	9 Feb 16				0.00	350,732.85	350,732.85	0.00
FX DEAL TRANSACTED ON 09 FEB 2016 USD / MXN EX.RATE 0.0529669 WITH NORTHERN	100,360.970	9 Feb 16				0.00	100,360.97	100,360.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 JUN 2016 USD / EUR EX.RATE 1.13216 WITH NORTHERN TRUST	16,825.480	9 Jun 16				0.00	16,825.48	16,825.48	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 MAR 2016 USD / CAD EX.RATE 0.7478481 WITH NORTHERN	1,736,543.980	9 Mar 16				0.00	1,736,543.98	1,736,543.98	0.00
FX DEAL TRANSACTED ON 09 MAY 2016 USD / AUD EX.RATE 0.731004 WITH NORTHERN TRUST	121,761.140	9 May 16				0.00	121,761.14	121,761.14	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 MAY 2016 USD / CAD EX.RATE 0.7706007 WITH NORTHERN	663,562.220	9 May 16				0.00	663,562.22	663,562.22	0.00
FX DEAL TRANSACTED ON 09 MAY 2016 USD / EUR EX.RATE 1.139858 WITH NORTHERN TRUST	30,656.050	9 May 16				0.00	30,656.05	30,656.05	0.00
FX DEAL TRANSACTED ON 09 MAY 2016 USD / GBP EX.RATE 1.441568 WITH NORTHERN TRUST	310,178.960	9 May 16				0.00	310,178.96	310,178.96	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 NOV 2016 JPY / USD EX.RATE 104.404 WITH NORTHERN TRUST	-4,126,460.730	9 Nov 16				0.00	-4,126,460.73	-4,126,460.73	0.00
FX DEAL TRANSACTED ON 09 SEP 2016 GBP / USD EX.RATE 0.7545006 WITH NORTHERN	-1,257,156.060	9 Sep 16				0.00	-1,257,156.06	-1,257,156.06	0.00
FX DEAL TRANSACTED ON 09 SEP 2016 USD / EUR EX.RATE 1.120863 WITH NORTHERN TRUST	1,314,783.510	9 Sep 16				0.00	1,314,783.51	1,314,783.51	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 10 AUG 2016 EUR / USD EX.RATE 0.8933868 WITH NORTHERN	-129,099.150	10 Aug 16				0.00	-129,099.15	-129,099.15	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 10 FEB 2016 CHF / USD EX.RATE 0.97603 WITH NORTHERN TRUST	-293,388.520	10 Feb 16				0.00	-293,388.52	-293,388.52	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 DKK / USD EX.RATE 6.644235 WITH NORTHERN TRUST	-139,916.940	10 Feb 16				0.00	-139,916.94	-139,916.94	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	-31,334.920	10 Feb 16				0.00	-31,334.92	-31,334.92	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	-392,419.120	10 Feb 16				0.00	-392,419.12	-392,419.12	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	-103,208.140	10 Feb 16				0.00	-103,208.14	-103,208.14	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 EUR / USD EX.RATE 0.8880695 WITH NORTHERN	-102,117.420	10 Feb 16				0.00	-102,117.42	-102,117.42	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 GBP / USD EX.RATE 0.6893533 WITH NORTHERN	-102,376.330	10 Feb 16				0.00	-102,376.33	-102,376.33	0.00
FX DEAL TRANSACTED ON 10 FEB 2016 USD / EUR EX.RATE 1.126038 WITH NORTHERN TRUST	30,357.670	10 Feb 16				0.00	30,357.67	30,357.67	0.00
FX DEAL TRANSACTED ON 10 MAY 2016 SGD / USD EX.RATE 1.368735 WITH NORTHERN TRUST	-258,955.900	10 May 16				0.00	-258,955.90	-258,955.90	0.00
FX DEAL TRANSACTED ON 10 MAY 2016 USD / SGD EX.RATE 0.7309306 WITH NORTHERN	173,116.520	10 May 16				0.00	173,116.52	173,116.52	0.00
FX DEAL TRANSACTED ON 10 NOV 2016 USD / EUR EX.RATE 1.09013 WITH NORTHERN TRUST	961,899.100	10 Nov 16				0.00	961,899.10	961,899.10	0.00
FX DEAL TRANSACTED ON 10 NOV 2016 USD / INR EX.RATE 0.0148434 WITH NORTHERN	108,915.930	10 Nov 16				0.00	108,915.93	108,915.93	0.00
FX DEAL TRANSACTED ON 10 NOV 2016 USD / JPY EX.RATE 0.0093679 WITH NORTHERN	1,067,574.830	10 Nov 16				0.00	1,067,574.83	1,067,574.83	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 FEB 2016 USD / SGD EX.RATE 0.7176597 WITH NORTHERN	114,131.360	11 Feb 16				0.00	114,131.36	114,131.36	0.00
FX DEAL TRANSACTED ON 11 JAN 2016 EUR / USD EX.RATE 0.9186735 WITH NORTHERN	-19,504.720	11 Jan 16				0.00	-19,504.72	-19,504.72	0.00
FX DEAL TRANSACTED ON 11 JAN 2016 GBP / USD EX.RATE 0.6852422 WITH NORTHERN	-98,498.660	11 Jan 16				0.00	-98,498.66	-98,498.66	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 JAN 2016 GBP / USD EX.RATE 0.6868901 WITH NORTHERN	-21.940	11 Jan 16				0.00	-21.94	-21.94	0.00
FX DEAL TRANSACTED ON 11 MAY 2016 MYR / USD EX.RATE 4.0187 WITH NORTHERN TRUST	-35,996.470	11 May 16				0.00	-35,996.47	-35,996.47	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 AUD / USD EX.RATE 1.3296811 WITH NORTHERN	-137,050.900	11 Nov 16				0.00	-137,050.90	-137,050.90	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 JPY / USD EX.RATE 106.6271 WITH NORTHERN TRUST	-280,467.120	11 Nov 16				0.00	-280,467.12	-280,467.12	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 USD / EUR EX.RATE 1.087163 WITH NORTHERN TRUST	164,132.260	11 Nov 16				0.00	164,132.26	164,132.26	0.00
FX DEAL TRANSACTED ON 11 NOV 2016 USD / JPY EX.RATE 0.0093903 WITH NORTHERN	264,108.920	11 Nov 16				0.00	264,108.92	264,108.92	0.00
FX DEAL TRANSACTED ON 11 OCT 2016 USD / EUR EX.RATE 1.10874 WITH NORTHERN TRUST	1,039,645.540	11 Oct 16				0.00	1,039,645.54	1,039,645.54	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 OCT 2016 USD / GBP EX.RATE 1.221571 WITH NORTHERN TRUST	983,065.370	11 Oct 16				0.00	983,065.37	983,065.37	0.00
FX DEAL TRANSACTED ON 11 OCT 2016 USD / HKD EX.RATE 0.1289903 WITH NORTHERN	1,090,818.430	11 Oct 16				0.00	1,090,818.43	1,090,818.43	0.00
FX DEAL TRANSACTED ON 11 OCT 2016 USD / JPY EX.RATE 0.009689 WITH NORTHERN TRUST	1,107,628.340	11 Oct 16				0.00	1,107,628.34	1,107,628.34	0.00
FX DEAL TRANSACTED ON 12 AUG 2016 HKD / USD EX.RATE 7.753207 WITH NORTHERN TRUST	-2,148,113.030	12 Aug 16				0.00	-2,148,113.03	-2,148,113.03	0.00
FX DEAL TRANSACTED ON 12 AUG 2016 JPY / USD EX.RATE 101.1168 WITH NORTHERN TRUST	-186,201.980	12 Aug 16				0.00	-186,201.98	-186,201.98	0.00
FX DEAL TRANSACTED ON 12 AUG 2016 USD / AUD EX.RATE 0.767204 WITH NORTHERN TRUST	2,290,745.320	12 Aug 16				0.00	2,290,745.32	2,290,745.32	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 AUG 2016 USD / EUR EX.RATE 1.114166 WITH NORTHERN TRUST	1,214.860	12 Aug 16				0.00	1,214.86	1,214.86	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 AUG 2016 USD / JPY EX.RATE 0.0099027 WITH NORTHERN	189,081.870	12 Aug 16				0.00	189,081.87	189,081.87	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 AUD / USD EX.RATE 1.3363803 WITH NORTHERN	-2,218,448.900	12 Dec 16				0.00	-2,218,448.90	-2,218,448.90	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2016 CAD / USD EX.RATE 1.313945 WITH NORTHERN TRUST	-561,409.490	12 Dec 16				0.00	-561,409.49	-561,409.49	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 CHF / USD EX.RATE 1.01553 WITH NORTHERN TRUST	-1,686,779.610	12 Dec 16				0.00	-1,686,779.61	-1,686,779.61	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 EUR / USD EX.RATE 0.942867 WITH NORTHERN TRUST	-1,736,098.680	12 Dec 16				0.00	-1,736,098.68	-1,736,098.68	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 GBP / USD EX.RATE 0.7872652 WITH NORTHERN	-3,518,829.980	12 Dec 16				0.00	-3,518,829.98	-3,518,829.98	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 HKD / USD EX.RATE 7.7587 WITH NORTHERN TRUST	-790,950.030	12 Dec 16				0.00	-790,950.03	-790,950.03	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 ILS / USD EX.RATE 3.7981 WITH NORTHERN TRUST	-327,103.820	12 Dec 16				0.00	-327,103.82	-327,103.82	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 JPY / USD EX.RATE 115.3357 WITH NORTHERN TRUST	-2,691,807.060	12 Dec 16				0.00	-2,691,807.06	-2,691,807.06	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 MXN / USD EX.RATE 20.24 WITH NORTHERN TRUST	-207,589.770	12 Dec 16				0.00	-207,589.77	-207,589.77	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 NOK / USD EX.RATE 8.45041 WITH NORTHERN TRUST	-426,563.740	12 Dec 16				0.00	-426,563.74	-426,563.74	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 NZD / USD EX.RATE 1.3954572 WITH NORTHERN	-77,861.220	12 Dec 16				0.00	-77,861.22	-77,861.22	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 PLN / USD EX.RATE 4.19806 WITH NORTHERN TRUST	-95,531.030	12 Dec 16				0.00	-95,531.03	-95,531.03	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 SEK / USD EX.RATE 9.1866 WITH NORTHERN TRUST	-72,680.170	12 Dec 16				0.00	-72,680.17	-72,680.17	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 SGD / USD EX.RATE 1.42596 WITH NORTHERN TRUST	-65,127.040	12 Dec 16				0.00	-65,127.04	-65,127.04	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / AUD EX.RATE 0.746805 WITH NORTHERN TRUST	2,214,046.330	12 Dec 16				0.00	2,214,046.33	2,214,046.33	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CAD EX.RATE 0.7619483 WITH NORTHERN	562,059.690	12 Dec 16				0.00	562,059.69	562,059.69	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 DEC 2016 USD / CHF EX.RATE 0.9901039 WITH NORTHERN	1,696,023.540	12 Dec 16				0.00	1,696,023.54	1,696,023.54	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / EUR EX.RATE 1.0652 WITH NORTHERN TRUST	1,743,636.650	12 Dec 16				0.00	1,743,636.65	1,743,636.65	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / GBP EX.RATE 1.26733 WITH NORTHERN TRUST	3,510,823.950	12 Dec 16				0.00	3,510,823.95	3,510,823.95	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / HKD EX.RATE 0.1288958 WITH NORTHERN	791,000.700	12 Dec 16				0.00	791,000.70	791,000.70	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / ILS EX.RATE 0.2624982 WITH NORTHERN	326,120.670	12 Dec 16				0.00	326,120.67	326,120.67	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / JPY EX.RATE 0.0087082 WITH NORTHERN	2,703,555.560	12 Dec 16				0.00	2,703,555.56	2,703,555.56	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / MXN EX.RATE 0.0489206 WITH NORTHERN	205,545.490	12 Dec 16				0.00	205,545.49	205,545.49	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / NOK EX.RATE 0.1183957 WITH NORTHERN	426,773.830	12 Dec 16				0.00	426,773.83	426,773.83	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / NZD EX.RATE 0.718405 WITH NORTHERN TRUST	78,056.140	12 Dec 16				0.00	78,056.14	78,056.14	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / PLN EX.RATE 0.237906 WITH NORTHERN TRUST	95,411.030	12 Dec 16				0.00	95,411.03	95,411.03	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / SEK EX.RATE 0.1093831 WITH NORTHERN	73,033.310	12 Dec 16				0.00	73,033.31	73,033.31	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / SGD EX.RATE 0.7011836 WITH NORTHERN	65,117.910	12 Dec 16				0.00	65,117.91	65,117.91	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 USD / ZAR EX.RATE 0.0719984 WITH NORTHERN	96,710.350	12 Dec 16				0.00	96,710.35	96,710.35	0.00
FX DEAL TRANSACTED ON 12 DEC 2016 ZAR / USD EX.RATE 13.662 WITH NORTHERN TRUST	-98,318.650	12 Dec 16				0.00	-98,318.65	-98,318.65	0.00
FX DEAL TRANSACTED ON 12 FEB 2016 EUR / USD EX.RATE 0.8892549 WITH NORTHERN	-57,875.540	12 Feb 16				0.00	-57,875.54	-57,875.54	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 FEB 2016 JPY / USD EX.RATE 112.643783 WITH NORTHERN	-69,085.520	12 Feb 16				0.00	-69,085.52	-69,085.52	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 FEB 2016 USD / CAD EX.RATE 0.7217924 WITH NORTHERN	234,202.850	12 Feb 16				0.00	234,202.85	234,202.85	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 FEB 2016 USD / JPY EX.RATE 0.0088775 WITH NORTHERN	128,521.200	12 Feb 16				0.00	128,521.20	128,521.20	0.00
FX DEAL TRANSACTED ON 12 FEB 2016 USD / JPY EX.RATE 0.0088775 WITH NORTHERN	134,458.900	12 Feb 16				0.00	134,458.90	134,458.90	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.982705 WITH NORTHERN TRUST	-111,761.570	12 Jul 16				0.00	-111,761.57	-111,761.57	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.986704 WITH NORTHERN TRUST	-102,415.670	12 Jul 16				0.00	-102,415.67	-102,415.67	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 CHF / USD EX.RATE 0.986704 WITH NORTHERN TRUST	-27,554.240	12 Jul 16				0.00	-27,554.24	-27,554.24	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 DKK / USD EX.RATE 6.7238 WITH NORTHERN TRUST	-50,929.980	12 Jul 16				0.00	-50,929.98	-50,929.98	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUL 2016 GBP / USD EX.RATE 0.7595927 WITH NORTHERN	-76,115.500	12 Jul 16				0.00	-76,115.50	-76,115.50	0.00
FX DEAL TRANSACTED ON 12 JUL 2016 USD / EUR EX.RATE 1.109567 WITH NORTHERN TRUST	123,655.210	12 Jul 16				0.00	123,655.21	123,655.21	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 OCT 2016 EUR / USD EX.RATE 0.9071118 WITH NORTHERN	-1,536,927.760	12 Oct 16				0.00	-1,536,927.76	-1,536,927.76	0.00
FX DEAL TRANSACTED ON 12 OCT 2016 USD / EUR EX.RATE 1.105315 WITH NORTHERN TRUST	1,540,991.750	12 Oct 16				0.00	1,540,991.75	1,540,991.75	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2016 AUD / USD EX.RATE 1.3284394 WITH NORTHERN	-3,654,517.090	12 Sep 16				0.00	-3,654,517.09	-3,654,517.09	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 CAD / USD EX.RATE 1.308341 WITH NORTHERN TRUST	-1,599,521.980	12 Sep 16				0.00	-1,599,521.98	-1,599,521.98	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.970509 WITH NORTHERN TRUST	-115,040.390	12 Sep 16				0.00	-115,040.39	-115,040.39	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.972915 WITH NORTHERN TRUST	-2,312,508.600	12 Sep 16				0.00	-2,312,508.60	-2,312,508.60	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 SEP 2016 CHF / USD EX.RATE 0.973808 WITH NORTHERN TRUST	-105,919.160	12 Sep 16				0.00	-105,919.16	-105,919.16	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 SEP 2016 EUR / USD EX.RATE 0.8871225 WITH NORTHERN	-4,250,507.690	12 Sep 16				0.00	-4,250,507.69	-4,250,507.69	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 SEP 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	-148,917.320	12 Sep 16				0.00	-148,917.32	-148,917.32	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 SEP 2016 GBP / USD EX.RATE 0.7495943 WITH NORTHERN	-5,695,891.070	12 Sep 16				0.00	-5,695,891.07	-5,695,891.07	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 GBP / USD EX.RATE 0.7499063 WITH NORTHERN	-148,198.920	12 Sep 16				0.00	-148,198.92	-148,198.92	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 HKD / USD EX.RATE 7.7506 WITH NORTHERN TRUST	-1,882,865.710	12 Sep 16				0.00	-1,882,865.71	-1,882,865.71	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 ILS / USD EX.RATE 3.77747 WITH NORTHERN TRUST	-445,397.050	12 Sep 16				0.00	-445,397.05	-445,397.05	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 JPY / USD EX.RATE 101.493 WITH NORTHERN TRUST	-2,343,472.960	12 Sep 16				0.00	-2,343,472.96	-2,343,472.96	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 MXN / USD EX.RATE 19.0915 WITH NORTHERN TRUST	-220,077.890	12 Sep 16				0.00	-220,077.89	-220,077.89	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 NOK / USD EX.RATE 8.22557 WITH NORTHERN TRUST	-438,223.550	12 Sep 16				0.00	-438,223.55	-438,223.55	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 NZD / USD EX.RATE 1.3705577 WITH NORTHERN	-79,275.760	12 Sep 16				0.00	-79,275.76	-79,275.76	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 SEK / USD EX.RATE 8.4958 WITH NORTHERN TRUST	-78,589.850	12 Sep 16				0.00	-78,589.85	-78,589.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2016 SGD / USD EX.RATE 1.35835 WITH NORTHERN TRUST	-68,368.650	12 Sep 16				0.00	-68,368.65	-68,368.65	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / AUD EX.RATE 0.751035 WITH NORTHERN TRUST	3,646,127.990	12 Sep 16				0.00	3,646,127.99	3,646,127.99	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / CAD EX.RATE 0.7647335 WITH NORTHERN	1,600,373.340	12 Sep 16				0.00	1,600,373.34	1,600,373.34	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / CHF EX.RATE 1.0328231 WITH NORTHERN	2,323,722.190	12 Sep 16				0.00	2,323,722.19	2,323,722.19	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / DKK EX.RATE 0.1508774 WITH NORTHERN	51,244.370	12 Sep 16				0.00	51,244.37	51,244.37	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / EUR EX.RATE 1.123139 WITH NORTHERN TRUST	4,235,043.960	12 Sep 16				0.00	4,235,043.96	4,235,043.96	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / EUR EX.RATE 1.124763 WITH NORTHERN TRUST	367,271.920	12 Sep 16				0.00	367,271.92	367,271.92	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.331751 WITH NORTHERN TRUST	5,686,053.900	12 Sep 16				0.00	5,686,053.90	5,686,053.90	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.3335 WITH NORTHERN TRUST	139,139.320	12 Sep 16				0.00	139,139.32	139,139.32	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / GBP EX.RATE 1.3335 WITH NORTHERN TRUST	86,583.130	12 Sep 16				0.00	86,583.13	86,583.13	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / HKD EX.RATE 0.1289175 WITH NORTHERN	1,881,336.490	12 Sep 16				0.00	1,881,336.49	1,881,336.49	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / ILS EX.RATE 0.265245 WITH NORTHERN TRUST	446,267.740	12 Sep 16				0.00	446,267.74	446,267.74	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / JPY EX.RATE 0.0098132 WITH NORTHERN	2,334,030.410	12 Sep 16				0.00	2,334,030.41	2,334,030.41	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / MXN EX.RATE 0.0519764 WITH NORTHERN	218,384.940	12 Sep 16				0.00	218,384.94	218,384.94	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / NOK EX.RATE 0.1215865 WITH NORTHERN	438,275.240	12 Sep 16				0.00	438,275.24	438,275.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 SEP 2016 USD / NZD EX.RATE 0.73219 WITH NORTHERN TRUST	79,553.910	12 Sep 16				0.00	79,553.91	79,553.91	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / SEK EX.RATE 0.1182047 WITH NORTHERN	78,923.350	12 Sep 16				0.00	78,923.35	78,923.35	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / SGD EX.RATE 0.736106 WITH NORTHERN TRUST	68,361.100	12 Sep 16				0.00	68,361.10	68,361.10	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 USD / ZAR EX.RATE 0.0680629 WITH NORTHERN	91,424.040	12 Sep 16				0.00	91,424.04	91,424.04	0.00
FX DEAL TRANSACTED ON 12 SEP 2016 ZAR / USD EX.RATE 14.435 WITH NORTHERN TRUST	-93,053.650	12 Sep 16				0.00	-93,053.65	-93,053.65	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 APR 2016 JPY / USD EX.RATE 108.897331 WITH NORTHERN	-203,266.190	13 Apr 16				0.00	-203,266.19	-203,266.19	0.00
FX DEAL TRANSACTED ON 13 APR 2016 USD / EUR EX.RATE 1.130761 WITH NORTHERN TRUST	12,370.920	13 Apr 16				0.00	12,370.92	12,370.92	0.00
FX DEAL TRANSACTED ON 13 APR 2016 USD / JPY EX.RATE 0.009183 WITH NORTHERN TRUST	102,514.220	13 Apr 16				0.00	102,514.22	102,514.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 JAN 2016 CHF / USD EX.RATE 1.00453 WITH NORTHERN TRUST	-144,650.730	13 Jan 16				0.00	-144,650.73	-144,650.73	0.00
FX DEAL TRANSACTED ON 13 JAN 2016 USD / EUR EX.RATE 1.08727 WITH NORTHERN TRUST	237,636.990	13 Jan 16				0.00	237,636.99	237,636.99	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 DKK / USD EX.RATE 6.6946 WITH NORTHERN TRUST	-75,253.040	13 Jul 16				0.00	-75,253.04	-75,253.04	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 EUR / USD EX.RATE 0.8977144 WITH NORTHERN	-459,724.150	13 Jul 16				0.00	-459,724.15	-459,724.15	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 JPY / USD EX.RATE 103.8065 WITH NORTHERN TRUST	-1,559,198.190	13 Jul 16				0.00	-1,559,198.19	-1,559,198.19	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 JPY / USD EX.RATE 104.1007 WITH NORTHERN TRUST	-1,775,208.170	13 Jul 16				0.00	-1,775,208.17	-1,775,208.17	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / CAD EX.RATE 0.7705638 WITH NORTHERN	338,676.680	13 Jul 16				0.00	338,676.68	338,676.68	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / DKK EX.RATE 0.1497595 WITH NORTHERN	161,813.010	13 Jul 16				0.00	161,813.01	161,813.01	0.00
FX DEAL TRANSACTED ON 13 JUL 2016 USD / JPY EX.RATE 0.0095841 WITH NORTHERN	1,654,643.500	13 Jul 16				0.00	1,654,643.50	1,654,643.50	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 JUL 2016 USD / JPY EX.RATE 0.0095922 WITH NORTHERN	146,606.700	13 Jul 16				0.00	146,606.70	146,606.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 JUN 2016 USD / EUR EX.RATE 1.133552 WITH NORTHERN TRUST	181,980.440	13 Jun 16				0.00	181,980.44	181,980.44	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 MAY 2016 USD / EUR EX.RATE 1.131261 WITH NORTHERN TRUST	24,069.090	13 May 16				0.00	24,069.09	24,069.09	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 OCT 2016 EUR / USD EX.RATE 0.9053051 WITH NORTHERN	-676,236.120	13 Oct 16				0.00	-676,236.12	-676,236.12	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 JPY / USD EX.RATE 103.637 WITH NORTHERN TRUST	-1,012,030.750	13 Oct 16				0.00	-1,012,030.75	-1,012,030.75	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / EUR EX.RATE 1.10756 WITH NORTHERN TRUST	678,048.230	13 Oct 16				0.00	678,048.23	678,048.23	0.00
FX DEAL TRANSACTED ON 13 OCT 2016 USD / JPY EX.RATE 0.00967 WITH NORTHERN TRUST	1,014,227.790	13 Oct 16				0.00	1,014,227.79	1,014,227.79	0.00
FX DEAL TRANSACTED ON 13 SEP 2016 USD / CNY EX.RATE 0.1492426 WITH NORTHERN	179,652.410	13 Sep 16				0.00	179,652.41	179,652.41	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 APR 2016 USD / CHF EX.RATE 1.0357435 WITH NORTHERN	15,006.880	14 Apr 16				0.00	15,006.88	15,006.88	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 DEC 2016 EUR / USD EX.RATE 0.9407338 WITH NORTHERN	-4,957,573.690	14 Dec 16				0.00	-4,957,573.69	-4,957,573.69	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 JPY / USD EX.RATE 115.6627 WITH NORTHERN TRUST	-1,801,758.650	14 Dec 16				0.00	-1,801,758.65	-1,801,758.65	0.00
FX DEAL TRANSACTED ON 14 DEC 2016 USD / HKD EX.RATE 0.1288947 WITH NORTHERN	42,257.870	14 Dec 16				0.00	42,257.87	42,257.87	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 DEC 2016 USD / JPY EX.RATE 0.0086847 WITH NORTHERN	1,477.420	14 Dec 16				0.00	1,477.42	1,477.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 JUL 2016 DKK / USD EX.RATE 6.6844 WITH NORTHERN TRUST	-45,128.010	14 Jul 16				0.00	-45,128.01	-45,128.01	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 BRL / USD EX.RATE 3.4984 WITH NORTHERN TRUST	-135,064.890	14 Jun 16				0.00	-135,064.89	-135,064.89	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 CNY / USD EX.RATE 6.587 WITH NORTHERN TRUST	-788,989.070	14 Jun 16				0.00	-788,989.07	-788,989.07	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 INR / USD EX.RATE 67.307 WITH NORTHERN TRUST	-223,990.110	14 Jun 16				0.00	-223,990.11	-223,990.11	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 KRW / USD EX.RATE 1176.95 WITH NORTHERN TRUST	-771,508.910	14 Jun 16				0.00	-771,508.91	-771,508.91	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 MYR / USD EX.RATE 4.1 WITH NORTHERN TRUST	-181,988.050	14 Jun 16				0.00	-181,988.05	-181,988.05	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 PLN / USD EX.RATE 3.95568 WITH NORTHERN TRUST	-93,651.410	14 Jun 16				0.00	-93,651.41	-93,651.41	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 TWD / USD EX.RATE 32.42 WITH NORTHERN TRUST	-484,226.560	14 Jun 16				0.00	-484,226.56	-484,226.56	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / BRL EX.RATE 0.2781641 WITH NORTHERN	131,435.610	14 Jun 16				0.00	131,435.61	131,435.61	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / CNY EX.RATE 0.1507204 WITH NORTHERN	783,304.850	14 Jun 16				0.00	783,304.85	783,304.85	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / INR EX.RATE 0.0146049 WITH NORTHERN	220,185.510	14 Jun 16				0.00	220,185.51	220,185.51	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / KRW EX.RATE 0.0008477 WITH NORTHERN	769,743.070	14 Jun 16				0.00	769,743.07	769,743.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 14 JUN 2016 USD / MYR EX.RATE 0.2428068 WITH NORTHERN	181,170.570	14 Jun 16				0.00	181,170.57	181,170.57	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / PLN EX.RATE 0.2522685 WITH NORTHERN	93,454.140	14 Jun 16				0.00	93,454.14	93,454.14	0.00
FX DEAL TRANSACTED ON 14 JUN 2016 USD / TWD EX.RATE 0.030869 WITH NORTHERN TRUST	484,600.250	14 Jun 16				0.00	484,600.25	484,600.25	0.00
FX DEAL TRANSACTED ON 14 MAR 2016 CHF / USD EX.RATE 0.982175 WITH NORTHERN TRUST	-166,396.010	14 Mar 16				0.00	-166,396.01	-166,396.01	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 MAR 2016 USD / GBP EX.RATE 1.431271 WITH NORTHERN TRUST	4,612.500	14 Mar 16				0.00	4,612.50	4,612.50	0.00
FX DEAL TRANSACTED ON 14 MAR 2016 USD / GBP EX.RATE 1.431271 WITH NORTHERN TRUST	15.400	14 Mar 16				0.00	15.40	15.40	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2016 GBP / USD EX.RATE 0.8198966 WITH NORTHERN	-86,729.030	14 Oct 16				0.00	-86,729.03	-86,729.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2016 GBP / USD EX.RATE 0.8203217 WITH NORTHERN	-72,208.710	14 Oct 16				0.00	-72,208.71	-72,208.71	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2016 JPY / USD EX.RATE 104.3564 WITH NORTHERN TRUST	-23,617.000	14 Oct 16				0.00	-23,617.00	-23,617.00	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2016 USD / EUR EX.RATE 1.10057 WITH NORTHERN TRUST	36,172.870	14 Oct 16				0.00	36,172.87	36,172.87	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / EUR EX.RATE 1.10057 WITH NORTHERN TRUST	51,089.710	14 Oct 16				0.00	51,089.71	51,089.71	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / GBP EX.RATE 1.219034 WITH NORTHERN TRUST	93,577.820	14 Oct 16				0.00	93,577.82	93,577.82	0.00
FX DEAL TRANSACTED ON 14 OCT 2016 USD / GBP EX.RATE 1.219034 WITH NORTHERN TRUST	77,416.740	14 Oct 16				0.00	77,416.74	77,416.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 SEP 2016 CHF / USD EX.RATE 0.96837 WITH NORTHERN TRUST	-308,069.230	14 Sep 16				0.00	-308,069.23	-308,069.23	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 AUG 2016 USD / EUR EX.RATE 1.116965 WITH NORTHERN TRUST	80,436.050	15 Aug 16				0.00	80,436.05	80,436.05	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 DEC 2016 CNY / USD EX.RATE 6.9315 WITH NORTHERN TRUST	-57,930.460	15 Dec 16				0.00	-57,930.46	-57,930.46	0.00
FX DEAL TRANSACTED ON 15 DEC 2016 GBP / USD EX.RATE 0.803823 WITH NORTHERN TRUST	-120,955.370	15 Dec 16				0.00	-120,955.37	-120,955.37	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 FEB 2016 EUR / USD EX.RATE 0.8929879 WITH NORTHERN	-5,240.440	15 Feb 16				0.00	-5,240.44	-5,240.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 JAN 2016 GBP / USD EX.RATE 0.7006456 WITH NORTHERN	-141,152.660	15 Jan 16				0.00	-141,152.66	-141,152.66	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 JAN 2016 USD / EUR EX.RATE 1.095171 WITH NORTHERN TRUST	11,981.550	15 Jan 16				0.00	11,981.55	11,981.55	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 JUL 2016 DKK / USD EX.RATE 6.7219 WITH NORTHERN TRUST	-12,126.540	15 Jul 16				0.00	-12,126.54	-12,126.54	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 JUL 2016 USD / JPY EX.RATE 0.00944 WITH NORTHERN TRUST	75,468.860	15 Jul 16				0.00	75,468.86	75,468.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 JUN 2016 USD / EUR EX.RATE 1.128045 WITH NORTHERN TRUST	193,016.400	15 Jun 16				0.00	193,016.40	193,016.40	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 CNY / USD EX.RATE 6.5132 WITH NORTHERN TRUST	-690,293.250	15 Mar 16				0.00	-690,293.25	-690,293.25	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 INR / USD EX.RATE 67.43 WITH NORTHERN TRUST	-223,581.520	15 Mar 16				0.00	-223,581.52	-223,581.52	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 KRW / USD EX.RATE 1194.8 WITH NORTHERN TRUST	-759,982.770	15 Mar 16				0.00	-759,982.77	-759,982.77	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 MYR / USD EX.RATE 4.1515 WITH NORTHERN TRUST	-214,575.450	15 Mar 16				0.00	-214,575.45	-214,575.45	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 PLN / USD EX.RATE 3.86852 WITH NORTHERN TRUST	-95,761.430	15 Mar 16				0.00	-95,761.43	-95,761.43	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 TWD / USD EX.RATE 32.818 WITH NORTHERN TRUST	-478,354.100	15 Mar 16				0.00	-478,354.10	-478,354.10	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / AUD EX.RATE 0.742427 WITH NORTHERN TRUST	1,181,770.800	15 Mar 16				0.00	1,181,770.80	1,181,770.80	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / CNY EX.RATE 0.152374 WITH NORTHERN TRUST	685,076.190	15 Mar 16				0.00	685,076.19	685,076.19	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / INR EX.RATE 0.0145943 WITH NORTHERN	220,024.840	15 Mar 16				0.00	220,024.84	220,024.84	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / KRW EX.RATE 0.0008346 WITH NORTHERN	757,857.880	15 Mar 16				0.00	757,857.88	757,857.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 MAR 2016 USD / MYR EX.RATE 0.239952 WITH NORTHERN TRUST	213,751.650	15 Mar 16				0.00	213,751.65	213,751.65	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / PLN EX.RATE 0.2582244 WITH NORTHERN	95,660.540	15 Mar 16				0.00	95,660.54	95,660.54	0.00
FX DEAL TRANSACTED ON 15 MAR 2016 USD / TWD EX.RATE 0.0304229 WITH NORTHERN	477,597.350	15 Mar 16				0.00	477,597.35	477,597.35	0.00
FX DEAL TRANSACTED ON 15 SEP 2016 JPY / USD EX.RATE 102.38 WITH NORTHERN TRUST	-125,168.520	15 Sep 16				0.00	-125,168.52	-125,168.52	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 SEP 2016 USD / GBP EX.RATE 1.320504 WITH NORTHERN TRUST	3,412.050	15 Sep 16				0.00	3,412.05	3,412.05	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 15 SEP 2016 USD / JPY EX.RATE 0.0098058 WITH NORTHERN	125,659.470	15 Sep 16				0.00	125,659.47	125,659.47	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 AUD / USD EX.RATE 1.2975722 WITH NORTHERN	-665,357.170	16 Aug 16				0.00	-665,357.17	-665,357.17	0.00
FX DEAL TRANSACTED ON 16 AUG 2016 USD / AUD EX.RATE 0.7714 WITH NORTHERN TRUST	701,898.400	16 Aug 16				0.00	701,898.40	701,898.40	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 AUG 2016 USD / EUR EX.RATE 1.127662 WITH NORTHERN TRUST	83,777.550	16 Aug 16				0.00	83,777.55	83,777.55	0.00
FX DEAL TRANSACTED ON 16 FEB 2016 EUR / USD EX.RATE 0.8947465 WITH NORTHERN	-5,016.580	16 Feb 16				0.00	-5,016.58	-5,016.58	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 FEB 2016 EUR / USD EX.RATE 0.8969833 WITH NORTHERN	-216,563.680	16 Feb 16				0.00	-216,563.68	-216,563.68	0.00
FX DEAL TRANSACTED ON 16 FEB 2016 USD / JPY EX.RATE 0.0087822 WITH NORTHERN	113,891.570	16 Feb 16				0.00	113,891.57	113,891.57	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 AUD / USD EX.RATE 1.3521188 WITH NORTHERN	-234,920.930	16 Mar 16				0.00	-234,920.93	-234,920.93	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 JPY / USD EX.RATE 113.6909 WITH NORTHERN TRUST	-119,011.120	16 Mar 16				0.00	-119,011.12	-119,011.12	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 USD / AUD EX.RATE 0.742455 WITH NORTHERN TRUST	235,834.150	16 Mar 16				0.00	235,834.15	235,834.15	0.00
FX DEAL TRANSACTED ON 16 MAR 2016 USD / JPY EX.RATE 0.0088174 WITH NORTHERN	119,303.260	16 Mar 16				0.00	119,303.26	119,303.26	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 MAY 2016 NZD / USD EX.RATE 1.4694991 WITH NORTHERN	-7,794.020	16 May 16				0.00	-7,794.02	-7,794.02	0.00
FX DEAL TRANSACTED ON 16 MAY 2016 USD / EUR EX.RATE 1.13316 WITH NORTHERN TRUST	8,570.610	16 May 16				0.00	8,570.61	8,570.61	0.00
FX DEAL TRANSACTED ON 16 MAY 2016 USD / EUR EX.RATE 1.13316 WITH NORTHERN TRUST	9,140.660	16 May 16				0.00	9,140.66	9,140.66	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 NOV 2016 AUD / USD EX.RATE 1.3368769 WITH NORTHERN	-1,277,513.990	16 Nov 16				0.00	-1,277,513.99	-1,277,513.99	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 CAD / USD EX.RATE 1.340635 WITH NORTHERN TRUST	-734,699.600	16 Nov 16				0.00	-734,699.60	-734,699.60	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 GBP / USD EX.RATE 0.8026906 WITH NORTHERN	-2,236,924.110	16 Nov 16				0.00	-2,236,924.11	-2,236,924.11	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 JPY / USD EX.RATE 109.1325 WITH NORTHERN TRUST	-1,225,064.190	16 Nov 16				0.00	-1,225,064.19	-1,225,064.19	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / AUD EX.RATE 0.748631 WITH NORTHERN TRUST	1,278,571.160	16 Nov 16				0.00	1,278,571.16	1,278,571.16	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / CAD EX.RATE 0.7457322 WITH NORTHERN	734,519.350	16 Nov 16				0.00	734,519.35	734,519.35	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 NOV 2016 USD / GBP EX.RATE 1.245139 WITH NORTHERN TRUST	2,235,719.290	16 Nov 16				0.00	2,235,719.29	2,235,719.29	0.00
FX DEAL TRANSACTED ON 16 NOV 2016 USD / JPY EX.RATE 0.0091718 WITH NORTHERN	1,226,215.890	16 Nov 16				0.00	1,226,215.89	1,226,215.89	0.00
FX DEAL TRANSACTED ON 16 SEP 2016 JPY / USD EX.RATE 102.2339 WITH NORTHERN TRUST	-195,009.200	16 Sep 16				0.00	-195,009.20	-195,009.20	0.00
FX DEAL TRANSACTED ON 16 SEP 2016 USD / JPY EX.RATE 0.0098203 WITH NORTHERN	322,195.330	16 Sep 16				0.00	322,195.33	322,195.33	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 FEB 2016 EUR / USD EX.RATE 0.8957082 WITH NORTHERN	-24,867.930	17 Feb 16				0.00	-24,867.93	-24,867.93	0.00
FX DEAL TRANSACTED ON 17 MAR 2016 EUR / USD EX.RATE 0.8821143 WITH NORTHERN	-108,074.380	17 Mar 16				0.00	-108,074.38	-108,074.38	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 MAR 2016 EUR / USD EX.RATE 0.883205 WITH NORTHERN TRUST	-157,635.540	17 Mar 16				0.00	-157,635.54	-157,635.54	0.00
FX DEAL TRANSACTED ON 17 MAR 2016 JPY / USD EX.RATE 111.4276 WITH NORTHERN TRUST	-60,132.880	17 Mar 16				0.00	-60,132.88	-60,132.88	0.00
FX DEAL TRANSACTED ON 17 MAR 2016 USD / JPY EX.RATE 0.0089951 WITH NORTHERN	105,539.400	17 Mar 16				0.00	105,539.40	105,539.40	0.00
FX DEAL TRANSACTED ON 17 MAR 2016 USD / NOK EX.RATE 0.1199991 WITH NORTHERN	740,495.610	17 Mar 16				0.00	740,495.61	740,495.61	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 MAY 2016 NZD / USD EX.RATE 1.4707959 WITH NORTHERN	-39,488.820	17 May 16				0.00	-39,488.82	-39,488.82	0.00
FX DEAL TRANSACTED ON 17 MAY 2016 USD / EUR EX.RATE 1.130661 WITH NORTHERN TRUST	5,391.150	17 May 16				0.00	5,391.15	5,391.15	0.00
FX DEAL TRANSACTED ON 17 MAY 2016 USD / SGD EX.RATE 0.7293356 WITH NORTHERN	12,390.750	17 May 16				0.00	12,390.75	12,390.75	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 NOV 2016 JPY / USD EX.RATE 109.25 WITH NORTHERN TRUST	-182,070.540	17 Nov 16				0.00	-182,070.54	-182,070.54	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY EX.RATE 0.0091035 WITH NORTHERN	878,516.090	17 Nov 16				0.00	878,516.09	878,516.09	0.00
FX DEAL TRANSACTED ON 17 NOV 2016 USD / JPY EX.RATE 0.009161 WITH NORTHERN TRUST	182,224.160	17 Nov 16				0.00	182,224.16	182,224.16	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 OCT 2016 JPY / USD EX.RATE 103.918815 WITH NORTHERN	-474,322.740	17 Oct 16				0.00	-474,322.74	-474,322.74	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / AUD EX.RATE 0.758572 WITH NORTHERN TRUST	83,736.880	17 Oct 16				0.00	83,736.88	83,736.88	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / EUR EX.RATE 1.09997 WITH NORTHERN TRUST	9,695.690	17 Oct 16				0.00	9,695.69	9,695.69	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / HKD EX.RATE 0.1288373 WITH NORTHERN	98,105.350	17 Oct 16				0.00	98,105.35	98,105.35	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / JPY EX.RATE 0.0096229 WITH NORTHERN	92,542.660	17 Oct 16				0.00	92,542.66	92,542.66	0.00
FX DEAL TRANSACTED ON 17 OCT 2016 USD / JPY EX.RATE 0.0096229 WITH NORTHERN	330,915.380	17 Oct 16				0.00	330,915.38	330,915.38	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 AUG 2016 JPY / USD EX.RATE 100.2072 WITH NORTHERN TRUST	-35,387.580	18 Aug 16				0.00	-35,387.58	-35,387.58	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 FEB 2016 EUR / USD EX.RATE 0.9017677 WITH NORTHERN	-23,205.680	18 Feb 16				0.00	-23,205.68	-23,205.68	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUL 2016 CHF / USD EX.RATE 0.9821 WITH NORTHERN TRUST	-22,801.140	18 Jul 16				0.00	-22,801.14	-22,801.14	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 EUR / USD EX.RATE 0.9023113 WITH NORTHERN	-990,829.920	18 Jul 16				0.00	-990,829.92	-990,829.92	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 EUR / USD EX.RATE 0.9029818 WITH NORTHERN	-63,171.810	18 Jul 16				0.00	-63,171.81	-63,171.81	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 GBP / USD EX.RATE 0.7537312 WITH NORTHERN	-738,492.760	18 Jul 16				0.00	-738,492.76	-738,492.76	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 JUL 2016 USD / CHF EX.RATE 1.0215966 WITH NORTHERN	88,423.270	18 Jul 16				0.00	88,423.27	88,423.27	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / EUR EX.RATE 1.1055 WITH NORTHERN TRUST	995,974.800	18 Jul 16				0.00	995,974.80	995,974.80	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / EUR EX.RATE 1.110125 WITH NORTHERN TRUST	63,324.860	18 Jul 16				0.00	63,324.86	63,324.86	0.00
FX DEAL TRANSACTED ON 18 JUL 2016 USD / GBP EX.RATE 1.3259 WITH NORTHERN TRUST	738,029.090	18 Jul 16				0.00	738,029.09	738,029.09	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 AUD / USD EX.RATE 1.312286 WITH NORTHERN TRUST	-106,657.060	18 Mar 16				0.00	-106,657.06	-106,657.06	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 CHF / USD EX.RATE 0.963925 WITH NORTHERN TRUST	-429,685.920	18 Mar 16				0.00	-429,685.92	-429,685.92	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 CNY / USD EX.RATE 6.4628 WITH NORTHERN TRUST	-550,027.390	18 Mar 16				0.00	-550,027.39	-550,027.39	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 CNY / USD EX.RATE 6.4628 WITH NORTHERN TRUST	-145,649.100	18 Mar 16				0.00	-145,649.10	-145,649.10	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 HKD / USD EX.RATE 7.752774 WITH NORTHERN TRUST	-82,079.830	18 Mar 16				0.00	-82,079.83	-82,079.83	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 INR / USD EX.RATE 66.6088 WITH NORTHERN TRUST	-226,337.990	18 Mar 16				0.00	-226,337.99	-226,337.99	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 JPY / USD EX.RATE 111.216635 WITH NORTHERN	-79,043.790	18 Mar 16				0.00	-79,043.79	-79,043.79	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAR 2016 KRW / USD EX.RATE 1161.3 WITH NORTHERN TRUST	-628,799.700	18 Mar 16				0.00	-628,799.70	-628,799.70	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 KRW / USD EX.RATE 1161.3 WITH NORTHERN TRUST	-153,106.280	18 Mar 16				0.00	-153,106.28	-153,106.28	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 18 MAR 2016 MYR / USD EX.RATE 4.0615 WITH NORTHERN TRUST	-219,330.300	18 Mar 16				0.00	-219,330.30	-219,330.30	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 TWD / USD EX.RATE 32.477 WITH NORTHERN TRUST	-366,023.830	18 Mar 16				0.00	-366,023.83	-366,023.83	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 TWD / USD EX.RATE 32.477 WITH NORTHERN TRUST	-117,352.870	18 Mar 16				0.00	-117,352.87	-117,352.87	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / CHF EX.RATE 1.0336986 WITH NORTHERN	428,142.440	18 Mar 16				0.00	428,142.44	428,142.44	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / CNY EX.RATE 0.1547317 WITH NORTHERN	695,676.490	18 Mar 16				0.00	695,676.49	695,676.49	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / INR EX.RATE 0.015013 WITH NORTHERN TRUST	226,337.990	18 Mar 16				0.00	226,337.99	226,337.99	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / KRW EX.RATE 0.0008611 WITH NORTHERN	781,905.980	18 Mar 16				0.00	781,905.98	781,905.98	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / MYR EX.RATE 0.2462145 WITH NORTHERN	219,330.300	18 Mar 16				0.00	219,330.30	219,330.30	0.00
FX DEAL TRANSACTED ON 18 MAR 2016 USD / TWD EX.RATE 0.030791 WITH NORTHERN TRUST	483,376.700	18 Mar 16				0.00	483,376.70	483,376.70	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 MAY 2016 NZD / USD EX.RATE 1.4755726 WITH NORTHERN	-13,104.710	18 May 16				0.00	-13,104.71	-13,104.71	0.00
FX DEAL TRANSACTED ON 18 MAY 2016 USD / EUR EX.RATE 1.126962 WITH NORTHERN TRUST	6,534.770	18 May 16				0.00	6,534.77	6,534.77	0.00
FX DEAL TRANSACTED ON 18 MAY 2016 USD / EUR EX.RATE 1.126962 WITH NORTHERN TRUST	15,589.540	18 May 16				0.00	15,589.54	15,589.54	0.00
FX DEAL TRANSACTED ON 18 MAY 2016 USD / GBP EX.RATE 1.454864 WITH NORTHERN TRUST	5,748.170	18 May 16				0.00	5,748.17	5,748.17	0.00
FX DEAL TRANSACTED ON 18 MAY 2016 USD / GBP EX.RATE 1.454864 WITH NORTHERN TRUST	17,244.500	18 May 16				0.00	17,244.50	17,244.50	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 OCT 2016 EUR / USD EX.RATE 0.9102254 WITH NORTHERN	-229,745.020	18 Oct 16				0.00	-229,745.02	-229,745.02	0.00
FX DEAL TRANSACTED ON 19 APR 2016 USD / CNY EX.RATE 0.1539527 WITH NORTHERN	146,157.960	19 Apr 16				0.00	146,157.96	146,157.96	0.00
FX DEAL TRANSACTED ON 19 AUG 2016 EUR / USD EX.RATE 0.8821407 WITH NORTHERN	-225,389.210	19 Aug 16				0.00	-225,389.21	-225,389.21	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 AUG 2016 ILS / USD EX.RATE 3.762771 WITH NORTHERN TRUST	-247,064.690	19 Aug 16				0.00	-247,064.69	-247,064.69	0.00
FX DEAL TRANSACTED ON 19 AUG 2016 JPY / USD EX.RATE 100.109967 WITH NORTHERN	-83,784.030	19 Aug 16				0.00	-83,784.03	-83,784.03	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 AUG 2016 USD / EUR EX.RATE 1.131461 WITH NORTHERN TRUST	29,609.300	19 Aug 16				0.00	29,609.30	29,609.30	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 CHF / USD EX.RATE 1.017105 WITH NORTHERN TRUST	-303,673.660	19 Dec 16				0.00	-303,673.66	-303,673.66	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 DKK / USD EX.RATE 7.0847 WITH NORTHERN TRUST	-191,979.340	19 Dec 16				0.00	-191,979.34	-191,979.34	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 GBP / USD EX.RATE 0.8037971 WITH NORTHERN	-254,158.660	19 Dec 16				0.00	-254,158.66	-254,158.66	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 HKD / USD EX.RATE 7.76665 WITH NORTHERN TRUST	-555,003.380	19 Dec 16				0.00	-555,003.38	-555,003.38	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 NOK / USD EX.RATE 8.65195 WITH NORTHERN TRUST	-484,467.320	19 Dec 16				0.00	-484,467.32	-484,467.32	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 SEK / USD EX.RATE 9.29421 WITH NORTHERN TRUST	-210,533.550	19 Dec 16				0.00	-210,533.55	-210,533.55	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / AUD EX.RATE 0.725082 WITH NORTHERN TRUST	9,959.150	19 Dec 16				0.00	9,959.15	9,959.15	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / CHF EX.RATE 0.9776127 WITH NORTHERN	301,953.270	19 Dec 16				0.00	301,953.27	301,953.27	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / DKK EX.RATE 0.1404731 WITH NORTHERN	191,059.730	19 Dec 16				0.00	191,059.73	191,059.73	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / GBP EX.RATE 1.238528 WITH NORTHERN TRUST	13,559.050	19 Dec 16				0.00	13,559.05	13,559.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2016 USD / GBP EX.RATE 1.2412 WITH NORTHERN TRUST	253,567.230	19 Dec 16				0.00	253,567.23	253,567.23	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / HKD EX.RATE 0.1287432 WITH NORTHERN	554,949.790	19 Dec 16				0.00	554,949.79	554,949.79	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / NOK EX.RATE 0.1155135 WITH NORTHERN	484,184.710	19 Dec 16				0.00	484,184.71	484,184.71	0.00
FX DEAL TRANSACTED ON 19 DEC 2016 USD / SEK EX.RATE 0.1070526 WITH NORTHERN	209,474.480	19 Dec 16				0.00	209,474.48	209,474.48	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 JAN 2016 JPY / USD EX.RATE 117.784665 WITH NORTHERN	-459,883.460	19 Jan 16				0.00	-459,883.46	-459,883.46	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 JAN 2016 NOK / USD EX.RATE 8.8035 WITH NORTHERN TRUST	-140,090.870	19 Jan 16				0.00	-140,090.87	-140,090.87	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / CHF EX.RATE 0.9981036 WITH NORTHERN	32,555.140	19 Jan 16				0.00	32,555.14	32,555.14	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.092072 WITH NORTHERN TRUST	28,429.590	19 Jan 16				0.00	28,429.59	28,429.59	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.092072 WITH NORTHERN TRUST	32,664.660	19 Jan 16				0.00	32,664.66	32,664.66	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / EUR EX.RATE 1.094105 WITH NORTHERN TRUST	350,952.780	19 Jan 16				0.00	350,952.78	350,952.78	0.00
FX DEAL TRANSACTED ON 19 JAN 2016 USD / NOK EX.RATE 0.1135132 WITH NORTHERN	106,259.230	19 Jan 16				0.00	106,259.23	106,259.23	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	-93,568.320	19 May 16				0.00	-93,568.32	-93,568.32	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	-93,610.550	19 May 16				0.00	-93,610.55	-93,610.55	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	-96,169.110	19 May 16				0.00	-96,169.11	-96,169.11	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 EUR / USD EX.RATE 0.8946424 WITH NORTHERN	-38,803.410	19 May 16				0.00	-38,803.41	-38,803.41	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 HKD / USD EX.RATE 7.76537 WITH NORTHERN TRUST	-95,918.670	19 May 16				0.00	-95,918.67	-95,918.67	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 JPY / USD EX.RATE 110.13303 WITH NORTHERN	-62,034.970	19 May 16				0.00	-62,034.97	-62,034.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / EUR EX.RATE 1.117765 WITH NORTHERN TRUST	687,469.280	19 May 16				0.00	687,469.28	687,469.28	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 19 MAY 2016 USD / GBP EX.RATE 1.457963 WITH NORTHERN TRUST	7,838.880	19 May 16				0.00	7,838.88	7,838.88	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	104,957.970	19 May 16				0.00	104,957.97	104,957.97	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	74,272.500	19 May 16				0.00	74,272.50	74,272.50	0.00
FX DEAL TRANSACTED ON 19 MAY 2016 USD / JPY EX.RATE 0.0090799 WITH NORTHERN	188,812.570	19 May 16				0.00	188,812.57	188,812.57	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 OCT 2016 DKK / USD EX.RATE 6.7842 WITH NORTHERN TRUST	-12,919.430	19 Oct 16				0.00	-12,919.43	-12,919.43	0.00
FX DEAL TRANSACTED ON 19 OCT 2016 EUR / USD EX.RATE 0.9117191 WITH NORTHERN	-123,142.550	19 Oct 16				0.00	-123,142.55	-123,142.55	0.00
FX DEAL TRANSACTED ON 19 OCT 2016 EUR / USD EX.RATE 0.9117433 WITH NORTHERN	-633,966.850	19 Oct 16				0.00	-633,966.85	-633,966.85	0.00
FX DEAL TRANSACTED ON 19 OCT 2016 USD / EUR EX.RATE 1.0994 WITH NORTHERN TRUST	635,469.690	19 Oct 16				0.00	635,469.69	635,469.69	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 BRL / USD EX.RATE 3.2762 WITH NORTHERN TRUST	-144,225.320	19 Sep 16				0.00	-144,225.32	-144,225.32	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 CNY / USD EX.RATE 6.6765 WITH NORTHERN TRUST	-958,710.700	19 Sep 16				0.00	-958,710.70	-958,710.70	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 INR / USD EX.RATE 66.9366 WITH NORTHERN TRUST	-225,229.580	19 Sep 16				0.00	-225,229.58	-225,229.58	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 KRW / USD EX.RATE 1119.3 WITH NORTHERN TRUST	-811,245.790	19 Sep 16				0.00	-811,245.79	-811,245.79	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 SEP 2016 MYR / USD EX.RATE 4.12 WITH NORTHERN TRUST	-181,104.610	19 Sep 16				0.00	-181,104.61	-181,104.61	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 TWD / USD EX.RATE 31.32 WITH NORTHERN TRUST	-501,233.240	19 Sep 16				0.00	-501,233.24	-501,233.24	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / BRL EX.RATE 0.2970179 WITH NORTHERN	140,344.240	19 Sep 16				0.00	140,344.24	140,344.24	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / CNY EX.RATE 0.148379 WITH NORTHERN TRUST	949,748.790	19 Sep 16				0.00	949,748.79	949,748.79	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 SEP 2016 USD / GBP EX.RATE 1.306908 WITH NORTHERN TRUST	4,208.820	19 Sep 16				0.00	4,208.82	4,208.82	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 SEP 2016 USD / INR EX.RATE 0.0147391 WITH NORTHERN	222,208.660	19 Sep 16				0.00	222,208.66	222,208.66	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / KRW EX.RATE 0.0008929 WITH NORTHERN	810,738.760	19 Sep 16				0.00	810,738.76	810,738.76	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / MYR EX.RATE 0.2418672 WITH NORTHERN	180,469.460	19 Sep 16				0.00	180,469.46	180,469.46	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	6,716.430	19 Sep 16				0.00	6,716.43	6,716.43	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	6,716.430	19 Sep 16				0.00	6,716.43	6,716.43	0.00
FX DEAL TRANSACTED ON 19 SEP 2016 USD / NZD EX.RATE 0.730981 WITH NORTHERN TRUST	1,185.290	19 Sep 16				0.00	1,185.29	1,185.29	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 SEP 2016 USD / TWD EX.RATE 0.0321079 WITH NORTHERN	504,049.610	19 Sep 16				0.00	504,049.61	504,049.61	0.00
FX DEAL TRANSACTED ON 20 APR 2016 EUR / USD EX.RATE 0.8808904 WITH NORTHERN	-323,254.740	20 Apr 16				0.00	-323,254.74	-323,254.74	0.00
FX DEAL TRANSACTED ON 20 APR 2016 USD / BRL EX.RATE 0.2768933 WITH NORTHERN	130,835.110	20 Apr 16				0.00	130,835.11	130,835.11	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 AUD / USD EX.RATE 1.383949 WITH NORTHERN TRUST	-191,281.620	20 Dec 16				0.00	-191,281.62	-191,281.62	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 BRL / USD EX.RATE 3.445 WITH NORTHERN TRUST	-71,870.830	20 Dec 16				0.00	-71,870.83	-71,870.83	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 CAD / USD EX.RATE 1.33774 WITH NORTHERN TRUST	-75,008.600	20 Dec 16				0.00	-75,008.60	-75,008.60	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 CHF / USD EX.RATE 1.02373 WITH NORTHERN TRUST	-139,683.310	20 Dec 16				0.00	-139,683.31	-139,683.31	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2016 CNY / USD EX.RATE 7.055 WITH NORTHERN TRUST	-185,520.480	20 Dec 16				0.00	-185,520.48	-185,520.48	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 EUR / USD EX.RATE 0.9625566 WITH NORTHERN	-78,890.950	20 Dec 16				0.00	-78,890.95	-78,890.95	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 INR / USD EX.RATE 68.674 WITH NORTHERN TRUST	-93,056.990	20 Dec 16				0.00	-93,056.99	-93,056.99	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 MXN / USD EX.RATE 20.6505 WITH NORTHERN TRUST	-56,913.050	20 Dec 16				0.00	-56,913.05	-56,913.05	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 NOK / USD EX.RATE 8.69 WITH NORTHERN TRUST	-69,373.530	20 Dec 16				0.00	-69,373.53	-69,373.53	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / AUD EX.RATE 0.724 WITH NORTHERN TRUST	319,971.080	20 Dec 16				0.00	319,971.08	319,971.08	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CAD EX.RATE 0.746642 WITH NORTHERN TRUST	437,774.860	20 Dec 16				0.00	437,774.86	437,774.86	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / CHF EX.RATE 0.9713453 WITH NORTHERN	583,390.000	20 Dec 16				0.00	583,390.00	583,390.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / DKK EX.RATE 0.139581 WITH NORTHERN TRUST	104,350.740	20 Dec 16				0.00	104,350.74	104,350.74	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.0377 WITH NORTHERN TRUST	1,079,519.310	20 Dec 16				0.00	1,079,519.31	1,079,519.31	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.04227 WITH NORTHERN TRUST	719,505.040	20 Dec 16				0.00	719,505.04	719,505.04	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / EUR EX.RATE 1.043525 WITH NORTHERN TRUST	79,242.160	20 Dec 16				0.00	79,242.16	79,242.16	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / GBP EX.RATE 1.2351 WITH NORTHERN TRUST	623,231.460	20 Dec 16				0.00	623,231.46	623,231.46	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / GBP EX.RATE 1.23796 WITH NORTHERN TRUST	619,201.590	20 Dec 16				0.00	619,201.59	619,201.59	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / HKD EX.RATE 0.1287515 WITH NORTHERN	37,296.860	20 Dec 16				0.00	37,296.86	37,296.86	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 20 DEC 2016 USD / JPY EX.RATE 0.0084689 WITH NORTHERN	311,561.870	20 Dec 16				0.00	311,561.87	311,561.87	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / JPY EX.RATE 0.0085 WITH NORTHERN TRUST	1,285,328.930	20 Dec 16				0.00	1,285,328.93	1,285,328.93	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / NOK EX.RATE 0.1150152 WITH NORTHERN	19,174.190	20 Dec 16				0.00	19,174.19	19,174.19	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / SEK EX.RATE 0.106628 WITH NORTHERN TRUST	151,177.170	20 Dec 16				0.00	151,177.17	151,177.17	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 USD / SGD EX.RATE 0.6918931 WITH NORTHERN	90,279.590	20 Dec 16				0.00	90,279.59	90,279.59	0.00
FX DEAL TRANSACTED ON 20 DEC 2016 ZAR / USD EX.RATE 14.27745 WITH NORTHERN TRUST	-56,806.850	20 Dec 16				0.00	-56,806.85	-56,806.85	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 JAN 2016 JPY / USD EX.RATE 116.094818 WITH NORTHERN	-75,430.420	20 Jan 16				0.00	-75,430.42	-75,430.42	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 JPY / USD EX.RATE 116.094818 WITH NORTHERN	-422,341.470	20 Jan 16				0.00	-422,341.47	-422,341.47	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	109,176.580	20 Jan 16				0.00	109,176.58	109,176.58	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	233,995.410	20 Jan 16				0.00	233,995.41	233,995.41	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	92,183.110	20 Jan 16				0.00	92,183.11	92,183.11	0.00
FX DEAL TRANSACTED ON 20 JAN 2016 USD / JPY EX.RATE 0.0086136 WITH NORTHERN	69,101.220	20 Jan 16				0.00	69,101.22	69,101.22	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 JUL 2016 JPY / USD EX.RATE 106.4382 WITH NORTHERN TRUST	-955,083.100	20 Jul 16				0.00	-955,083.10	-955,083.10	0.00
FX DEAL TRANSACTED ON 20 JUL 2016 USD / JPY EX.RATE 0.0093748 WITH NORTHERN	953,021.050	20 Jul 16				0.00	953,021.05	953,021.05	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 JUN 2016 USD / EUR EX.RATE 1.13436 WITH NORTHERN TRUST	535.510	20 Jun 16				0.00	535.51	535.51	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / GBP EX.RATE 1.464161 WITH NORTHERN TRUST	6,167.750	20 Jun 16				0.00	6,167.75	6,167.75	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 JUN 2016 USD / MYR EX.RATE 0.244978 WITH NORTHERN TRUST	182,790.540	20 Jun 16				0.00	182,790.54	182,790.54	0.00
FX DEAL TRANSACTED ON 20 JUN 2016 USD / MYR EX.RATE 0.244978 WITH NORTHERN TRUST	35,438.270	20 Jun 16				0.00	35,438.27	35,438.27	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 MAY 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	-69,484.090	20 May 16				0.00	-69,484.09	-69,484.09	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 MAY 2016 EUR / USD EX.RATE 0.8907599 WITH NORTHERN	-66,690.920	20 May 16				0.00	-66,690.92	-66,690.92	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 MAY 2016 JPY / USD EX.RATE 110.226932 WITH NORTHERN	-37,584.450	20 May 16				0.00	-37,584.45	-37,584.45	0.00
FX DEAL TRANSACTED ON 20 MAY 2016 USD / CHF EX.RATE 1.0084742 WITH NORTHERN	413,744.900	20 May 16				0.00	413,744.90	413,744.90	0.00
FX DEAL TRANSACTED ON 20 MAY 2016 USD / EUR EX.RATE 1.122937 WITH NORTHERN TRUST	7,977.340	20 May 16				0.00	7,977.34	7,977.34	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / GBP EX.RATE 1.295311 WITH NORTHERN TRUST	14,546.760	20 Sep 16				0.00	14,546.76	14,546.76	0.00
FX DEAL TRANSACTED ON 20 SEP 2016 USD / GBP EX.RATE 1.295311 WITH NORTHERN TRUST	3,758.730	20 Sep 16				0.00	3,758.73	3,758.73	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 DEC 2016 BRL / USD EX.RATE 3.334 WITH NORTHERN TRUST	-141,724.960	21 Dec 16				0.00	-141,724.96	-141,724.96	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 CNY / USD EX.RATE 6.94 WITH NORTHERN TRUST	-864,450.580	21 Dec 16				0.00	-864,450.58	-864,450.58	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 INR / USD EX.RATE 67.81 WITH NORTHERN TRUST	-330,537.800	21 Dec 16				0.00	-330,537.80	-330,537.80	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 JPY / USD EX.RATE 117.69 WITH NORTHERN TRUST	-22,619.930	21 Dec 16				0.00	-22,619.93	-22,619.93	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 KRW / USD EX.RATE 1193.45 WITH NORTHERN TRUST	-760,842.440	21 Dec 16				0.00	-760,842.44	-760,842.44	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 MYR / USD EX.RATE 4.477 WITH NORTHERN TRUST	-166,663.170	21 Dec 16				0.00	-166,663.17	-166,663.17	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 TWD / USD EX.RATE 32.03 WITH NORTHERN TRUST	-490,122.540	21 Dec 16				0.00	-490,122.54	-490,122.54	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / BRL EX.RATE 0.2931262 WITH NORTHERN	138,505.350	21 Dec 16				0.00	138,505.35	138,505.35	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / CNY EX.RATE 0.1420051 WITH NORTHERN	851,929.420	21 Dec 16				0.00	851,929.42	851,929.42	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / INR EX.RATE 0.0146007 WITH NORTHERN	327,256.070	21 Dec 16				0.00	327,256.07	327,256.07	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / KRW EX.RATE 0.000838 WITH NORTHERN TRUST	760,938.080	21 Dec 16				0.00	760,938.08	760,938.08	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / MYR EX.RATE 0.2214839 WITH NORTHERN	165,260.470	21 Dec 16				0.00	165,260.47	165,260.47	0.00
FX DEAL TRANSACTED ON 21 DEC 2016 USD / TWD EX.RATE 0.0311662 WITH NORTHERN	489,267.130	21 Dec 16				0.00	489,267.13	489,267.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JAN 2016 AUD / USD EX.RATE 1.435474 WITH NORTHERN TRUST	-323,066.800	21 Jan 16				0.00	-323,066.80	-323,066.80	0.00
FX DEAL TRANSACTED ON 21 JAN 2016 JPY / USD EX.RATE 117.5165 WITH NORTHERN TRUST	-232,456.290	21 Jan 16				0.00	-232,456.29	-232,456.29	0.00
FX DEAL TRANSACTED ON 21 JAN 2016 USD / AUD EX.RATE 0.695005 WITH NORTHERN TRUST	236,134.900	21 Jan 16				0.00	236,134.90	236,134.90	0.00
FX DEAL TRANSACTED ON 21 JAN 2016 USD / JPY EX.RATE 0.0085022 WITH NORTHERN	228,085.040	21 Jan 16				0.00	228,085.04	228,085.04	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JUL 2016 USD / JPY EX.RATE 0.0094143 WITH NORTHERN	3,024.690	21 Jul 16				0.00	3,024.69	3,024.69	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JUN 2016 BRL / USD EX.RATE 3.3897 WITH NORTHERN TRUST	-139,396.110	21 Jun 16				0.00	-139,396.11	-139,396.11	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 CHF / USD EX.RATE 0.960312 WITH NORTHERN TRUST	-94,255.600	21 Jun 16				0.00	-94,255.60	-94,255.60	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	-144,597.450	21 Jun 16				0.00	-144,597.45	-144,597.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	-684,784.030	21 Jun 16				0.00	-684,784.03	-684,784.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 21 JUN 2016 CNY / USD EX.RATE 6.5656 WITH NORTHERN TRUST	-182,357.590	21 Jun 16				0.00	-182,357.59	-182,357.59	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 INR / USD EX.RATE 67.4767 WITH NORTHERN TRUST	-223,426.780	21 Jun 16				0.00	-223,426.78	-223,426.78	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 KRW / USD EX.RATE 1158.2 WITH NORTHERN TRUST	-783,998.800	21 Jun 16				0.00	-783,998.80	-783,998.80	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 MYR / USD EX.RATE 4.082 WITH NORTHERN TRUST	-218,228.810	21 Jun 16				0.00	-218,228.81	-218,228.81	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 TWD / USD EX.RATE 32.245 WITH NORTHERN TRUST	-486,854.550	21 Jun 16				0.00	-486,854.55	-486,854.55	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / BRL EX.RATE 0.2950114 WITH NORTHERN	139,396.110	21 Jun 16				0.00	139,396.11	139,396.11	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	65,824.140	21 Jun 16				0.00	65,824.14	65,824.14	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	791,560.710	21 Jun 16				0.00	791,560.71	791,560.71	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / CNY EX.RATE 0.152309 WITH NORTHERN TRUST	154,354.210	21 Jun 16				0.00	154,354.21	154,354.21	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / GBP EX.RATE 1.46766 WITH NORTHERN TRUST	101,205.910	21 Jun 16				0.00	101,205.91	101,205.91	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / INR EX.RATE 0.0148199 WITH NORTHERN	223,426.780	21 Jun 16				0.00	223,426.78	223,426.78	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / KRW EX.RATE 0.0008634 WITH NORTHERN	783,998.800	21 Jun 16				0.00	783,998.80	783,998.80	0.00
FX DEAL TRANSACTED ON 21 JUN 2016 USD / SEK EX.RATE 0.1209895 WITH NORTHERN	131,485.650	21 Jun 16				0.00	131,485.65	131,485.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JUN 2016 USD / SGD EX.RATE 0.7448773 WITH NORTHERN	9,600.650	21 Jun 16				0.00	9,600.65	9,600.65	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 JUN 2016 USD / TWD EX.RATE 0.0310126 WITH NORTHERN	486,854.550	21 Jun 16				0.00	486,854.55	486,854.55	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 NOV 2016 USD / EUR EX.RATE 1.063181 WITH NORTHERN TRUST	7,869.100	21 Nov 16				0.00	7,869.10	7,869.10	0.00
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.127662 WITH NORTHERN TRUST	419.840	22 Aug 16				0.00	419.84	419.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	1,214.280	22 Aug 16				0.00	1,214.28	1,214.28	0.00
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	84,064.410	22 Aug 16				0.00	84,064.41	84,064.41	0.00
FX DEAL TRANSACTED ON 22 AUG 2016 USD / EUR EX.RATE 1.131361 WITH NORTHERN TRUST	33,065.970	22 Aug 16				0.00	33,065.97	33,065.97	0.00
FX DEAL TRANSACTED ON 22 DEC 2016 MYR / USD EX.RATE 4.492 WITH NORTHERN TRUST	-27,101.740	22 Dec 16				0.00	-27,101.74	-27,101.74	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 FEB 2016 USD / EUR EX.RATE 1.108467 WITH NORTHERN TRUST	15,757.300	22 Feb 16				0.00	15,757.30	15,757.30	0.00
FX DEAL TRANSACTED ON 22 JUL 2016 USD / EUR EX.RATE 1.10097 WITH NORTHERN TRUST	34,636.760	22 Jul 16				0.00	34,636.76	34,636.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 JUN 2016 CHF / USD EX.RATE 0.958512 WITH NORTHERN TRUST	-84,911.370	22 Jun 16				0.00	-84,911.37	-84,911.37	0.00
FX DEAL TRANSACTED ON 22 JUN 2016 CHF / USD EX.RATE 0.958512 WITH NORTHERN TRUST	-168,832.470	22 Jun 16				0.00	-168,832.47	-168,832.47	0.00
FX DEAL TRANSACTED ON 22 NOV 2016 CAD / USD EX.RATE 1.345934 WITH NORTHERN TRUST	-274,972.620	22 Nov 16				0.00	-274,972.62	-274,972.62	0.00
FX DEAL TRANSACTED ON 22 NOV 2016 EUR / USD EX.RATE 0.9414068 WITH NORTHERN	-605,629.760	22 Nov 16				0.00	-605,629.76	-605,629.76	0.00
FX DEAL TRANSACTED ON 22 NOV 2016 USD / EUR EX.RATE 1.06332 WITH NORTHERN TRUST	606,245.520	22 Nov 16				0.00	606,245.52	606,245.52	0.00
FX DEAL TRANSACTED ON 23 AUG 2016 USD / EUR EX.RATE 1.130661 WITH NORTHERN TRUST	118,733.130	23 Aug 16				0.00	118,733.13	118,733.13	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 BRL / USD EX.RATE 3.2696 WITH NORTHERN TRUST	-144,516.450	23 Dec 16				0.00	-144,516.45	-144,516.45	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 EUR / USD EX.RATE 0.9568188 WITH NORTHERN	-6,499.660	23 Dec 16				0.00	-6,499.66	-6,499.66	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 MYR / USD EX.RATE 4.4787 WITH NORTHERN TRUST	-166,599.910	23 Dec 16				0.00	-166,599.91	-166,599.91	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 USD / BRL EX.RATE 0.3058478 WITH NORTHERN	144,516.450	23 Dec 16				0.00	144,516.45	144,516.45	0.00
FX DEAL TRANSACTED ON 23 DEC 2016 USD / MYR EX.RATE 0.2232791 WITH NORTHERN	166,599.910	23 Dec 16				0.00	166,599.91	166,599.91	0.00
FX DEAL TRANSACTED ON 23 FEB 2016 CHF / USD EX.RATE 0.992 WITH NORTHERN TRUST	-64,415.320	23 Feb 16				0.00	-64,415.32	-64,415.32	0.00
FX DEAL TRANSACTED ON 23 FEB 2016 EUR / USD EX.RATE 0.9077821 WITH NORTHERN	-273,508.380	23 Feb 16				0.00	-273,508.38	-273,508.38	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 FEB 2016 USD / CHF EX.RATE 1.0085017 WITH NORTHERN	174,023.010	23 Feb 16				0.00	174,023.01	174,023.01	0.00
FX DEAL TRANSACTED ON 23 FEB 2016 USD / GBP EX.RATE 1.408064 WITH NORTHERN TRUST	172,179.470	23 Feb 16				0.00	172,179.47	172,179.47	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 CAD / USD EX.RATE 1.2759 WITH NORTHERN TRUST	-932,496.420	23 Jun 16				0.00	-932,496.42	-932,496.42	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 CHF / USD EX.RATE 0.957213 WITH NORTHERN TRUST	-132,692.900	23 Jun 16				0.00	-132,692.90	-132,692.90	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8755141 WITH NORTHERN	-279,368.420	23 Jun 16				0.00	-279,368.42	-279,368.42	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8799401 WITH NORTHERN	-236,181.090	23 Jun 16				0.00	-236,181.09	-236,181.09	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 EUR / USD EX.RATE 0.8799401 WITH NORTHERN	-119,900.370	23 Jun 16				0.00	-119,900.37	-119,900.37	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 USD / CAD EX.RATE 0.7838311 WITH NORTHERN	1,065,380.140	23 Jun 16				0.00	1,065,380.14	1,065,380.14	0.00
FX DEAL TRANSACTED ON 23 JUN 2016 USD / SEK EX.RATE 0.1220844 WITH NORTHERN	127,070.590	23 Jun 16				0.00	127,070.59	127,070.59	0.00
FX DEAL TRANSACTED ON 23 MAR 2016 USD / EUR EX.RATE 1.120465 WITH NORTHERN TRUST	224,217.370	23 Mar 16				0.00	224,217.37	224,217.37	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 CHF / USD EX.RATE 0.991165 WITH NORTHERN TRUST	-683,115.320	23 May 16				0.00	-683,115.32	-683,115.32	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 EUR / USD EX.RATE 0.8905219 WITH NORTHERN	-1,754.310	23 May 16				0.00	-1,754.31	-1,754.31	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 EUR / USD EX.RATE 0.8928723 WITH NORTHERN	-496,524.540	23 May 16				0.00	-496,524.54	-496,524.54	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.4069 WITH NORTHERN TRUST	-139,638.040	23 May 16				0.00	-139,638.04	-139,638.04	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	-73,748.020	23 May 16				0.00	-73,748.02	-73,748.02	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	-23,502.810	23 May 16				0.00	-23,502.81	-23,502.81	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 JPY / USD EX.RATE 109.46716 WITH NORTHERN	-67,842.790	23 May 16				0.00	-67,842.79	-67,842.79	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 MAY 2016 USD / CHF EX.RATE 1.0081021 WITH NORTHERN	757,959.720	23 May 16				0.00	757,959.72	757,959.72	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 USD / EUR EX.RATE 1.11933 WITH NORTHERN TRUST	596,133.890	23 May 16				0.00	596,133.89	596,133.89	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 MAY 2016 USD / GBP EX.RATE 1.445466 WITH NORTHERN TRUST	6,216.800	23 May 16				0.00	6,216.80	6,216.80	0.00
FX DEAL TRANSACTED ON 23 MAY 2016 USD / GBP EX.RATE 1.445466 WITH NORTHERN TRUST	16,455.880	23 May 16				0.00	16,455.88	16,455.88	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 NOV 2016 EUR / USD EX.RATE 0.9471491 WITH NORTHERN	-89,075.730	23 Nov 16				0.00	-89,075.73	-89,075.73	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 NOV 2016 USD / JPY EX.RATE 0.008914 WITH NORTHERN TRUST	5,608.140	23 Nov 16				0.00	5,608.14	5,608.14	0.00
FX DEAL TRANSACTED ON 23 SEP 2016 USD / GBP EX.RATE 1.294512 WITH NORTHERN TRUST	6,787.630	23 Sep 16				0.00	6,787.63	6,787.63	0.00
FX DEAL TRANSACTED ON 24 AUG 2016 GBP / USD EX.RATE 0.7547187 WITH NORTHERN	-497,807.960	24 Aug 16				0.00	-497,807.96	-497,807.96	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 AUG 2016 JPY / USD EX.RATE 100.42 WITH NORTHERN TRUST	-441,365.490	24 Aug 16				0.00	-441,365.49	-441,365.49	0.00
FX DEAL TRANSACTED ON 24 AUG 2016 USD / EUR EX.RATE 1.125962 WITH NORTHERN TRUST	119,835.810	24 Aug 16				0.00	119,835.81	119,835.81	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 AUG 2016 USD / GBP EX.RATE 1.324997 WITH NORTHERN TRUST	493,720.450	24 Aug 16				0.00	493,720.45	493,720.45	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 AUG 2016 USD / JPY EX.RATE 0.0099659 WITH NORTHERN	520,225.040	24 Aug 16				0.00	520,225.04	520,225.04	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 FEB 2016 USD / EUR EX.RATE 1.09937 WITH NORTHERN TRUST	420,514.430	24 Feb 16				0.00	420,514.43	420,514.43	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 CAD / USD EX.RATE 1.292527 WITH NORTHERN TRUST	-384,351.740	24 Jun 16				0.00	-384,351.74	-384,351.74	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 CAD / USD EX.RATE 1.293695 WITH NORTHERN TRUST	-229,182.670	24 Jun 16				0.00	-229,182.67	-229,182.67	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 CHF / USD EX.RATE 0.9724 WITH NORTHERN TRUST	-677,660.790	24 Jun 16				0.00	-677,660.79	-677,660.79	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 EUR / USD EX.RATE 0.8964068 WITH NORTHERN	-161,205.700	24 Jun 16				0.00	-161,205.70	-161,205.70	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 EUR / USD EX.RATE 0.9048701 WITH NORTHERN	-108,328.430	24 Jun 16				0.00	-108,328.43	-108,328.43	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 GBP / USD EX.RATE 0.7284977 WITH NORTHERN	-113,708.180	24 Jun 16				0.00	-113,708.18	-113,708.18	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CAD EX.RATE 0.77066 WITH NORTHERN TRUST	210.110	24 Jun 16				0.00	210.11	210.11	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CAD EX.RATE 0.7730855 WITH NORTHERN	229,214.030	24 Jun 16				0.00	229,214.03	229,214.03	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / CHF EX.RATE 1.0335917 WITH NORTHERN	681,092.870	24 Jun 16				0.00	681,092.87	681,092.87	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.105131 WITH NORTHERN TRUST	9,741.180	24 Jun 16				0.00	9,741.18	9,741.18	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.105131 WITH NORTHERN TRUST	18,042.130	24 Jun 16				0.00	18,042.13	18,042.13	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	279,732.840	24 Jun 16				0.00	279,732.84	279,732.84	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	202,715.270	24 Jun 16				0.00	202,715.27	202,715.27	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	196,021.080	24 Jun 16				0.00	196,021.08	196,021.08	0.00
FX DEAL TRANSACTED ON 24 JUN 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	249,668.260	24 Jun 16				0.00	249,668.26	249,668.26	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / GBP EX.RATE 1.36659 WITH NORTHERN TRUST	7,242.940	24 Jun 16				0.00	7,242.94	7,242.94	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / GBP EX.RATE 1.372688 WITH NORTHERN TRUST	379,667.130	24 Jun 16				0.00	379,667.13	379,667.13	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	1,955.030	24 Jun 16				0.00	1,955.03	1,955.03	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JUN 2016 ZAR / USD EX.RATE 15.31693 WITH NORTHERN TRUST	-49,022.810	24 Jun 16				0.00	-49,022.81	-49,022.81	0.00
FX DEAL TRANSACTED ON 24 MAR 2016 USD / CNY EX.RATE 0.1522858 WITH NORTHERN	182,329.820	24 Mar 16				0.00	182,329.82	182,329.82	0.00
FX DEAL TRANSACTED ON 24 MAR 2016 USD / MXN EX.RATE 0.0563396 WITH NORTHERN	310,147.270	24 Mar 16				0.00	310,147.27	310,147.27	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 MAY 2016 JPY / USD EX.RATE 109.507148 WITH NORTHERN	-128,625.840	24 May 16				0.00	-128,625.84	-128,625.84	0.00
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	1,951.890	24 May 16				0.00	1,951.89	1,951.89	0.00
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	269.880	24 May 16				0.00	269.88	269.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	4,693.860	24 May 16				0.00	4,693.86	4,693.86	0.00
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	1,113.890	24 May 16				0.00	1,113.89	1,113.89	0.00
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	2,929.950	24 May 16				0.00	2,929.95	2,929.95	0.00
FX DEAL TRANSACTED ON 24 MAY 2016 USD / EUR EX.RATE 1.115565 WITH NORTHERN TRUST	1,007.690	24 May 16				0.00	1,007.69	1,007.69	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 NOV 2016 EUR / USD EX.RATE 0.9459843 WITH NORTHERN	-15,507.660	24 Nov 16				0.00	-15,507.66	-15,507.66	0.00
FX DEAL TRANSACTED ON 24 OCT 2016 EUR / USD EX.RATE 0.9191176 WITH NORTHERN	-130,283.890	24 Oct 16				0.00	-130,283.89	-130,283.89	0.00
FX DEAL TRANSACTED ON 25 JUL 2016 USD / GBP EX.RATE 1.31365 WITH NORTHERN TRUST	182,867.960	25 Jul 16				0.00	182,867.96	182,867.96	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 MAY 2016 EUR / USD EX.RATE 0.8967532 WITH NORTHERN	-696.790	25 May 16				0.00	-696.79	-696.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD EX.RATE 0.9175768 WITH NORTHERN	-43,291.510	25 Oct 16				0.00	-43,291.51	-43,291.51	0.00
FX DEAL TRANSACTED ON 25 OCT 2016 EUR / USD EX.RATE 0.9175768 WITH NORTHERN	-17,249.380	25 Oct 16				0.00	-17,249.38	-17,249.38	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 OCT 2016 ILS / USD EX.RATE 3.849745 WITH NORTHERN TRUST	-26,620.990	25 Oct 16				0.00	-26,620.99	-26,620.99	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 AUG 2016 ILS / USD EX.RATE 3.774668 WITH NORTHERN TRUST	-176,853.820	26 Aug 16				0.00	-176,853.82	-176,853.82	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 AUG 2016 USD / EUR EX.RATE 1.129561 WITH NORTHERN TRUST	295,889.710	26 Aug 16				0.00	295,889.71	295,889.71	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 DEC 2016 CNY / USD EX.RATE 6.9459 WITH NORTHERN TRUST	-921,526.660	26 Dec 16				0.00	-921,526.66	-921,526.66	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 INR / USD EX.RATE 67.8331 WITH NORTHERN TRUST	-108,172.350	26 Dec 16				0.00	-108,172.35	-108,172.35	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 INR / USD EX.RATE 67.8331 WITH NORTHERN TRUST	-222,252.880	26 Dec 16				0.00	-222,252.88	-222,252.88	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 KRW / USD EX.RATE 1199.4 WITH NORTHERN TRUST	-757,068.040	26 Dec 16				0.00	-757,068.04	-757,068.04	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 TWD / USD EX.RATE 32.138 WITH NORTHERN TRUST	-488,475.480	26 Dec 16				0.00	-488,475.48	-488,475.48	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 USD / CNY EX.RATE 0.1439698 WITH NORTHERN	863,716.290	26 Dec 16				0.00	863,716.29	863,716.29	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 USD / CNY EX.RATE 0.1439885 WITH NORTHERN	57,817.850	26 Dec 16				0.00	57,817.85	57,817.85	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 USD / INR EX.RATE 0.0147421 WITH NORTHERN	330,425.230	26 Dec 16				0.00	330,425.23	330,425.23	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 USD / KRW EX.RATE 0.0008338 WITH NORTHERN	757,068.040	26 Dec 16				0.00	757,068.04	757,068.04	0.00
FX DEAL TRANSACTED ON 26 DEC 2016 USD / TWD EX.RATE 0.0311158 WITH NORTHERN	488,475.480	26 Dec 16				0.00	488,475.48	488,475.48	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 FEB 2016 EUR / USD EX.RATE 0.9149968 WITH NORTHERN	-378,380.560	26 Feb 16				0.00	-378,380.56	-378,380.56	0.00
FX DEAL TRANSACTED ON 26 FEB 2016 SEK / USD EX.RATE 8.5584 WITH NORTHERN TRUST	-82,146.780	26 Feb 16				0.00	-82,146.78	-82,146.78	0.00
FX DEAL TRANSACTED ON 26 FEB 2016 USD / EUR EX.RATE 1.093341 WITH NORTHERN TRUST	477,613.960	26 Feb 16				0.00	477,613.96	477,613.96	0.00
FX DEAL TRANSACTED ON 26 JUL 2016 USD / AUD EX.RATE 0.751612 WITH NORTHERN TRUST	148,958.220	26 Jul 16				0.00	148,958.22	148,958.22	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUL 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	17.840	26 Jul 16				0.00	17.84	17.84	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 MAY 2016 JPY / USD EX.RATE 109.73 WITH NORTHERN TRUST	-602,449.430	26 May 16				0.00	-602,449.43	-602,449.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	-43,546.460	26 May 16				0.00	-43,546.46	-43,546.46	0.00
FX DEAL TRANSACTED ON 26 MAY 2016 USD / EUR EX.RATE 1.116665 WITH NORTHERN TRUST	2,796.850	26 May 16				0.00	2,796.85	2,796.85	0.00
FX DEAL TRANSACTED ON 26 MAY 2016 USD / EUR EX.RATE 1.116665 WITH NORTHERN TRUST	23,598.960	26 May 16				0.00	23,598.96	23,598.96	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 MAY 2016 USD / JPY EX.RATE 0.0091161 WITH NORTHERN	602,633.960	26 May 16				0.00	602,633.96	602,633.96	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 OCT 2016 EUR / USD EX.RATE 0.9153083 WITH NORTHERN	-58,769.150	26 Oct 16				0.00	-58,769.15	-58,769.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 OCT 2016 EUR / USD EX.RATE 0.9165676 WITH NORTHERN	-8,232.380	26 Oct 16				0.00	-8,232.38	-8,232.38	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 BRL / USD EX.RATE 3.24 WITH NORTHERN TRUST	-145,836.730	26 Sep 16				0.00	-145,836.73	-145,836.73	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 CNY / USD EX.RATE 6.6744 WITH NORTHERN TRUST	-180,354.940	26 Sep 16				0.00	-180,354.94	-180,354.94	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 CNY / USD EX.RATE 6.6744 WITH NORTHERN TRUST	-778,657.410	26 Sep 16				0.00	-778,657.41	-778,657.41	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 INR / USD EX.RATE 66.7095 WITH NORTHERN TRUST	-225,996.330	26 Sep 16				0.00	-225,996.33	-225,996.33	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 KRW / USD EX.RATE 1106.9 WITH NORTHERN TRUST	-820,333.740	26 Sep 16				0.00	-820,333.74	-820,333.74	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 MYR / USD EX.RATE 4.1318 WITH NORTHERN TRUST	-180,587.400	26 Sep 16				0.00	-180,587.40	-180,587.40	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 PLN / USD EX.RATE 3.8122 WITH NORTHERN TRUST	-105,200.410	26 Sep 16				0.00	-105,200.41	-105,200.41	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 TWD / USD EX.RATE 31.403 WITH NORTHERN TRUST	-499,908.450	26 Sep 16				0.00	-499,908.45	-499,908.45	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / BRL EX.RATE 0.308642 WITH NORTHERN TRUST	145,836.730	26 Sep 16				0.00	145,836.73	145,836.73	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / CNY EX.RATE 0.1498262 WITH NORTHERN	959,012.350	26 Sep 16				0.00	959,012.35	959,012.35	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / INR EX.RATE 0.0149904 WITH NORTHERN	225,996.330	26 Sep 16				0.00	225,996.33	225,996.33	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / JPY EX.RATE 0.0099879 WITH NORTHERN	1,581,688.450	26 Sep 16				0.00	1,581,688.45	1,581,688.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 SEP 2016 USD / KRW EX.RATE 0.0009034 WITH NORTHERN	820,333.740	26 Sep 16				0.00	820,333.74	820,333.74	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / MYR EX.RATE 0.2420253 WITH NORTHERN	180,587.400	26 Sep 16				0.00	180,587.40	180,587.40	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / PLN EX.RATE 0.2619035 WITH NORTHERN	105,035.100	26 Sep 16				0.00	105,035.10	105,035.10	0.00
FX DEAL TRANSACTED ON 26 SEP 2016 USD / TWD EX.RATE 0.0318441 WITH NORTHERN	499,908.450	26 Sep 16				0.00	499,908.45	499,908.45	0.00
FX DEAL TRANSACTED ON 27 JAN 2016 EUR / USD EX.RATE 0.917305 WITH NORTHERN TRUST	-291,212.860	27 Jan 16				0.00	-291,212.86	-291,212.86	0.00
FX DEAL TRANSACTED ON 27 JAN 2016 USD / PLN EX.RATE 0.2426955 WITH NORTHERN	89,907.750	27 Jan 16				0.00	89,907.75	89,907.75	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 JUN 2016 CAD / USD EX.RATE 1.302809 WITH NORTHERN TRUST	-147,136.870	27 Jun 16				0.00	-147,136.87	-147,136.87	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 GBP / USD EX.RATE 0.7572912 WITH NORTHERN	-84,958.860	27 Jun 16				0.00	-84,958.86	-84,958.86	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 JPY / USD EX.RATE 101.979406 WITH NORTHERN	-495,425.250	27 Jun 16				0.00	-495,425.25	-495,425.25	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 NZD / USD EX.RATE 1.4102125 WITH NORTHERN	-114,675.000	27 Jun 16				0.00	-114,675.00	-114,675.00	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	97,259.390	27 Jun 16				0.00	97,259.39	97,259.39	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	162,879.770	27 Jun 16				0.00	162,879.77	162,879.77	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.10027 WITH NORTHERN TRUST	208,330.790	27 Jun 16				0.00	208,330.79	208,330.79	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / EUR EX.RATE 1.102075 WITH NORTHERN TRUST	1,188,829.240	27 Jun 16				0.00	1,188,829.24	1,188,829.24	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / GBP EX.RATE 1.317553 WITH NORTHERN TRUST	526,836.740	27 Jun 16				0.00	526,836.74	526,836.74	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 JUN 2016 USD / JPY EX.RATE 0.0098444 WITH NORTHERN	6,235.880	27 Jun 16				0.00	6,235.88	6,235.88	0.00
FX DEAL TRANSACTED ON 27 JUN 2016 USD / SEK EX.RATE 0.1169007 WITH NORTHERN	279,608.450	27 Jun 16				0.00	279,608.45	279,608.45	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 EUR / USD EX.RATE 0.8944264 WITH NORTHERN	-27,502.480	27 May 16				0.00	-27,502.48	-27,502.48	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	-84,114.120	27 May 16				0.00	-84,114.12	-84,114.12	0.00
FX DEAL TRANSACTED ON 27 MAY 2016 JPY / USD EX.RATE 109.737079 WITH NORTHERN	-24,083.570	27 May 16				0.00	-24,083.57	-24,083.57	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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 MAY 2016 USD / JPY EX.RATE 0.0090684 WITH NORTHERN	4,024.160	27 May 16				0.00	4,024.16	4,024.16	0.00
FX DEAL TRANSACTED ON 27 OCT 2016 JPY / USD EX.RATE 105.2665 WITH NORTHERN TRUST	-16,393.390	27 Oct 16				0.00	-16,393.39	-16,393.39	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 SEP 2016 USD / EUR EX.RATE 1.120064 WITH NORTHERN TRUST	10,654.310	27 Sep 16				0.00	10,654.31	10,654.31	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 DEC 2016 USD / EUR EX.RATE 1.043645 WITH NORTHERN TRUST	2,305,309.530	28 Dec 16				0.00	2,305,309.53	2,305,309.53	0.00
FX DEAL TRANSACTED ON 28 DEC 2016 USD / JPY EX.RATE 0.0085278 WITH NORTHERN	1,501,836.670	28 Dec 16				0.00	1,501,836.67	1,501,836.67	0.00
FX DEAL TRANSACTED ON 28 JAN 2016 CHF / USD EX.RATE 1.01201 WITH NORTHERN TRUST	-208,563.160	28 Jan 16				0.00	-208,563.16	-208,563.16	0.00
FX DEAL TRANSACTED ON 28 JAN 2016 DKK / USD EX.RATE 6.811008 WITH NORTHERN TRUST	-98,775.540	28 Jan 16				0.00	-98,775.54	-98,775.54	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 JAN 2016 EUR / USD EX.RATE 0.9128085 WITH NORTHERN	-71,533.070	28 Jan 16				0.00	-71,533.07	-71,533.07	0.00
FX DEAL TRANSACTED ON 28 JAN 2016 USD / CHF EX.RATE 0.9862769 WITH NORTHERN	208,171.500	28 Jan 16				0.00	208,171.50	208,171.50	0.00
FX DEAL TRANSACTED ON 28 JAN 2016 USD / DKK EX.RATE 0.1466246 WITH NORTHERN	98,643.280	28 Jan 16				0.00	98,643.28	98,643.28	0.00
FX DEAL TRANSACTED ON 28 JAN 2016 USD / EUR EX.RATE 1.094225 WITH NORTHERN TRUST	71,448.520	28 Jan 16				0.00	71,448.52	71,448.52	0.00
FX DEAL TRANSACTED ON 28 JUL 2016 CHF / USD EX.RATE 0.9809 WITH NORTHERN TRUST	-30,584.160	28 Jul 16				0.00	-30,584.16	-30,584.16	0.00
FX DEAL TRANSACTED ON 28 JUL 2016 DKK / USD EX.RATE 6.7069 WITH NORTHERN TRUST	-17,801.070	28 Jul 16				0.00	-17,801.07	-17,801.07	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUL 2016 USD / EUR EX.RATE 1.109867 WITH NORTHERN TRUST	14,739.030	28 Jul 16				0.00	14,739.03	14,739.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUN 2016 AUD / USD EX.RATE 1.3617948 WITH NORTHERN	-155,844.330	28 Jun 16				0.00	-155,844.33	-155,844.33	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 CAD / USD EX.RATE 1.305908 WITH NORTHERN TRUST	-531,251.370	28 Jun 16				0.00	-531,251.37	-531,251.37	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 CAD / USD EX.RATE 1.307658 WITH NORTHERN TRUST	-429,172.610	28 Jun 16				0.00	-429,172.61	-429,172.61	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 CHF / USD EX.RATE 0.9826 WITH NORTHERN TRUST	-186,416.650	28 Jun 16				0.00	-186,416.65	-186,416.65	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 EUR / USD EX.RATE 0.9050593 WITH NORTHERN	-607,695.000	28 Jun 16				0.00	-607,695.00	-607,695.00	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUN 2016 GBP / USD EX.RATE 0.7458223 WITH NORTHERN	-59,051.940	28 Jun 16				0.00	-59,051.94	-59,051.94	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 NZD / USD EX.RATE 1.4124054 WITH NORTHERN	-57,038.060	28 Jun 16				0.00	-57,038.06	-57,038.06	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.106568 WITH NORTHERN TRUST	96,361.440	28 Jun 16				0.00	96,361.44	96,361.44	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.106668 WITH NORTHERN TRUST	109,266.380	28 Jun 16				0.00	109,266.38	109,266.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUN 2016 USD / EUR EX.RATE 1.10818 WITH NORTHERN TRUST	609,499.000	28 Jun 16				0.00	609,499.00	609,499.00	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUN 2016 USD / GBP EX.RATE 1.340802 WITH NORTHERN TRUST	7,811.850	28 Jun 16				0.00	7,811.85	7,811.85	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.0097608 WITH NORTHERN	6,789.630	28 Jun 16				0.00	6,789.63	6,789.63	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	258,989.110	28 Jun 16				0.00	258,989.11	258,989.11	0.00
FX DEAL TRANSACTED ON 28 JUN 2016 USD / JPY EX.RATE 0.009777 WITH NORTHERN TRUST	108,624.100	28 Jun 16				0.00	108,624.10	108,624.10	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUN 2016 ZAR / USD EX.RATE 15.429 WITH NORTHERN TRUST	-68,519.350	28 Jun 16				0.00	-68,519.35	-68,519.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2016 ILS / USD EX.RATE 3.855243 WITH NORTHERN TRUST	-52,299.940	28 Oct 16				0.00	-52,299.94	-52,299.94	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / AUD EX.RATE 0.757773 WITH NORTHERN TRUST	99,062.040	28 Oct 16				0.00	99,062.04	99,062.04	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CAD EX.RATE 0.7451554 WITH NORTHERN	133,055.210	28 Oct 16				0.00	133,055.21	133,055.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CAD EX.RATE 0.7451554 WITH NORTHERN	146,709.190	28 Oct 16				0.00	146,709.19	146,709.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	220,634.170	28 Oct 16				0.00	220,634.17	220,634.17	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	120,094.760	28 Oct 16				0.00	120,094.76	120,094.76	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	70,865.280	28 Oct 16				0.00	70,865.28	70,865.28	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0054313 WITH NORTHERN	154,330.520	28 Oct 16				0.00	154,330.52	154,330.52	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / CHF EX.RATE 1.0128675 WITH NORTHERN	242,612.590	28 Oct 16				0.00	242,612.59	242,612.59	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	142,438.740	28 Oct 16				0.00	142,438.74	142,438.74	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	169,918.720	28 Oct 16				0.00	169,918.72	169,918.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	131,963.830	28 Oct 16				0.00	131,963.83	131,963.83	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	139,488.410	28 Oct 16				0.00	139,488.41	139,488.41	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	77,749.560	28 Oct 16				0.00	77,749.56	77,749.56	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	129,396.210	28 Oct 16				0.00	129,396.21	129,396.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	150,737.010	28 Oct 16				0.00	150,737.01	150,737.01	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	169,312.160	28 Oct 16				0.00	169,312.16	169,312.16	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	40,397.460	28 Oct 16				0.00	40,397.46	40,397.46	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	129,846.400	28 Oct 16				0.00	129,846.40	129,846.40	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	155,640.890	28 Oct 16				0.00	155,640.89	155,640.89	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	107,242.450	28 Oct 16				0.00	107,242.45	107,242.45	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	178,521.150	28 Oct 16				0.00	178,521.15	178,521.15	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	188,036.810	28 Oct 16				0.00	188,036.81	188,036.81	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	142,380.700	28 Oct 16				0.00	142,380.70	142,380.70	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	226,596.520	28 Oct 16				0.00	226,596.52	226,596.52	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	163,925.670	28 Oct 16				0.00	163,925.67	163,925.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / EUR EX.RATE 1.091972 WITH NORTHERN TRUST	107,517.480	28 Oct 16				0.00	107,517.48	107,517.48	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	157,024.200	28 Oct 16				0.00	157,024.20	157,024.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	210,848.570	28 Oct 16				0.00	210,848.57	210,848.57	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	100,921.340	28 Oct 16				0.00	100,921.34	100,921.34	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	175,346.430	28 Oct 16				0.00	175,346.43	175,346.43	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	216,063.650	28 Oct 16				0.00	216,063.65	216,063.65	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	111,683.380	28 Oct 16				0.00	111,683.38	111,683.38	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	118,637.400	28 Oct 16				0.00	118,637.40	118,637.40	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	77,629.110	28 Oct 16				0.00	77,629.11	77,629.11	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	140,460.120	28 Oct 16				0.00	140,460.12	140,460.12	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	127,009.790	28 Oct 16				0.00	127,009.79	127,009.79	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	138,302.890	28 Oct 16				0.00	138,302.89	138,302.89	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / GBP EX.RATE 1.215235 WITH NORTHERN TRUST	116,535.960	28 Oct 16				0.00	116,535.96	116,535.96	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / HKD EX.RATE 0.1289254 WITH NORTHERN	172,745.330	28 Oct 16				0.00	172,745.33	172,745.33	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	188,503.350	28 Oct 16				0.00	188,503.35	188,503.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	146,527.200	28 Oct 16				0.00	146,527.20	146,527.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	192,610.060	28 Oct 16				0.00	192,610.06	192,610.06	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	98,377.520	28 Oct 16				0.00	98,377.52	98,377.52	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	155,352.240	28 Oct 16				0.00	155,352.24	155,352.24	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	116,236.410	28 Oct 16				0.00	116,236.41	116,236.41	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	151,568.700	28 Oct 16				0.00	151,568.70	151,568.70	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	146,150.190	28 Oct 16				0.00	146,150.19	146,150.19	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	119,446.210	28 Oct 16				0.00	119,446.21	119,446.21	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	119,156.570	28 Oct 16				0.00	119,156.57	119,156.57	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	136,207.410	28 Oct 16				0.00	136,207.41	136,207.41	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	95,423.030	28 Oct 16				0.00	95,423.03	95,423.03	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	116,676.190	28 Oct 16				0.00	116,676.19	116,676.19	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	148,182.420	28 Oct 16				0.00	148,182.42	148,182.42	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	103,314.230	28 Oct 16				0.00	103,314.23	103,314.23	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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 28 OCT 2016 USD / JPY EX.RATE 0.0094983 WITH NORTHERN	116,806.190	28 Oct 16				0.00	116,806.19	116,806.19	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / NZD EX.RATE 0.712986 WITH NORTHERN TRUST	121,223.610	28 Oct 16				0.00	121,223.61	121,223.61	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / SGD EX.RATE 0.7175053 WITH NORTHERN	98,428.560	28 Oct 16				0.00	98,428.56	98,428.56	0.00
FX DEAL TRANSACTED ON 28 OCT 2016 USD / SGD EX.RATE 0.7175053 WITH NORTHERN	137,917.140	28 Oct 16				0.00	137,917.14	137,917.14	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 AUG 2016 CAD / USD EX.RATE 1.302814 WITH NORTHERN TRUST	-148,322.780	29 Aug 16				0.00	-148,322.78	-148,322.78	0.00
FX DEAL TRANSACTED ON 29 DEC 2016 USD / EUR EX.RATE 1.048545 WITH NORTHERN TRUST	2,316,133.150	29 Dec 16				0.00	2,316,133.15	2,316,133.15	0.00
FX DEAL TRANSACTED ON 29 FEB 2016 EUR / USD EX.RATE 0.9186111 WITH NORTHERN	-85,999.400	29 Feb 16				0.00	-85,999.40	-85,999.40	0.00
FX DEAL TRANSACTED ON 29 JAN 2016 USD / EUR EX.RATE 1.084772 WITH NORTHERN TRUST	149,946.950	29 Jan 16				0.00	149,946.95	149,946.95	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 CHF / USD EX.RATE 0.968709 WITH NORTHERN TRUST	-306,847.560	29 Jul 16				0.00	-306,847.56	-306,847.56	0.00
FX DEAL TRANSACTED ON 29 JUL 2016 USD / EUR EX.RATE 1.115965 WITH NORTHERN TRUST	285,601.240	29 Jul 16				0.00	285,601.24	285,601.24	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 EUR / USD EX.RATE 0.900171 WITH NORTHERN TRUST	-1,089,105.250	29 Jun 16				0.00	-1,089,105.25	-1,089,105.25	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 HKD / USD EX.RATE 7.7589 WITH NORTHERN TRUST	-265,685.340	29 Jun 16				0.00	-265,685.34	-265,685.34	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 29 JUN 2016 ILS / USD EX.RATE 3.8446 WITH NORTHERN TRUST	-129,713.100	29 Jun 16				0.00	-129,713.10	-129,713.10	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 JPY / USD EX.RATE 102.57 WITH NORTHERN TRUST	-423,809.540	29 Jun 16				0.00	-423,809.54	-423,809.54	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / CHF EX.RATE 1.0248422 WITH NORTHERN	587,256.090	29 Jun 16				0.00	587,256.09	587,256.09	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / EUR EX.RATE 1.1141 WITH NORTHERN TRUST	1,092,242.470	29 Jun 16				0.00	1,092,242.47	1,092,242.47	0.00
FX DEAL TRANSACTED ON 29 JUN 2016 USD / HKD EX.RATE 0.129004 WITH NORTHERN TRUST	265,932.120	29 Jun 16				0.00	265,932.12	265,932.12	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 JUN 2016 USD / JPY EX.RATE 0.0097266 WITH NORTHERN	13,261.520	29 Jun 16				0.00	13,261.52	13,261.52	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 JUN 2016 USD / JPY EX.RATE 0.0097745 WITH NORTHERN	424,896.950	29 Jun 16				0.00	424,896.95	424,896.95	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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 MAR 2016 NZD / USD EX.RATE 1.4786272 WITH NORTHERN	-25,831.230	29 Mar 16				0.00	-25,831.23	-25,831.23	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 NZD / USD EX.RATE 1.483015 WITH NORTHERN TRUST	-177,750.400	29 Mar 16				0.00	-177,750.40	-177,750.40	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / GBP EX.RATE 1.422473 WITH NORTHERN TRUST	7,501.570	29 Mar 16				0.00	7,501.57	7,501.57	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / JPY EX.RATE 0.0087917 WITH NORTHERN	15,724.300	29 Mar 16				0.00	15,724.30	15,724.30	0.00
FX DEAL TRANSACTED ON 29 MAR 2016 USD / JPY EX.RATE 0.008811 WITH NORTHERN TRUST	3,729.320	29 Mar 16				0.00	3,729.32	3,729.32	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 SEP 2016 SEK / USD EX.RATE 8.5704 WITH NORTHERN TRUST	-25,631.360	29 Sep 16				0.00	-25,631.36	-25,631.36	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 SEP 2016 USD / GBP EX.RATE 1.30001 WITH NORTHERN TRUST	5,728.030	29 Sep 16				0.00	5,728.03	5,728.03	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 AUG 2016 GBP / USD EX.RATE 0.7623549 WITH NORTHERN	-1,251,524.690	30 Aug 16				0.00	-1,251,524.69	-1,251,524.69	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 USD / EUR EX.RATE 1.11602 WITH NORTHERN TRUST	1,385,499.770	30 Aug 16				0.00	1,385,499.77	1,385,499.77	0.00
FX DEAL TRANSACTED ON 30 AUG 2016 USD / JPY EX.RATE 0.0097203 WITH NORTHERN	1,475,348.210	30 Aug 16				0.00	1,475,348.21	1,475,348.21	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 AUG 2016 USD / SGD EX.RATE 0.7337785 WITH NORTHERN	10,596.310	30 Aug 16				0.00	10,596.31	10,596.31	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 JUN 2016 EUR / USD EX.RATE 0.8984726 WITH NORTHERN	-546,626.580	30 Jun 16				0.00	-546,626.58	-546,626.58	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 GBP / USD EX.RATE 0.7455009 WITH NORTHERN	-1,004,021.590	30 Jun 16				0.00	-1,004,021.59	-1,004,021.59	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
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2016 HKD / USD EX.RATE 7.7587 WITH NORTHERN TRUST	-55,646.950	30 Jun 16				0.00	-55,646.95	-55,646.95	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 JPY / USD EX.RATE 103.27 WITH NORTHERN TRUST	-9,429.850	30 Jun 16				0.00	-9,429.85	-9,429.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2016 USD / JPY EX.RATE 0.0097455 WITH NORTHERN	1,418,235.900	30 Jun 16				0.00	1,418,235.90	1,418,235.90	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 EUR / USD EX.RATE 0.8824568 WITH NORTHERN	-129,523.630	30 Mar 16				0.00	-129,523.63	-129,523.63	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 MAR 2016 NZD / USD EX.RATE 1.4390394 WITH NORTHERN	-20,848.000	30 Mar 16				0.00	-20,848.00	-20,848.00	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 USD / EUR EX.RATE 1.130861 WITH NORTHERN TRUST	236.350	30 Mar 16				0.00	236.35	236.35	0.00
FX DEAL TRANSACTED ON 30 MAR 2016 USD / GBP EX.RATE 1.439668 WITH NORTHERN TRUST	8,512.560	30 Mar 16				0.00	8,512.56	8,512.56	0.00
FX DEAL TRANSACTED ON 30 MAY 2016 USD / EUR EX.RATE 1.111966 WITH NORTHERN TRUST	5,903.580	30 May 16				0.00	5,903.58	5,903.58	0.00
FX DEAL TRANSACTED ON 30 MAY 2016 USD / GBP EX.RATE 1.459762 WITH NORTHERN TRUST	22,889.070	30 May 16				0.00	22,889.07	22,889.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2016 USD / GBP EX.RATE 1.459762 WITH NORTHERN TRUST	9,384.520	30 May 16				0.00	9,384.52	9,384.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 30 MAY 2016 USD / HKD EX.RATE 0.1286831 WITH NORTHERN	7,737.190	30 May 16				0.00	7,737.19	7,737.19	0.00
FX DEAL TRANSACTED ON 30 NOV 2016 USD / JPY EX.RATE 0.0088149 WITH NORTHERN	4,265.450	30 Nov 16				0.00	4,265.45	4,265.45	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / GBP EX.RATE 1.297011 WITH NORTHERN TRUST	5,837.590	30 Sep 16				0.00	5,837.59	5,837.59	0.00
FX DEAL TRANSACTED ON 30 SEP 2016 USD / SGD EX.RATE 0.733133 WITH NORTHERN TRUST	9,449.280	30 Sep 16				0.00	9,449.28	9,449.28	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 AUG 2016 CAD / USD EX.RATE 1.31105 WITH NORTHERN TRUST	-152,601.350	31 Aug 16				0.00	-152,601.35	-152,601.35	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 AUG 2016 USD / EUR EX.RATE 1.112766 WITH NORTHERN TRUST	203,524.360	31 Aug 16				0.00	203,524.36	203,524.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 AUD / USD EX.RATE 1.3044613 WITH NORTHERN	-342,237.840	31 Mar 16				0.00	-342,237.84	-342,237.84	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 CAD / USD EX.RATE 1.293454 WITH NORTHERN TRUST	-183,217.180	31 Mar 16				0.00	-183,217.18	-183,217.18	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 CHF / USD EX.RATE 0.954825 WITH NORTHERN TRUST	-391,966.070	31 Mar 16				0.00	-391,966.07	-391,966.07	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 CNY / USD EX.RATE 6.4828 WITH NORTHERN TRUST	-156,325.660	31 Mar 16				0.00	-156,325.66	-156,325.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 HKD / USD EX.RATE 7.75259 WITH NORTHERN TRUST	-116,673.400	31 Mar 16				0.00	-116,673.40	-116,673.40	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / AUD EX.RATE 0.7691 WITH NORTHERN TRUST	794,414.930	31 Mar 16				0.00	794,414.93	794,414.93	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / AUD EX.RATE 0.769569 WITH NORTHERN TRUST	109,358.370	31 Mar 16				0.00	109,358.37	109,358.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7692367 WITH NORTHERN	131,946.190	31 Mar 16				0.00	131,946.19	131,946.19	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7692367 WITH NORTHERN	164,868.880	31 Mar 16				0.00	164,868.88	164,868.88	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CAD EX.RATE 0.7730407 WITH NORTHERN	605,561.410	31 Mar 16				0.00	605,561.41	605,561.41	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	78,296.490	31 Mar 16				0.00	78,296.49	78,296.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	218,088.650	31 Mar 16				0.00	218,088.65	218,088.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	106,564.940	31 Mar 16				0.00	106,564.94	106,564.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0413543 WITH NORTHERN	152,501.450	31 Mar 16				0.00	152,501.45	152,501.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / CHF EX.RATE 1.0439503 WITH NORTHERN	1,046,038.210	31 Mar 16				0.00	1,046,038.21	1,046,038.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / DKK EX.RATE 0.1529286 WITH NORTHERN	196,620.280	31 Mar 16				0.00	196,620.28	196,620.28	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	180,372.630	31 Mar 16				0.00	180,372.63	180,372.63	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	160,287.540	31 Mar 16				0.00	160,287.54	160,287.54	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	188,707.700	31 Mar 16				0.00	188,707.70	188,707.70	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	155,743.310	31 Mar 16				0.00	155,743.31	155,743.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	92,516.060	31 Mar 16				0.00	92,516.06	92,516.06	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	163,821.100	31 Mar 16				0.00	163,821.10	163,821.10	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	189,729.820	31 Mar 16				0.00	189,729.82	189,729.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	89,387.860	31 Mar 16				0.00	89,387.86	89,387.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	197,273.210	31 Mar 16				0.00	197,273.21	197,273.21	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	132,579.470	31 Mar 16				0.00	132,579.47	132,579.47	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	187,115.580	31 Mar 16				0.00	187,115.58	187,115.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	47,687.730	31 Mar 16				0.00	47,687.73	47,687.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	140,449.640	31 Mar 16				0.00	140,449.64	140,449.64	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	192,990.650	31 Mar 16				0.00	192,990.65	192,990.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	151,419.380	31 Mar 16				0.00	151,419.38	151,419.38	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	189,469.820	31 Mar 16				0.00	189,469.82	189,469.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	196,321.970	31 Mar 16				0.00	196,321.97	196,321.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	166,586.610	31 Mar 16				0.00	166,586.61	166,586.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	39,955.980	31 Mar 16				0.00	39,955.98	39,955.98	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.138458 WITH NORTHERN TRUST	148,762.920	31 Mar 16				0.00	148,762.92	148,762.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.1394 WITH NORTHERN TRUST	1,140,083.640	31 Mar 16				0.00	1,140,083.64	1,140,083.64	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / EUR EX.RATE 1.14185 WITH NORTHERN TRUST	1,970,170.830	31 Mar 16				0.00	1,970,170.83	1,970,170.83	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.4371 WITH NORTHERN TRUST	1,406,058.640	31 Mar 16				0.00	1,406,058.64	1,406,058.64	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.437433 WITH NORTHERN TRUST	162,036.070	31 Mar 16				0.00	162,036.07	162,036.07	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	86,271.820	31 Mar 16				0.00	86,271.82	86,271.82	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	85,714.480	31 Mar 16				0.00	85,714.48	85,714.48	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	150,902.850	31 Mar 16				0.00	150,902.85	150,902.85	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	168,909.460	31 Mar 16				0.00	168,909.46	168,909.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	194,375.960	31 Mar 16				0.00	194,375.96	194,375.96	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	154,397.790	31 Mar 16				0.00	154,397.79	154,397.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	127,421.340	31 Mar 16				0.00	127,421.34	127,421.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	165,027.750	31 Mar 16				0.00	165,027.75	165,027.75	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	41,168.910	31 Mar 16				0.00	41,168.91	41,168.91	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	153,058.620	31 Mar 16				0.00	153,058.62	153,058.62	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	113,647.490	31 Mar 16				0.00	113,647.49	113,647.49	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	103,855.330	31 Mar 16				0.00	103,855.33	103,855.33	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	167,696.470	31 Mar 16				0.00	167,696.47	167,696.47	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	91,485.990	31 Mar 16				0.00	91,485.99	91,485.99	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	72,802.340	31 Mar 16				0.00	72,802.34	72,802.34	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / GBP EX.RATE 1.438269 WITH NORTHERN TRUST	179,717.810	31 Mar 16				0.00	179,717.81	179,717.81	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / HKD EX.RATE 0.1289187 WITH NORTHERN	157,423.580	31 Mar 16				0.00	157,423.58	157,423.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / HKD EX.RATE 0.1289275 WITH NORTHERN	50,444.160	31 Mar 16				0.00	50,444.16	50,444.16	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / ILS EX.RATE 0.2659525 WITH NORTHERN	165,980.950	31 Mar 16				0.00	165,980.95	165,980.95	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0088965 WITH NORTHERN	1,066,057.820	31 Mar 16				0.00	1,066,057.82	1,066,057.82	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	141,704.170	31 Mar 16				0.00	141,704.17	141,704.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	138,871.140	31 Mar 16				0.00	138,871.14	138,871.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	109,328.580	31 Mar 16				0.00	109,328.58	109,328.58	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	93,370.230	31 Mar 16				0.00	93,370.23	93,370.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	238,283.240	31 Mar 16				0.00	238,283.24	238,283.24	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	158,787.690	31 Mar 16				0.00	158,787.69	158,787.69	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	122,690.420	31 Mar 16				0.00	122,690.42	122,690.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	102,587.650	31 Mar 16				0.00	102,587.65	102,587.65	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	87,740.230	31 Mar 16				0.00	87,740.23	87,740.23	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	101,908.430	31 Mar 16				0.00	101,908.43	101,908.43	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	95,789.730	31 Mar 16				0.00	95,789.73	95,789.73	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	167,995.780	31 Mar 16				0.00	167,995.78	167,995.78	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	185,117.610	31 Mar 16				0.00	185,117.61	185,117.61	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	126,555.020	31 Mar 16				0.00	126,555.02	126,555.02	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089036 WITH NORTHERN	196,279.050	31 Mar 16				0.00	196,279.05	196,279.05	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / JPY EX.RATE 0.0089129 WITH NORTHERN	1,184,119.970	31 Mar 16				0.00	1,184,119.97	1,184,119.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / NOK EX.RATE 0.1208591 WITH NORTHERN	70,527.310	31 Mar 16				0.00	70,527.31	70,527.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SEK EX.RATE 0.1233182 WITH NORTHERN	286,332.640	31 Mar 16				0.00	286,332.64	286,332.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SEK EX.RATE 0.1233832 WITH NORTHERN	140,637.020	31 Mar 16				0.00	140,637.02	140,637.02	0.00
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 MAR 2016 USD / SGD EX.RATE 0.7424401 WITH NORTHERN	232,125.380	31 Mar 16				0.00	232,125.38	232,125.38	0.00
FX DEAL TRANSACTED ON 31 MAY 2016 SGD / USD EX.RATE 1.376896 WITH NORTHERN TRUST	-471,692.120	31 May 16				0.00	-471,692.12	-471,692.12	0.00
FX DEAL TRANSACTED ON 31 MAY 2016 USD / SGD EX.RATE 0.7263747 WITH NORTHERN	471,759.280	31 May 16				0.00	471,759.28	471,759.28	0.00
FX DEAL TRANSACTED ON 31 OCT 2016 JPY / USD EX.RATE 105.0127 WITH NORTHERN TRUST	-1,055,855.400	31 Oct 16				0.00	-1,055,855.40	-1,055,855.40	0.00
NORTHERN TRUST COMPANY, THE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 OCT 2016 USD / ILS EX.RATE 0.2599662 WITH NORTHERN	114,842.460	31 Oct 16				0.00	114,842.46	114,842.46	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 OCT 2016 USD / JPY EX.RATE 0.0095373 WITH NORTHERN	1,030,104.680	31 Oct 16				0.00	1,030,104.68	1,030,104.68	0.00
Total NORTHERN TRUST COMPANY, CHICAGO							**.000.00**	**276,392.34**	**276,392.34**

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

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
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	Total acquisitions	43	114,938,709.15			0.00	114,938,709.15	114,938.709.15
	Total dispositions	35		217,924,720.41		0.00	217,924,720.41	217,924.720.41
MFO BLACKROCK FDS II STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CL K CUSIP: 09257E787	Total acquisitions	8	41,198,327.64			0.00	41,198,327.64	41,198.327.64
MFO BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO SEDOL: B3P79N2	Total acquisitions	5	424,612.35			0.00	424,612.35	424.612.35
	Total dispositions	1		40,409,838.78		0.00	42,757,252.83	40,409.838.78
VANGUARD FTSE DEVELOPED MARKETS ETF SEDOL: B23MX4T	Total acquisitions	2	23,683,894.50			0.00	23,683,894.50	23,683.894.50
	Total dispositions	5		31,300,140.94		0.00	30,463,483.53	31,300.140.94

NOTE: TRANSACTIONS ARE BASED ON THE 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

◆ 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 2015-12-31 VALUE (INCLUDING ACCRUALS) OF 706,590,429.77

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2295172	#REORG/EMC CASH & STOCK MERGER DELL INC 2C1RA92 09-07-2016				
		Acquisitions	11,400.00	-279,313.68	
		Dispositions	-20,900.00		572,752.34
S2767381	#REORG/ST JUDE CASH AND STOCK MERGER ABBOTT LABS 2000084 01-05-2017				
		Acquisitions	1,706.00	-90,144.02	
		Dispositions	-18,623.00		1,425,159.17
S0A6PMJU	AAND AHOLD, KONINKLIJKE DUMMY				
		Dispositions	-25,912.00		34,636.13
		Free Receipt	25,912.00		
S7108899	ABB LTD CHF0.12 (REGD)				
		Acquisitions	12,467.00	-261,881.04	
		Dispositions	-10,808.00		211,721.08
SBYQP136	ABN AMRO GROUP NV DR EACH REP SHS				
		Acquisitions	22,000.00	-480,429.99	
		Dispositions	-4,700.00		107,242.45
SBYSRKF5	ACE INA HLDGS INC 4.35% DUE 11-03-2045				
		Acquisitions	245,000.00	-248,158.05	
		Dispositions	-245,000.00		250,054.35
SB01FLQ6	ACS ACTIVIDADES CO EUR0.5				
		Acquisitions	3,629.00	-106,840.17	
		Dispositions	-488.00		15,440.12
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045				
		Acquisitions	559,000.00	-556,299.93	
		Dispositions	-150,000.00		153,949.10
SB1YD5Q2	ACTELION LTD CHF0.50 (REGD)				
		Acquisitions	374.00	-77,430.08	
		Dispositions	-53.00		10,451.38
S7110720	ADECCO GROUP AG CHF1 (REGD)				
		Acquisitions	1,552.00	-96,469.59	
		Dispositions	-220.00		14,464.61
C63699LS16	ADR TELESITES SAB SERIES L. AMERICA MOVIL				
		Dispositions	-1,686.00		890.44
		Free Receipt	1,686.00		
SBP41ZD1	ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS				
		Acquisitions	7,933.00	-626,264.98	
		Dispositions	-1,700.00		174,092.37
S2142621	ADR BP P L C SPONSORED ADR				
		Acquisitions	9,000.00	-304,170.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-24,773.00		867,247.61
SB8K7T65	ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW				
		Dispositions	-21,100.00		318,471.04
		Free Receipt	29,000.00		
S2849739	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR				
		Acquisitions	49,750.00	-565,317.87	
		Dispositions	-11,800.00		136,704.53
S2883878	ADR TEVA PHARMACEUTICAL INDS				
		Acquisitions	3,388.00	-158,461.58	
		Dispositions	-7,200.00		347,602.89
S2822019	ADVANCE AUTO PTS INC COM				
		Acquisitions	3,876.00	-614,393.98	
		Dispositions	-10,240.00		1,444,629.72
SBYMMZL7	ADVANSIX INC COM				
		Dispositions	-1,159.88		16,722.14
		Free Receipt	1,159.88		
SBVRZ8L1	AENA SA EUR10				
		Acquisitions	572.00	-79,291.62	
		Dispositions	-693.00		93,031.13
SBSS7GP5	AGL ENERGY NPV				
		Acquisitions	1,710.00	-23,910.51	
		Dispositions	-9,354.00		131,264.75
SB4TX8S1	AIA GROUP LTD NPV				
		Acquisitions	85,294.00	-481,293.84	
		Dispositions	-73,000.00		454,229.99
SB84YZ75	AIMIA INC COM				
		Acquisitions	8,172.00	-56,539.21	
		Dispositions	-1,342.00		8,742.70
S4012250	AIRBUS EUR1				
		Acquisitions	2,835.00	-171,145.50	
		Dispositions	-264.00		17,581.47
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	40,000.00	-36,630.00	
		Dispositions	-515,000.00		506,152.30
SB40B271	ALACER GOLD CORP COM				
		Acquisitions	36,886.00	-98,925.89	
		Dispositions	-7,373.00		10,239.51
SBZ3DNP6	ALAMOS GOLD INC COM NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,191.00	-194,535.99	
		Dispositions	-21,945.00		173,173.32
SBQQCCP0	ALLEGHANY CORP DEL 4.9% DUE 09-15-2044				
		Acquisitions	20,000.00	-19,302.80	
		Dispositions	-270,000.00		277,317.95
SBY9D546	ALLERGAN PLC. COM STK				
		Acquisitions	2,789.00	-672,717.50	
		Dispositions	-900.00		248,782.93
S2973821	ALLIANT ENERGY CORP COM				
		Acquisitions	2,900.00	-116,513.30	
		Dispositions	-5,880.00		214,416.42
		Free Receipt	13,900.00		
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)				
		Acquisitions	6,145.00	-933,969.43	
		Dispositions	-4,787.00		723,354.94
S6021500	ALPS ELECTRIC CO NPV				
		Acquisitions	2,300.00	-43,640.83	
		Dispositions	-2,300.00		39,338.58
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000				
		Acquisitions	40,000.00	-43,472.40	
		Dispositions	-490,000.00		603,660.40
S2000019	AMAZON COM INC COM				
		Acquisitions	1,355.00	-937,044.29	
		Dispositions	-946.00		546,721.74
S6066608	AMCOR LIMITED NPV				
		Acquisitions	1,766.00	-18,815.44	
		Dispositions	-14,147.00		157,423.67
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	2,807.00	-264,859.25	
		Dispositions	-2,778.00		287,270.33
SB8488H8	AMGEN INC 5.375 DUE 05-15-2043				
		Acquisitions	70,000.00	-75,293.40	
		Dispositions	-165,000.00		185,615.10
SB665LR4	ANADARKO PETE CO 6.2% DUE 03-15-2040				
		Acquisitions	510,000.00	-485,953.69	
		Dispositions	-510,000.00		579,765.70
SBNYJ9Z1	ANADARKO PETE CORP 4.5% DUE 07-15-2044				
		Acquisitions	500,000.00	-451,398.75	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-135,000.00		114,315.30
SBD5FGB3	ANADARKO PETE CORP 6.6% DUE 03-15-2046				
		Acquisitions	80,000.00	-79,938.40	
		Dispositions	-80,000.00		90,562.40
S2032380	ANADARKO PETRO CORP COM				
		Acquisitions	29,574.00	-1,755,284.18	
		Dispositions	-5,000.00		187,900.90
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	1,955,000.00	-2,060,489.90	
		Dispositions	-1,595,000.00		1,827,369.50
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044				
		Acquisitions	35,000.00	-35,566.65	
		Dispositions	-195,000.00		195,175.50
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045				
		Acquisitions	95,000.00	-93,571.95	
		Dispositions	-135,000.00		143,263.35
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	369,000.00	-324,886.14	
		Dispositions	-140,000.00		128,804.60
		Free Delivery	-758,000.00		
SB03XPL1	ARCELORMITTAL NPV				
		Acquisitions	40,094.00	-129,948.05	
		Dispositions	-40,094.00		179,839.52
SBYY97F4	ARCELORMITTAL NPV RIGHTS 08/04/2016				
		Dispositions	-8.00		0.00
		Free Delivery	-23,580.00		
		Free Receipt	23,588.00		
S0059585	ARM HLDGS ORD GBP0.0005				
		Acquisitions	11,454.00	-177,617.81	
		Dispositions	-11,454.00		254,652.53
S6054409	ASAHI GROUP HOLDINGS LTD NPV				
		Acquisitions	700.00	-22,571.56	
		Dispositions	-4,100.00		134,391.12
S6054603	ASAHI KASEI CORP NPV				
		Acquisitions	1,000.00	-6,852.21	
		Dispositions	-22,000.00		161,621.18
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	2,095.00	-222,317.10	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,003.00		307,060.27
S0673123	ASSOCD BRIT FOODS ORD GBP0.0568				
		Acquisitions	427.00	-15,206.81	
		Dispositions	-5,113.00		170,624.28
S2331430	ASSURANT INC COM				
		Acquisitions	1,800.00	-162,170.46	
		Dispositions	-2,100.00		174,233.20
S6985383	ASTELLAS PHARMA NPV				
		Acquisitions	11,900.00	-173,873.26	
		Dispositions	-4,400.00		64,077.27
S0989529	ASTRAZENECA ORD USD0.25				
		Acquisitions	2,668.00	-148,834.10	
		Dispositions	-2,657.00		148,057.81
S2831811	AT&T INC COM				
		Acquisitions	27,670.00	-1,199,114.70	
		Dispositions	-18,382.00		718,273.25
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	371,000.00	-330,725.66	
		Dispositions	-1,651,000.00		1,605,087.00
SBYMLXL0	AT&T INC 5.65% DUE 02-15-2047				
		Acquisitions	30,000.00	-29,929.80	
		Dispositions	-30,000.00		32,426.40
S6065586	AUST & NZ BANK GRP NPV				
		Acquisitions	7,508.00	-149,240.03	
		Dispositions	-16,348.00		323,099.17
S7088429	AXA EUR2.29				
		Acquisitions	28,263.00	-632,896.49	
		Dispositions	-8,974.00		174,487.21
S2089427	B/E AEROSPACE INC COM				
		Acquisitions	1,602.00	-64,754.12	
		Dispositions	-25,799.00		1,499,897.91
S7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)				
		Acquisitions	889.00	-108,905.82	
		Dispositions	-126.00		15,879.74
S5705946	BANCO SANTANDER EUR0.50(REGD)				
		Acquisitions	59,019.00	-282,647.21	
		Dispositions	-125,301.00		504,301.80
SBYM7C88	BANK AMER CORP 3.5% DUE 04-19-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,095,000.00	-1,096,605.80	
		Dispositions	-145,000.00		152,483.45
S2295677	BANK OF AMERICA CORP				
		Acquisitions	88,628.00	-1,311,756.44	
		Dispositions	-44,800.00		575,901.02
S3060625	BANK OF IRELAND ORD STK EUR0.1				
		Acquisitions	377,070.00	-108,074.38	
		Dispositions	-2,120,748.00		503,124.63
S2024644	BARRICK GOLD CORP COM NPV				
		Acquisitions	16,732.00	-326,777.41	
		Dispositions	-29,897.00		539,060.89
S5086577	BASF - ORD SHS COMSTK				
		Acquisitions	3,754.00	-327,787.70	
		Dispositions	-1,910.00		135,569.91
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045				
		Acquisitions	45,000.00	-50,220.90	
		Dispositions	-45,000.00		49,661.10
S5069211	BAYER AG NPV (REGD)				
		Acquisitions	1,180.00	-121,157.99	
		Dispositions	-8,500.00		874,584.86
S5756029	BAYERISCHE MOTOREN WERKE A G COM				
		Acquisitions	3,778.00	-324,816.97	
		Dispositions	-2,317.00		190,842.63
S5501906	BBVA(BILB-VIZ-ARG) EUR0.49				
		Acquisitions	38,843.00	-239,032.15	
		Dispositions	-21,986.00		137,244.68
SB188TH2	BCE INC COM NPV				
		Acquisitions	767.00	-32,851.28	
		Dispositions	-1,778.00		79,092.59
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044				
		Acquisitions	40,000.00	-41,336.40	
		Dispositions	-60,000.00		66,073.80
S2085878	BED BATH & BEYOND INC COM				
		Acquisitions	9,400.00	-410,106.40	
		Dispositions	-9,400.00		396,231.44
SB02L3W3	BERKLEY GP HOLDINGS				
		Acquisitions	4,846.00	-181,533.07	
		Dispositions	-619.00		21,664.29

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB630666	BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042				
		Acquisitions	315,000.00	-326,918.31	
		Dispositions	-355,000.00		378,522.35
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045				
		Acquisitions	280,000.00	-283,085.80	
		Dispositions	-260,000.00		285,373.40
S2A6EN8U	BG GROUP DUMMY BASIC CASH COM STK				
		Dispositions	-40,500.00		215,035.92
		Free Receipt	40,500.00		
S6144690	BHP BILLITON LTD NPV				
		Acquisitions	14,194.00	-144,678.59	
		Dispositions	-25,252.00		364,409.58
S0056650	BHP BILLITON PLC USD0.50				
		Acquisitions	52,144.00	-714,269.29	
		Dispositions	-45,305.00		594,264.77
S6076425	BK LEUMI LE ISRAEL ILS1				
		Acquisitions	6,047.00	-21,457.10	
		Dispositions	-74,572.00		257,837.78
S2076281	BK OF NOVA SCOTIA COM NPV				
		Acquisitions	3,639.00	-189,846.44	
		Dispositions	-496.00		28,101.61
S7309681	BNP PARIBAS EUR2				
		Acquisitions	18,783.00	-996,677.56	
		Dispositions	-3,392.00		172,180.87
S4002121	BOUYGUES EUR1				
		Acquisitions	3,069.00	-99,773.25	
		Dispositions	-412.00		14,645.07
S0798059	BP ORD USD0.25				
		Acquisitions	88,492.00	-481,365.51	
		Dispositions	-211,730.00		1,170,124.52
S6132101	BRIDGESTONE CORP NPV				
		Acquisitions	500.00	-15,523.61	
		Dispositions	-2,800.00		93,802.79
C111013AL2	BRIT SKY 3.75% DUE 09-16-2024				
		Acquisitions	663,000.00	-679,030.21	
		Dispositions	-238,000.00		240,682.26
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25				
		Acquisitions	3,043.00	-174,368.75	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,781.00		334,542.05
SBD9WQP4	BROADCOM LIMITED COM NPV				
		Acquisitions	1,488.00	-228,618.83	
		Dispositions	-6,400.00		1,000,897.01
S3091357	BT GROUP ORD GBP0.05				
		Acquisitions	130,132.00	-866,090.98	
		Dispositions	-172,803.00		890,734.67
SBYP8NL8	BURL NORTHN SANTA 3.9% DUE 08-01-2046				
		Acquisitions	260,000.00	-257,917.40	
		Dispositions	-260,000.00		271,317.12
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	20,000.00	-18,569.20	
		Dispositions	-250,000.00		240,742.50
S2162340	CABOT OIL & GAS CORP COM				
		Acquisitions	17,300.00	-346,000.00	
		Dispositions	-17,300.00		339,962.15
SB283W97	CAIXABANK SA EUR1				
		Acquisitions	46,193.00	-130,606.21	
		Dispositions	-6,205.00		20,836.32
		Free Receipt	192.00		
SBZ001H8	CAIXABANK SA EUR1 (RFD)				
		Free Delivery	-192.00		
		Free Receipt	192.00		
S6161503	CALTEX AUSTRALIA NPV				
		Acquisitions	1,320.00	-30,916.59	
		Dispositions	-7,347.00		180,883.71
S6172323	CANON INC NPV				
		Acquisitions	5,400.00	-160,180.01	
		Dispositions	-5,400.00		153,534.08
S3121522	CARNIVAL PLC ORD USD1.66				
		Acquisitions	4,011.00	-198,636.83	
		Dispositions	-5,421.00		269,540.25
S2179254	CASCADES INC COM NPV				
		Acquisitions	5,624.00	-49,601.01	
		Dispositions	-1,124.00		10,205.21
S2117599	CDN APARTMENT PROP TRUST UNITS				
		Acquisitions	4,201.00	-106,363.46	
		Dispositions	-533.00		12,126.12

Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038					
			Acquisitions	718,000.00	-554,283.35	
			Dispositions	-445,000.00		486,545.05
S6183552	CENTRAL JAPAN RLWY NPV					
			Acquisitions	600.00	-104,469.23	
			Dispositions	-400.00		71,489.58
SB033F22	CENTRICA ORD GBP0.061728395					
			Acquisitions	6,228.00	-18,331.37	
			Dispositions	-81,199.00		248,930.63
SBD0R0M3	CHINA RESOURCES BE NPV SUB RIGHTS	09/08/2016				
			Dispositions	-1,333.00		508.36
			Free Receipt	1,333.00		
SB3BQMF6	CHUBB LTD ORD CHF24.15					
			Acquisitions	2,300.00	-295,049.96	
			Dispositions	-3,074.00		370,462.98
			Free Receipt	12,300.00		
S6195609	CHUBU ELECTRIC POWER CO INC NPV					
			Acquisitions	1,000.00	-14,539.99	
			Dispositions	-4,900.00		69,955.40
S7380482	CIE DE ST-GOBAIN EUR4					
			Acquisitions	3,575.00	-161,328.02	
			Dispositions	-6,400.00		278,609.32
SBDGKYT1	CITIGROUP INC 3.4% DUE 05-01-2026					
			Acquisitions	1,330,000.00	-1,333,692.25	
			Dispositions	-540,000.00		550,724.40
SBW9P816	CK HUTCHISON HLDGS HKD1					
			Acquisitions	15,000.00	-161,260.18	
			Dispositions	-8,000.00		97,537.29
SBDH7167	CMS ENERGY CORP 2.95% DUE 02-15-2027					
			Acquisitions	30,000.00	-29,895.30	
			Dispositions	-30,000.00		28,892.40
SBK1Q341	CMS ENERGY CORP 4.875 DUE 03-01-2044					
			Acquisitions	31,000.00	-31,910.78	
			Dispositions	-31,000.00		33,386.07
S6123451	COCA-COLA AMATIL NPV					
			Acquisitions	4,897.00	-29,386.00	
			Dispositions	-24,992.00		177,586.25
SB9895B7	COCA-COLA HBC AG ORD (CDI)					

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,821.00	-98,498.66	
		Dispositions	-18,300.00		399,577.18
SBZCDFX9	COGECO COMMUNICATI SUB VTG SHS				
		Dispositions	-1,888.00		93,541.34
		Free Receipt	1,888.00		
SB8FMRX8	COLOPLAST DKK1 B				
		Acquisitions	2,925.00	-224,806.86	
		Dispositions	-393.00		26,128.26
S6603737	COMFORTDELGRO CORP LTD				
		Acquisitions	32,300.00	-66,452.12	
		Dispositions	-247,400.00		501,575.38
SB90LKT4	COMMERZBANK AG NPV				
		Acquisitions	23,152.00	-151,516.14	
		Dispositions	-23,152.00		149,401.35
S6215035	COMMONWEALTH BANK OF AUSTRALIA NPV				
		Acquisitions	596.00	-32,578.57	
		Dispositions	-1,630.00		93,063.70
SBLNN3L4	COMPASS GROUP PLC ORD GBP0.10625				
		Acquisitions	11,548.00	-218,024.74	
		Dispositions	-8,566.00		150,368.87
SB8KMR88	CONAGRA FOODS INC 4.65% DUE 01-25-2043				
		Acquisitions	60,000.00	-54,443.40	
		Dispositions	-678,000.00		662,195.82
S2685717	CONOCOPHILLIPS COM				
		Acquisitions	14,300.00	-507,554.19	
		Dispositions	-14,300.00		559,624.01
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043				
		Acquisitions	40,000.00	-37,597.20	
		Dispositions	-440,000.00		455,518.80
S4598589	CONTINENTAL AG ORD NPV				
		Acquisitions	908.00	-178,819.70	
		Dispositions	-122.00		23,601.80
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044				
		Acquisitions	60,000.00	-36,234.60	
		Dispositions	-649,000.00		488,359.35
SB8JZ818	CONTL RES INC 5 DUE 09-15-2022				
		Acquisitions	272,000.00	-254,680.80	
		Dispositions	-440,000.00		435,550.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2484516	CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV				
		Acquisitions	8,579.00	-76,680.52	
		Dispositions	-2,410.00		21,998.86
S7171589	CREDIT SUISSE AG CHF0.04(REGD)				
		Acquisitions	11,788.00	-156,708.60	
		Dispositions	-19,010.00		213,345.30
SBGQYC45	CTT CORREIOS DE PORTUGAL SA EUR0.5				
		Acquisitions	15,953.00	-134,543.06	
		Dispositions	-73,953.00		590,578.52
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	50,000.00	-54,700.50	
		Dispositions	-425,000.00		521,666.25
S2577609	CVS HEALTH CORP COM				
		Acquisitions	4,590.00	-441,208.83	
		Dispositions	-7,738.00		676,742.31
SBD72463	CVS HEALTH CORP 2.875% DUE 06-01-2026				
		Acquisitions	1,515,000.00	-1,520,505.90	
		Dispositions	-475,000.00		483,567.00
SBD6GND6	CYBG PLC ORD GBP0.10 (CDI) 1:1				
		Dispositions	-1,146.00		3,335.44
		Free Receipt	1,146.00		
S2250687	D R HORTON INC COM				
		Acquisitions	3,000.00	-90,494.40	
		Dispositions	-13,800.00		379,981.61
SB601QS4	DAI-ICHI LIFE HOLDINGS, INC				
		Acquisitions	33,890.00	-547,861.98	
		Dispositions	-1,000.00		17,075.79
S6250304	DAIHATSU MOTOR CO NPV				
		Acquisitions	2,900.00	-37,908.44	
		Dispositions	-1,000.00		12,962.52
		Free Delivery	-4,900.00		
S5529027	DAIMLER AG COM				
		Acquisitions	6,870.00	-467,988.36	
		Dispositions	-2,842.00		196,625.24
S6251363	DAIWA HOUSE INDS NPV				
		Acquisitions	300.00	-8,703.55	
		Dispositions	-400.00		11,484.22
S6175203	DBS GROUP HLDGS NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000.00	-11,726.04	
		Dispositions	-36,300.00		404,606.40
S6640381	DENSO CORP NPV				
		Acquisitions	300.00	-10,292.91	
		Dispositions	-1,100.00		39,853.72
S4617859	DEUTSCHE POST AG NPV(REGD)				
		Acquisitions	3,641.00	-106,562.41	
		Dispositions	-6,541.00		186,046.19
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	10,740.00	-179,478.47	
		Dispositions	-12,953.00		210,027.48
S2480677	DEVON ENERGY CORP NEW COM				
		Acquisitions	39,900.00	-749,322.00	
		Dispositions	-39,900.00		1,231,987.95
SB033YN6	DEXUS PROPERTY GROUP NPV (STAPLED)				
		Acquisitions	5,146.00	-36,610.99	
		Dispositions	-7,583.00		49,965.79
S0237400	DIAGEO ORD PLC				
		Acquisitions	9,627.00	-251,087.86	
		Dispositions	-11,504.00		300,644.20
SB8QB5D0	DOMINION RES INC 4.05% DUE 09-15-2042				
		Acquisitions	140,000.00	-124,768.00	
		Dispositions	-1,441,000.00		1,374,150.81
SBNJ3505	DTE ELEC CO 4.3% DUE 07-01-2044				
		Acquisitions	40,000.00	-41,162.00	
		Dispositions	-425,000.00		472,260.00
SB0R80X9	DUFRY AG CHF5 (REGD)				
		Acquisitions	888.00	-105,919.16	
		Dispositions	-2,541.00		306,831.97
SBFN8PH7	DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023				
		Acquisitions	190,000.00	-208,794.80	
		Dispositions	-85,000.00		93,848.50
SB84LGT5	DUKE ENERGY CORP 3.05 DUE 08-15-2022				
		Acquisitions	1,000,000.00	-1,026,095.50	
		Dispositions	-1,000,000.00		1,055,000.00
SBLBWJ82	DUKE ENERGY CORP 3.75% DUE 04-15-2024				
		Acquisitions	1,920,000.00	-2,013,864.75	
		Dispositions	-645,000.00		698,221.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Acquisitions	130,000.00	-133,584.10	
		Dispositions	-1,050,000.00		1,193,681.05
SBD8CP70	DUKE ENERGY FLA 3.4% DUE 10-01-2046				
		Acquisitions	160,000.00	-159,100.80	
		Dispositions	-160,000.00		154,692.80
SBZ58832	DUKE ENERGY 3.875% DUE 03-15-2046				
		Acquisitions	710,000.00	-772,799.15	
		Dispositions	-710,000.00		684,766.60
S6298542	EAST JAPAN RAILWAY CO NPV				
		Acquisitions	1,490.00	-132,764.00	
		Dispositions	-2,200.00		196,865.58
S2304227	ECOLAB INC COM STK USD1				
		Acquisitions	1,067.00	-115,004.14	
		Dispositions	-2,400.00		285,517.45
SB13X013	EIFFAGE EUR4				
		Acquisitions	868.00	-62,838.48	
		Dispositions	-117.00		7,991.96
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	165,000.00	-147,508.65	
		Dispositions	-310,000.00		278,940.45
S2307873	ELDORADO GOLD CORP COM NPV				
		Acquisitions	40,309.00	-170,742.12	
		Dispositions	-45,618.00		188,813.81
SB02Q328	ELECTRIC POWER DEVELOPMENT CO LTD NPV				
		Acquisitions	400.00	-9,080.43	
		Dispositions	-1,100.00		29,990.08
SB7FNMQ2	ELEMENT FLEET MGMT COM NPV				
		Acquisitions	8,325.00	-79,971.70	
		Dispositions	-1,135.00		10,635.59
S2650050	EMERA INC COM NPV				
		Acquisitions	2,290.00	-76,896.01	
		Dispositions	-1,403.00		48,955.15
S2314000	EMPIRE CO CLASS'A'N/VTG COM NPV				
		Acquisitions	6,364.00	-71,533.49	
		Dispositions	-4,135.00		61,210.76
SB40MFM0	ENCANA CORP 5.15 DUE 11-15-2041				
		Acquisitions	30,000.00	-20,809.20	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-331,000.00		249,970.85
S5271782	ENDESA SA EUR1.2				
		Acquisitions	965.00	-18,647.66	
		Dispositions	-5,903.00		117,776.75
S7144569	ENEL SPA EUR1				
		Acquisitions	85,158.00	-347,499.35	
		Dispositions	-43,695.00		191,114.18
SB3M62G6	ENERCARE INC STK				
		Acquisitions	7,510.00	-100,794.91	
		Dispositions	-1,048.00		13,951.95
S7145056	ENI SPA EUR1				
		Acquisitions	29,361.00	-427,074.01	
		Dispositions	-11,167.00		170,867.77
SBWWC4X8	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046				
		Acquisitions	315,000.00	-308,748.10	
		Dispositions	-258,000.00		272,798.82
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045				
		Acquisitions	80,000.00	-85,486.60	
		Dispositions	-427,000.00		466,738.01
S5959378	ERICSSON SER'B' NPV				
		Acquisitions	4,360.00	-25,500.33	
		Dispositions	-4,321.00		35,988.01
S2316619	ESSEX PPTY TR REIT				
		Acquisitions	1,800.00	-410,619.38	
		Dispositions	-4,100.00		854,671.40
S5806225	ETABLISSEMENTEN COLRUYT ORDSHR				
		Acquisitions	3,106.00	-179,898.76	
		Dispositions	-2,048.00		102,919.25
C30219GAP3	EXPRESS SCRIPTS 4.8% DUE 07-15-2046				
		Acquisitions	245,000.00	-252,773.55	
		Dispositions	-120,000.00		118,372.92
S2326618	EXXON MOBIL CORP COM				
		Acquisitions	3,830.00	-345,675.69	
		Dispositions	-17,600.00		1,462,052.26
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV				
		Acquisitions	1,271.00	-664,012.27	
		Dispositions	-280.00		146,709.19
S6356934	FANUC CORP NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000.00	-331,677.25	
		Dispositions	-1,000.00		158,058.32
SB038516	FERROVIAL SA EUR0.2				
		Acquisitions	7,949.00	-153,018.54	
		Dispositions	-1,068.00		19,251.89
S6086253	FORTESCUE METALS GRP LTD NPV				
		Acquisitions	69,843.00	-73,197.66	
		Dispositions	-115,400.00		276,523.06
S6353418	FRUTAROM INDUSTRIE ILS1				
		Acquisitions	10,600.00	-556,558.45	
		Dispositions	-2,200.00		114,842.46
C999599GH0	FUT JUN 16 EURX E-STXX 50				
		Free Delivery	-3.00		
		Free Receipt	27.00		
C999599GH0	FUT JUN 16 EURX E-STXX 50				
		Free Delivery	-27.00		
		Free Receipt	3.00		
C999599GH0	FUT JUN 16 5 YR T NOTE				
		Free Delivery	-4.00		
		Free Receipt	11.00		
C999599GH0	FUT JUN 16 5 YR T NOTE				
		Free Delivery	-11.00		
		Free Receipt	4.00		
C999599GH0	FUT MAR 17 NIKKEI 225-YEN				
		Free Delivery	-10.00		
		Free Receipt	5.00		
C999599GH0	FUT MAR 17 NIKKEI 225-YEN				
		Free Delivery	-5.00		
		Free Receipt	10.00		
C999599GH0	FUT SEP 16 CBT 5Y T-NOTE				
		Free Delivery	-7.00		
		Free Receipt	21.00		
C999599GH0	FUT SEP 16 CBT 5Y T-NOTE				
		Free Delivery	-21.00		
		Free Receipt	7.00		
C999599GH0	FUT SEP 16 EURX E-STXX 50				
		Free Delivery	-40.00		
		Free Receipt	3.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 16 EURX E-STXX 50				
		Free Delivery	-3.00		
		Free Receipt	40.00		
C999599GH0	FUT SEP 16 U.S. T-BONDS				
		Free Delivery	-2.00		
		Free Receipt	8.00		
C999599GH0	FUT SEP 16 U.S. T-BONDS				
		Free Delivery	-8.00		
		Free Receipt	2.00		
SB1FW751	GALP ENERGIA SGPS EUR1				
		Acquisitions	50,970.00	-699,985.44	
		Dispositions	-11,000.00		150,737.01
SB1WGG93	GEBERIT AG CHF0.10 (REGD)				
		Acquisitions	72.00	-27,693.85	
		Dispositions	-596.00		251,068.22
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042				
		Acquisitions	200,000.00	-204,994.50	
		Dispositions	-305,000.00		327,356.50
S2380498	GENERAL ELECTRIC CO				
		Acquisitions	9,700.00	-301,416.68	
		Dispositions	-36,000.00		1,044,167.50
S2254645	GILDAN ACTIVEWEAR COM NPV				
		Acquisitions	5,325.00	-147,136.87	
		Dispositions	-9,600.00		265,001.40
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				
		Acquisitions	250,000.00	-245,755.00	
		Dispositions	-250,000.00		243,097.50
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				
		Acquisitions	60,000.00	-61,910.40	
		Dispositions	-645,000.00		679,765.50
S0925288	GLAXOSMITHKLINE ORD GBP0.25				
		Acquisitions	11,110.00	-220,546.71	
		Dispositions	-19,568.00		393,333.69
S2676302	GOLDCORP INC COM NPV				
		Acquisitions	5,302.00	-102,641.82	
		Dispositions	-1,060.00		13,011.57
SB03FYZ4	GOODMAN GROUP NPV (STAPLED UNITS)				
		Acquisitions	2,990.00	-16,320.11	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,656.00		264,698.60
S6365866	GPT GROUP NPV (STAPLED SECURITIES)				
		Acquisitions	7,765.00	-32,596.10	
		Dispositions	-42,976.00		159,766.07
SB1BJSL9	HANESBRANDS INC COM STK				
		Acquisitions	10,100.00	-251,793.00	
		Dispositions	-37,400.00		978,645.96
S7792559	HEINEKEN NV EUR1.60				
		Acquisitions	195.00	-17,501.82	
		Dispositions	-1,102.00		95,265.97
S5687431	HENNES & MAURITZ SER'B'NPV				
		Acquisitions	3,932.00	-110,855.62	
		Dispositions	-3,973.00		123,284.18
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	10,000.00	-8,524.50	
		Dispositions	-75,000.00		70,410.75
S6429104	HITACHI NPV				
		Acquisitions	31,000.00	-139,843.97	
		Dispositions	-22,093.00		90,837.00
S5108664	HOCHTIEF AG NPV				
		Acquisitions	474.00	-64,087.86	
		Dispositions	-64.00		8,842.81
S6435145	HONDA MOTOR CO NPV				
		Acquisitions	4,600.00	-132,443.84	
		Dispositions	-5,300.00		138,118.99
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	8,200.00	-884,819.16	
		Dispositions	-4,012.00		410,672.53
S6436557	HONG KONG & CHINA GAS HKD0.25				
		Dispositions	-52,199.00		98,449.23
		Free Receipt	4,109.00		
SBYX4D52	HP INC COM				
		Acquisitions	2,830.00	-42,835.16	
		Dispositions	-24,900.00		287,630.55
S0540528	HSBC HLDGS ORD USD0.50(UK REG)				
		Acquisitions	49,501.00	-371,462.64	
		Dispositions	-36,735.00		251,147.39
SB88MHC4	HUGO BOSS AG				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	251.00	-13,729.64	
			Dispositions	-2,741.00		153,407.42
S2445966	HUNTINGTON BANCSHARES INC COM					
			Acquisitions	30,000.00	-253,720.08	
			Dispositions	-52,200.00		490,040.42
S2446646	IAMGOLD CORP COM NPV					
			Acquisitions	51,106.00	-158,702.86	
			Dispositions	-51,106.00		206,023.22
SB288C92	IBERDROLA SA EUR0.75					
			Acquisitions	27,559.00	-174,574.29	
			Dispositions	-50,687.00		328,370.55
S0454492	IMPERIAL BRANDS PLC GBP0.10					
			Acquisitions	2,720.00	-129,090.31	
			Dispositions	-6,482.00		323,487.53
SBP9DL90	INDITEX (IND.DE DISENO TEXTIL SA)	EUR0.03 (POST SUBD)				
			Acquisitions	13,023.00	-441,138.00	
			Dispositions	-409.00		14,117.28
S7154182	ING GROEP N.V. CVA EUR0.24					
			Acquisitions	25,526.00	-281,697.93	
			Dispositions	-7,112.00		71,581.58
			Free Delivery	-18,414.00		
SBZ57390	ING GROEP N.V. EUR0.01					
			Acquisitions	14,991.00	-206,548.11	
			Dispositions	-3,925.00		54,144.01
			Free Receipt	18,414.00		
S6271026	INS AUSTRALIA NPV					
			Acquisitions	7,989.00	-32,937.51	
			Dispositions	-13,671.00		57,615.63
S4076836	INTESA SANPAOLO EUR0.52					
			Acquisitions	191,423.00	-441,986.06	
			Dispositions	-54,106.00		119,728.32
S6467803	ITOCHU CORP NPV					
			Acquisitions	8,900.00	-113,847.36	
			Dispositions	-2,700.00		33,199.10
S6474535	JAPAN TOBACCO INC NPV					
			Acquisitions	3,100.00	-124,538.25	
			Dispositions	-19,100.00		760,915.74
S2190385	JPMORGAN CHASE & CO COM					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,519.00	-528,641.10	
		Dispositions	-3,400.00		208,633.29
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	50,000.00	-53,326.00	
		Dispositions	-565,000.00		633,309.70
SBYZ2G99	JPMORGAN CHASE & 3.2% DUE 06-15-2026				
		Acquisitions	1,064,000.00	-1,076,641.92	
		Dispositions	-1,064,000.00		1,085,758.80
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)				
		Acquisitions	16,051.00	-714,548.63	
		Dispositions	-3,000.00		120,094.76
S6481320	KAJIMA CORP NPV				
		Acquisitions	22,000.00	-149,133.02	
		Dispositions	-12,000.00		81,261.32
S6483489	KANSAI ELECTRIC POWER CO NPV				
		Acquisitions	1,000.00	-9,728.06	
		Dispositions	-2,600.00		24,536.01
S4497749	KBC GROEP NV NPV				
		Acquisitions	5,427.00	-283,811.04	
		Dispositions	-10,498.00		552,584.31
S6248990	KDDI CORP NPV				
		Acquisitions	14,400.00	-382,388.46	
		Dispositions	-13,300.00		381,327.15
S0490656	KERRY GROUP 'A'ORD EUR0.125				
		Acquisitions	198.00	-17,565.25	
		Dispositions	-2,334.00		175,137.97
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043				
		Acquisitions	160,000.00	-119,734.40	
		Dispositions	-540,000.00		476,782.30
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	10,000.00	-9,904.10	
		Dispositions	-10,000.00		9,409.20
SB03Z841	KINROSS GOLD CORP COM				
		Acquisitions	78,043.00	-338,356.34	
		Dispositions	-64,208.00		316,115.17
S6493745	KIRIN HOLDINGS CO NPV				
		Acquisitions	400.00	-6,700.28	
		Dispositions	-3,400.00		58,966.57

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6496584	KOMATSU NPV				
		Acquisitions	600.00	-10,149.75	
		Dispositions	-5,600.00		117,366.60
SBD0Q398	KON AHOLD DELHAIZE EUR0.01				
		Acquisitions	5,363.00	-129,099.15	
		Dispositions	-6,400.76		142,456.57
S2497406	KROGER CO COM				
		Acquisitions	4,300.00	-161,607.33	
		Dispositions	-37,000.00		1,353,423.11
SB6ZH8X6	KROGER CO 5 DUE 04-15-2042 REG				
		Acquisitions	20,000.00	-20,574.40	
		Dispositions	-270,000.00		326,964.60
S6497509	KUBOTA CORP NPV				
		Acquisitions	15,000.00	-203,266.19	
		Dispositions	-16,200.00		241,552.65
SB142S60	KUEHNE&NAGEL INTL CHF1 (REGD)				
		Acquisitions	202.00	-28,674.83	
		Dispositions	-1,658.00		231,195.22
S6499260	KYOCERA CORP NPV				
		Acquisitions	900.00	-42,213.24	
		Dispositions	-900.00		42,802.42
S3180943	LAND SECURITIES GP ORD GBP0.10				
		Acquisitions	4,486.00	-71,278.11	
		Dispositions	-11,563.00		142,493.42
S6266914	LAWSON INC NPV				
		Acquisitions	500.00	-37,859.82	
		Dispositions	-4,000.00		315,925.50
S6512004	LENDLEASE GROUP NPV (STAPLED)				
		Acquisitions	3,388.00	-31,239.98	
		Dispositions	-16,562.00		168,899.24
SB8W67B1	LIBERTY GLOBAL PLC -SERIES C COM				
		Acquisitions	5,048.00	-201,178.51	
		Dispositions	-33,811.00		1,003,921.39
SBTC0MD7	LILAC GROUP - CL C W /I COMMON STOCK				
		Acquisitions	31,363.00	-1,076,850.50	
		Dispositions	-36,261.08		1,018,947.37
		Free Receipt	3,128.08		
S0870612	LLOYDS BANKING GP ORD GBP0.1				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	503,373.00	-387,664.92	
		Dispositions	-709,985.00		650,497.03
S2521800	LOBLAWS COS LTD COM NPV				
		Acquisitions	1,105.00	-62,230.10	
		Dispositions	-3,576.00		191,126.24
SBDFXRC5	LOEWS CORP 3.75% DUE 04-01-2026				
		Acquisitions	220,000.00	-219,524.80	
		Dispositions	-220,000.00		229,233.55
SB9HLNW1	LOEWS CORP 4.125 DUE 05-15-2043 REG				
		Acquisitions	40,000.00	-36,483.20	
		Dispositions	-474,000.00		462,377.97
SBK3NZG6	LYB INTL FIN B V 4.875% DUE 03-15-2044				
		Acquisitions	160,000.00	-165,206.05	
		Dispositions	-208,000.00		224,289.43
SBDDWHY6	L3 TECHNOLOGIES 3.85% DUE 12-15-2026				
		Acquisitions	185,000.00	-184,054.65	
		Dispositions	-185,000.00		185,632.70
SB6490N7	L3 TECHNOLOGIES 4.95% DUE 02-15-2021				
		Acquisitions	50,000.00	-51,687.50	
		Dispositions	-404,000.00		445,774.24
S2554475	MAGNA INTL INC COM NPV				
		Acquisitions	1,740.00	-65,755.94	
		Dispositions	-243.00		10,851.81
S5563520	MAN SE ORD NPV				
		Acquisitions	1,448.00	-150,119.11	
		Dispositions	-195.00		19,304.54
SB1G40S0	MAPFRE EUR0.10				
		Acquisitions	41,721.00	-118,742.25	
		Dispositions	-5,605.00		17,447.49
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	40,000.00	-29,156.80	
		Dispositions	-450,000.00		393,150.80
SB3K3L40	MARATHON PETE CORP COM				
		Acquisitions	29,100.00	-980,117.85	
		Dispositions	-29,100.00		1,186,955.61
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	50,000.00	-41,638.00	
		Dispositions	-535,000.00		470,044.25

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2107620	MARTINREA INTL INC COM NPV					
			Acquisitions	7,254.00	-46,687.54	
			Dispositions	-2,770.00		19,137.17
S6665878	MATAHARI DEPT IDR5000					
			Acquisitions	358,000.00	-556,941.34	
			Dispositions	-77,000.00		104,051.10
S6900308	MAZDA MOTOR CORP NPV					
			Acquisitions	9,100.00	-144,505.47	
			Dispositions	-2,100.00		27,187.33
S5077946	MEDIASET EUR0.52					
			Acquisitions	59,733.00	-217,378.67	
			Dispositions	-156,888.00		572,291.15
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045					
			Acquisitions	20,000.00	-20,869.20	
			Dispositions	-165,000.00		200,303.40
SBTN1Y11	MEDTRONIC PLC COMMON STOCK	STOCK				
			Acquisitions	13,600.00	-1,025,329.21	
			Dispositions	-3,093.00		252,919.92
S2778844	MERCK & CO INC NEW COM					
			Acquisitions	1,850.00	-112,765.64	
			Dispositions	-19,100.00		1,074,452.78
S4741844	MERCK KGAA NPV					
			Acquisitions	418.00	-42,539.54	
			Dispositions	-1,585.00		150,107.96
SBDZT6P9	MERLIN ENTERTAINME ORD GBP0.01					
			Acquisitions	33,186.00	-191,349.22	
			Dispositions	-53,200.00		322,051.95
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045					
			Acquisitions	295,000.00	-274,854.75	
			Dispositions	-365,000.00		355,866.00
S2126249	METTLER-TOLEDO INTL INC COM					
			Acquisitions	500.00	-156,238.70	
			Dispositions	-1,853.00		658,278.30
S4588364	MICHELIN (CGDE) EUR2					
			Acquisitions	161.00	-14,989.67	
			Dispositions	-712.00		71,001.07
S2588184	MICRON TECH INC COM					
			Acquisitions	21,800.00	-280,611.78	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-21,800.00		257,844.76
S2588173	MICROSOFT CORP COM				
		Acquisitions	2,500.00	-159,207.50	
		Dispositions	-22,800.00		1,200,860.03
S6161978	MIRVAC GROUP STAPLED SECURITIES				
		Acquisitions	15,572.00	-23,018.23	
		Dispositions	-99,036.00		155,182.93
S6596785	MITSUBISHI CORP NPV				
		Acquisitions	7,100.00	-123,619.94	
		Dispositions	-3,900.00		72,540.34
S6596729	MITSUBISHI ESTATE CO LTD				
		Acquisitions	8,000.00	-164,203.48	
		Dispositions	-13,000.00		235,984.99
S6335171	MITSUBISHI UFJ FIN NPV				
		Acquisitions	178,770.00	-981,114.69	
		Dispositions	-34,400.00		164,514.04
S6597603	MITSUI FUDOSAN CO LTD NPV				
		Acquisitions	7,000.00	-166,717.19	
		Dispositions	-10,000.00		219,624.26
S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01				
		Acquisitions	247.00	-2,879.88	
		Dispositions	-22,352.00		269,332.95
S6591014	MIZUHO FINANCIAL GROUP NPV				
		Acquisitions	453,300.00	-768,736.07	
		Dispositions	-69,600.00		107,333.97
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	392,000.00	-398,555.93	
		Dispositions	-280,000.00		293,756.15
SBG49491	MOLSON COORS 5 DUE 05-01-2042				
		Acquisitions	70,000.00	-68,609.80	
		Dispositions	-416,000.00		462,545.56
SB8CKK03	MONDELEZ INTL INC COM				
		Acquisitions	2,586.00	-111,222.57	
		Dispositions	-15,202.00		681,703.61
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045				
		Acquisitions	40,000.00	-38,527.20	
		Dispositions	-453,000.00		458,617.20
S5294121	MUENCHENER RUECKVE NPV(REGD)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,251.00	-222,623.03	
		Dispositions	-1,603.00		294,878.36
S6610403	MURATA MANUFACTURING CO. NPV				
		Acquisitions	2,200.00	-281,967.55	
		Dispositions	-1,300.00		142,079.42
SB08SNH3	NATIONAL GRID ORD GBP0.113953				
		Acquisitions	19,640.00	-242,363.12	
		Dispositions	-34,483.00		431,021.09
S6624608	NATL AUSTRALIA BK NPV				
		Acquisitions	2,100.00	-42,284.18	
		Dispositions	-1,602.00		33,839.49
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	100,000.00	-99,299.00	
		Dispositions	-518,000.00		521,642.09
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	15,317.00	-1,158,668.44	
		Dispositions	-19,467.00		1,429,474.42
S3208986	NEXT ORD GBP0.10				
		Acquisitions	579.00	-37,301.41	
		Dispositions	-1,209.00		93,687.41
S6642321	NIKON CORP JPY50				
		Acquisitions	700.00	-9,175.87	
		Dispositions	-1,800.00		25,777.48
S6639550	NINTENDO CO LTD NPV				
		Acquisitions	3,700.00	-496,089.49	
		Dispositions	-2,101.00		428,972.36
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV				
		Acquisitions	4,700.00	-193,786.61	
		Dispositions	-4,600.00		207,919.93
S6642860	NISSAN MOTOR CO LTD				
		Acquisitions	26,200.00	-254,435.48	
		Dispositions	-8,800.00		82,332.58
S2640761	NOBLE ENERGY INC COM				
		Acquisitions	6,700.00	-207,174.72	
		Dispositions	-14,100.00		451,966.30
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	145,000.00	-134,061.05	
		Dispositions	-545,000.00		559,883.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5902941	NOKIA OYJ EUR0.06				
		Dispositions	-30,100.00		139,488.41
		Free Receipt	139,616.00		
S5946455	NOKIA OYJ NPV				
		Acquisitions	65,972.00	-350,590.16	
		Dispositions	-63,306.00		396,786.24
		Free Delivery	-139,616.00		
		Free Receipt	136,950.00		
S5380031	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)				
		Acquisitions	7,919.00	-80,087.98	
		Dispositions	-81,882.00		729,118.04
SB58P7W2	NORTHWESTN MUT 6.063% DUE 03-30-2040				
		Acquisitions	60,000.00	-72,748.20	
		Dispositions	-70,000.00		87,637.90
S7103065	NOVARTIS AG CHF0.50 (REGD)				
		Acquisitions	8,986.00	-676,301.26	
		Dispositions	-13,959.00		1,019,391.54
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	7,044.00	-292,797.55	
		Dispositions	-3,798.00		168,647.26
S6129277	NTT DOCOMO NPV				
		Acquisitions	27,173.00	-697,904.95	
		Dispositions	-19,200.00		474,109.02
SB505PN7	NXP SEMICONDUCTORS N V COM STK				
		Acquisitions	1,702.00	-171,015.52	
		Dispositions	-6,902.00		493,762.81
S6656407	OBAYASHI CORP NPV				
		Acquisitions	16,400.00	-163,813.22	
		Dispositions	-9,500.00		96,575.76
SBNBNNH6	ONTEX GROUP NV NPV				
		Acquisitions	23,254.00	-789,449.85	
		Dispositions	-7,125.00		221,351.69
S2661568	ORACLE CORP COM				
		Acquisitions	29,775.00	-1,220,761.56	
		Dispositions	-13,100.00		515,324.42
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	270,000.00	-273,864.50	
		Dispositions	-1,053,000.00		1,086,516.72

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	1,115,000.00	-1,127,901.75	
		Dispositions	-145,000.00		153,821.80
S5176177	ORANGE EUR4				
		Acquisitions	5,000.00	-82,371.03	
		Dispositions	-23,383.00		390,605.31
S6661768	OSAKA GAS CO LTD NPV				
		Acquisitions	5,000.00	-19,273.04	
		Dispositions	-44,000.00		171,996.72
SB0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGD0.5				
		Acquisitions	12,800.00	-83,049.46	
		Dispositions	-34,000.00		209,734.35
SBJZ7ZR0	PAC GAS & ELEC CO 4.75 DUE 02-15-2044				
		Acquisitions	100,000.00	-105,823.00	
		Dispositions	-80,000.00		92,476.00
S6572707	PANASONIC CORP				
		Acquisitions	20,999.00	-198,191.51	
		Dispositions	-38,200.00		361,770.24
SBGH1M56	PERRIGO COMPANY LIMITED COM EUR0.001				
		Acquisitions	1,600.00	-232,112.96	
		Dispositions	-4,400.00		571,974.71
S0682538	PERSIMMON ORD GBP0.10				
		Acquisitions	6,276.00	-127,689.51	
		Dispositions	-802.00		17,232.54
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038				
		Acquisitions	50,000.00	-47,862.50	
		Dispositions	-50,000.00		52,048.50
SBQQCCH2	PLAINS ALL AMERN 3.6% DUE 11-01-2024				
		Acquisitions	125,000.00	-100,187.50	
		Dispositions	-125,000.00		120,903.75
SBCZTL80	PLAINS ALL AMERN 3.85% DUE 10-15-2023				
		Acquisitions	95,000.00	-97,486.15	
		Dispositions	-567,000.00		543,565.25
SBLS1272	PLAINS ALL AMERN 4.7 DUE 06-15-2044				
		Acquisitions	248,000.00	-198,986.18	
		Dispositions	-360,000.00		327,148.25
S2692665	PNC FINANCIAL SERVICES GROUP COM STK				
		Acquisitions	7,300.00	-653,192.93	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,300.00		182,488.37
SBDDQWQ5	PPL CAP FDG INC 3.1% DUE 05-15-2026				
		Acquisitions	655,000.00	-654,161.60	
		Dispositions	-655,000.00		662,394.95
SBKKMXH3	PPL CAP FDG INC 3.95% DUE 03-15-2024				
		Acquisitions	130,000.00	-133,823.30	
		Dispositions	-600,000.00		624,336.00
S2704407	PROCTER & GAMBLE COM NPV				
		Acquisitions	13,292.00	-1,087,098.19	
		Dispositions	-13,292.00		1,139,981.89
SBMMB383	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	90,000.00	-90,837.00	
		Dispositions	-440,000.00		472,707.80
SBY7QJ56	PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO				
		Acquisitions	85,000.00	-92,476.60	
		Dispositions	-436.00		436.00
C111013AK4	PVTPL BRITISH SKY BROADCASTING GROUP PLCSR NT 144A 3.125% DUE 11-26-2022 BEO				
		Acquisitions	680,000.00	-677,939.60	
		Dispositions	-65,000.00		63,882.00
SBY58YB5	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO				
		Acquisitions	50,000.00	-44,609.50	
		Dispositions	-192,000.00		195,673.50
SBYZGCQ0	PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO				
		Acquisitions	110,000.00	-109,745.90	
		Dispositions	-150,000.00		158,320.50
SBDF16B1	PVTPL ERAC USA FIN LLC NT 144A 3.3% DUE 12-01-2026/05-26-2016 BEO				
		Acquisitions	1,575,000.00	-1,588,281.70	
		Dispositions	-1,575,000.00		1,601,400.55
SBYSLBD2	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO				
		Acquisitions	50,000.00	-52,637.00	
		Dispositions	-250,000.00		286,092.50
SBYZFGD2	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.6% DUE 10-15-2045/10-09-2015 BEO				
		Acquisitions	50,000.00	-47,816.00	
		Dispositions	-569,000.00		574,349.82
SBBLGLZ5	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO				
		Acquisitions	411,000.00	-418,691.31	
		Dispositions	-265,000.00		285,022.55
SBPY9D97	PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	50,000.00	-47,140.00	
		Dispositions	-175,000.00		166,878.25
C78573AAA8	PVTPL SABMILLER HLDGS INC 3.75 DUE 01-15-2022				
		Acquisitions	90,000.00	-92,920.50	
		Dispositions	-900,000.00		961,336.20
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	175,000.00	-185,134.65	
		Dispositions	-70,000.00		76,933.50
S6715740	QBE INS GROUP NPV				
		Acquisitions	5,956.00	-46,374.80	
		Dispositions	-1,649.00		15,067.50
SBD44FV4	QINQIN FOODSTUFFS HKD0.01				
		Dispositions	-1,000.00		285.57
		Free Receipt	1,000.00		
S2714923	QUALCOMM INC COM				
		Acquisitions	7,016.00	-493,158.85	
		Dispositions	-1,443.00		89,634.90
SB01C3S3	RANDGOLD RESOURCES ORD USD0.05				
		Acquisitions	226.00	-23,576.31	
		Dispositions	-4,693.00		437,500.40
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10				
		Acquisitions	1,708.00	-152,807.22	
		Dispositions	-3,228.00		297,790.74
SB2B0DG9	RELX PLC				
		Acquisitions	7,743.00	-144,312.69	
		Dispositions	-5,092.00		88,701.26
S6421553	RESONA HOLDINGS NPV				
		Acquisitions	91,725.00	-417,675.37	
		Dispositions	-8,400.00		35,034.14
SB1VP0K0	REXEL EUR5				
		Acquisitions	1,559.00	-19,504.72	
		Dispositions	-54,000.00		771,226.44
S6220103	RIO TINTO LIMITED NPV				
		Acquisitions	4,946.00	-134,108.78	
		Dispositions	-5,943.00		221,273.73
S0718875	RIO TINTO ORD GBP0.10				
		Acquisitions	8,404.00	-268,247.45	
		Dispositions	-25,974.00		821,441.27

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2229610	RIOCAN REAL ESTATE TRUST UNITS NPV				
		Acquisitions	7,007.00	-140,269.45	
		Dispositions	-5,728.00		122,718.37
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	2,423.00	-577,900.52	
		Dispositions	-2,465.00		598,007.05
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478				
		Acquisitions	1,629.00	-67,040.16	
		Dispositions	-4,276.00		170,407.06
SB84QCZ8	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043				
		Acquisitions	255,000.00	-240,610.05	
		Dispositions	-762,000.00		803,078.83
S2754383	ROYAL BK OF CANADA COM NPV				
		Acquisitions	1,074.00	-73,477.14	
		Dispositions	-1,097.00		69,204.44
SB03MLX2	ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)				
		Acquisitions	24,114.00	-585,926.31	
		Dispositions	-21,792.00		556,831.69
SB03MM40	ROYAL DUTCH SHELL 'B'ORD EUR0.07				
		Acquisitions	23,023.00	-620,735.37	
		Dispositions	-11,600.00		296,563.05
		Free Receipt	18,038.00		
SBDVZYZ7	ROYAL MAIL PLC ORD GBP0.01				
		Acquisitions	1,977.00	-13,358.57	
		Dispositions	-6,014.00		38,405.73
S6758455	RYOHIN KEIKAKU CO NPV				
		Acquisitions	400.00	-74,788.42	
		Dispositions	-1,424.00		310,356.39
S0483548	SABMILLER PLC ORD USD0.10				
		Acquisitions	789.00	-45,395.46	
		Dispositions	-6,959.00		396,161.71
S4942818	SAMSUNG ELECTRONIC GDR				
		Acquisitions	354.00	-205,420.48	
		Dispositions	-810.00		464,679.71
S5671735	SANOFI EUR2				
		Acquisitions	5,545.00	-445,133.26	
		Dispositions	-7,829.00		629,125.14
S4846288	SAP SE				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,934.00	-656,991.35	
		Dispositions	-9,088.00		737,790.28
SBLZH0Z7	SCENTRE GROUP				
		Acquisitions	14,517.00	-57,157.00	
		Dispositions	-28,100.00		96,468.35
SBSPC9Y3	SCRIPPS NETWORKS 3.9% DUE 11-15-2024				
		Acquisitions	180,000.00	-178,866.60	
		Dispositions	-280,000.00		287,084.60
SBR1HR18	SEMPRA ENERGY 3.55% DUE 06-15-2024				
		Acquisitions	150,000.00	-150,468.00	
		Dispositions	-10,000.00		10,599.00
SBH4HHP9	SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023				
		Acquisitions	50,000.00	-53,405.00	
		Dispositions	-190,000.00		209,581.40
SB0FS5D6	SEVEN & I HOLDINGS NPV				
		Acquisitions	2,490.00	-104,402.73	
		Dispositions	-7,000.00		295,062.78
S6804400	SHIMIZU CORP NPV				
		Acquisitions	16,000.00	-156,635.92	
		Dispositions	-2,000.00		19,084.07
S6804585	SHIN-ETSU CHEMICAL NPV				
		Acquisitions	1,290.00	-96,593.13	
		Dispositions	-2,100.00		110,121.09
S6397502	SHINHAN FIN GROUP KRW5000				
		Acquisitions	7,165.00	-228,001.40	
		Dispositions	-9,500.00		345,535.74
SB2QKY05	SHIRE PLC ORD GBP0.05				
		Acquisitions	7,450.00	-433,156.78	
		Dispositions	-1,713.00		99,010.09
S5727973	SIEMENS AG NPV(REGD)				
		Acquisitions	3,780.00	-431,097.85	
		Dispositions	-3,935.00		399,757.74
SB02PY22	SINGAPORE TELECOMMUNICATIONS NEW COM STK				
		Acquisitions	53,000.00	-143,643.24	
		Dispositions	-102,000.00		281,725.01
S7142091	SKANSKA AB SER'B'NPV				
		Acquisitions	4,797.00	-107,350.40	
		Dispositions	-644.00		14,935.18

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0141192	SKY PLC				
		Acquisitions	4,523.00	-62,286.12	
		Dispositions	-13,953.00		171,911.61
S6823193	SKYCITY ENTERTAINMENT GROUP LIMITED				
		Acquisitions	205,899.00	-671,497.31	
		Dispositions	-44,400.00		121,223.61
S6763965	SMC CORP NPV				
		Acquisitions	400.00	-96,894.82	
		Dispositions	-1,432.00		358,515.35
S0822011	SMITH(DS) ORD GBP0.10				
		Acquisitions	33,971.00	-175,864.74	
		Dispositions	-43,400.00		230,183.45
S5966516	SOCIETE GENERALE EUR1.25				
		Acquisitions	6,865.00	-236,312.12	
		Dispositions	-4,345.00		157,446.01
S7062713	SODEXHO EUR4				
		Acquisitions	2,116.00	-239,006.78	
		Dispositions	-1,642.00		174,136.27
S6770620	SOFTBANK GROUP CORP				
		Acquisitions	1,200.00	-66,637.31	
		Dispositions	-15,613.00		817,497.57
S7156036	SONOVA HOLDING AG COMMON STOCK				
		Acquisitions	1,368.00	-183,922.08	
		Dispositions	-194.00		22,877.84
S6821506	SONY CORP NPV				
		Acquisitions	7,210.00	-192,576.94	
		Dispositions	-1,300.00		37,623.23
SBVDPXD2	SOUTHERN CAL EDISON 3.6% 02-01-2045				
		Acquisitions	190,000.00	-201,297.40	
		Dispositions	-170,000.00		182,756.80
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043				
		Acquisitions	60,000.00	-64,464.60	
		Dispositions	-165,000.00		205,492.65
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	1,420,000.00	-1,422,260.05	
		Dispositions	-445,000.00		474,683.95
S0790873	SSE PLC ORD GBP0.50				
		Acquisitions	2,479.00	-47,512.41	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-16,419.00		341,649.73
S0408284	STANDARD CHARTERED PLC SHS				
		Acquisitions	66,100.00	-573,406.92	
		Dispositions	-11,900.00		100,921.34
S7133608	STATOIL ASA				
		Acquisitions	12,072.00	-144,404.76	
		Dispositions	-19,757.00		312,512.15
S6356406	SUBARU CORPORATION NPV				
		Acquisitions	7,780.00	-295,226.84	
		Dispositions	-1,300.00		46,326.09
S6858946	SUMITOMO CORP NPV				
		Acquisitions	8,000.00	-82,477.83	
		Dispositions	-1,400.00		14,235.05
S6858849	SUMITOMO METAL MINING CO LTD NPV				
		Acquisitions	16,000.00	-173,653.39	
		Dispositions	-14,000.00		142,048.58
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV				
		Acquisitions	26,090.00	-935,770.10	
		Dispositions	-22,939.00		700,467.39
S6431897	SUMITOMO MITSUI TRUST HOLDINGS INC				
		Acquisitions	67,800.00	-449,406.41	
		Dispositions	-7,400.00		37,560.55
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV				
		Acquisitions	2,000.00	-53,542.07	
		Dispositions	-1,000.00		25,301.99
S6859927	SUN HUNG KAI PROP NPV				
		Acquisitions	7,000.00	-82,352.07	
		Dispositions	-7,000.00		103,880.71
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038				
		Acquisitions	212,000.00	-196,905.60	
		Dispositions	-212,000.00		207,798.16
SB3KTPS0	SUPERIOR PLUS CORP COM NPV				
		Acquisitions	7,297.00	-68,607.26	
		Dispositions	-1,017.00		9,696.92
S6865504	SUZUKI MOTOR CORP NPV				
		Acquisitions	15,600.00	-539,414.99	
		Dispositions	-2,900.00		103,314.23
SBXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,218.00	-106,754.29	
		Dispositions	-8,218.00		111,022.47
S4846523	SWEDBANK AG SEK20 SER'A'				
		Acquisitions	4,031.00	-93,868.91	
		Dispositions	-2,260.00		51,518.79
SB083BH4	SWISS PRIME SITE CHF18.80 (REGD)				
		Acquisitions	2,602.00	-235,674.99	
		Dispositions	-2,602.00		214,193.17
SB545MG5	SWISS RE AG CHF0.10				
		Acquisitions	122.00	-10,357.43	
		Dispositions	-286.00		26,724.14
S5533976	SWISSCOM AG CHF1(REGD)				
		Acquisitions	56.00	-26,872.73	
		Dispositions	-895.00		425,139.98
S4356646	SYNGENTA AG CHF0.10 (REGD)				
		Acquisitions	496.00	-191,329.88	
		Dispositions	-370.00		153,215.29
		Free Delivery	-1,427.00		
SBYY6SK7	SYNGENTA AG CHF0.10 (TENDERED 2ND LINE)				
		Dispositions	-180.00		70,865.28
		Free Receipt	1,427.00		
S6870100	TAISEI CORP NPV				
		Acquisitions	20,000.00	-155,766.35	
		Dispositions	-11,000.00		83,243.33
S6870445	TAKEDA PHARMACEUTICAL CO NPV				
		Acquisitions	4,400.00	-210,508.38	
		Dispositions	-2,500.00		108,284.57
S0875413	TATE & LYLE ORD GBP0.25				
		Acquisitions	1,888.00	-16,939.63	
		Dispositions	-21,884.00		208,626.81
S5698790	TDC DKK 1 COMSTK				
		Acquisitions	3,585.00	-16,770.91	
		Dispositions	-18,964.00		94,654.57
SBSM8SQ9	TECHNOPRO HLDGS IN NPV				
		Acquisitions	16,000.00	-471,335.01	
		Dispositions	-3,400.00		116,676.19
S7634394	TELECOM ITALIA SPA NPV				
		Acquisitions	261,632.00	-229,163.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-110,924.00		85,114.70
S5732524	TELEFONICA SA EUR1				
		Acquisitions	15,588.00	-154,919.47	
		Dispositions	-22,662.00		215,261.65
		Free Receipt	1,402.00		
SBYMJ6N7	TELEFONICA SA EUR1 (RFD 12/16)				
		Free Delivery	-1,402.00		
		Free Receipt	1,402.00		
S4732495	TELENOR ASA ORD NOK6				
		Acquisitions	1,335.00	-19,994.48	
		Dispositions	-12,449.00		202,638.75
SBYYDNJ2	TELE2 AB SER'B'NPV (S/R 16/11/2016)				
		Dispositions	-18,273.00		4,689.44
		Free Receipt	18,273.00		
S6087289	TELSTRA CORP LTD NPV				
		Acquisitions	22,196.00	-87,004.63	
		Dispositions	-82,434.00		315,208.70
S6882172	TEVA PHARMA IND ILS0.1				
		Acquisitions	381.00	-18,720.29	
		Dispositions	-7,446.00		397,008.26
SBD3GSZ6	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000				
		Acquisitions	255,000.00	-243,329.45	
		Dispositions	-130,000.00		132,029.90
S4162791	THALES SA EUR3				
		Acquisitions	1,986.00	-183,628.71	
		Dispositions	-267.00		25,429.66
SB9WQ4K6	THOMSON REUTERS 4.5 DUE 05-23-2043				
		Acquisitions	145,000.00	-138,662.50	
		Dispositions	-435,000.00		431,128.80
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	40,000.00	-32,038.80	
		Dispositions	-427,000.00		396,653.11
SB5LPVC7	TIME WARNER INC 6.25% DUE 03-29-2041				
		Acquisitions	210,000.00	-268,574.40	
		Dispositions	-130,000.00		165,452.30
S6513126	TOKIO MARINE HOLDINGS INC NPV				
		Acquisitions	4,560.00	-174,732.10	
		Dispositions	-12,500.00		446,773.30

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6895404	TOKYO ELEC POWER H NPV				
		Acquisitions	2,100.00	-8,732.76	
		Dispositions	-6,400.00		30,745.88
S6895448	TOKYO GAS CO LTD NPV				
		Acquisitions	5,000.00	-20,164.14	
		Dispositions	-43,000.00		186,870.40
SBDC6LT2	TOKYU FUDOSAN HOLDINGS CORPORATION NPV				
		Acquisitions	8,400.00	-51,100.34	
		Dispositions	-7,900.00		41,354.68
S6897143	TORAY INDS INC NPV				
		Acquisitions	1,000.00	-8,575.97	
		Dispositions	-18,000.00		153,625.18
S2897222	TORONTO-DOMINION COM NPV				
		Acquisitions	2,950.00	-131,162.63	
		Dispositions	-4,323.00		192,626.49
SB15C557	TOTAL EUR2.5				
		Acquisitions	18,244.00	-872,339.76	
		Dispositions	-13,116.00		623,792.39
S6900643	TOYOTA MOTOR CORP NPV				
		Acquisitions	6,360.00	-355,916.89	
		Dispositions	-21,100.00		1,138,305.31
		Free Receipt	1,274.00		
S6351876	TPG TELECOM LTD NPV				
		Acquisitions	13,100.00	-69,696.26	
		Dispositions	-1,806.00		8,657.04
SBFF3376	TRANSCANADA 5% DUE 10-16-2043				
		Acquisitions	30,000.00	-28,203.30	
		Dispositions	-330,000.00		341,279.40
SBYYWJ13	TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026				
		Acquisitions	280,000.00	-279,510.00	
		Dispositions	-280,000.00		332,462.20
SB0MKZN5	TSURUHA HOLDINGS NPV				
		Acquisitions	8,100.00	-688,183.43	
		Dispositions	-3,672.00		407,906.05
S2909730	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	4,400.00	-292,903.16	
		Dispositions	-21,600.00		1,385,803.32
SBRJL176	UBS GROUP CHF0.10 (REGD)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,889.00	-120,360.70	
		Dispositions	-15,761.00		205,471.53
S5596991	UCB NPV				
		Acquisitions	2,578.00	-191,044.51	
		Dispositions	-346.00		21,649.16
S6911485	UNICHARM CORP NPV				
		Acquisitions	400.00	-8,827.22	
		Dispositions	-3,600.00		84,554.58
SB5M1SM3	UNICREDIT SPA NPV (POST SPLIT)				
		Acquisitions	144,162.00	-326,827.46	
		Dispositions	-217,788.00		553,894.14
SB12T3J1	UNILEVER NV CVA EUR0.16				
		Acquisitions	7,105.00	-295,167.16	
		Dispositions	-9,716.00		423,531.41
SB10RZP7	UNILEVER PLC ORD GBP0.031111				
		Acquisitions	528.00	-23,548.15	
		Dispositions	-8,513.00		382,781.67
S6916781	UTD O/S BANK NPV				
		Acquisitions	1,000.00	-14,662.29	
		Dispositions	-17,000.00		226,321.71
SBDG22J3	VALVOLINE INC COM				
		Acquisitions	20,765.00	-469,522.66	
		Dispositions	-20,765.00		398,700.02
S4031879	VEOLIA ENVIRONNEME EUR5				
		Acquisitions	6,868.00	-161,535.76	
		Dispositions	-2,175.00		42,331.61
S2090571	VERIZON COMMUNICATIONS COM				
		Acquisitions	23,300.00	-1,251,443.52	
		Dispositions	-14,935.00		782,219.38
SBYM0W21	VERIZON 4.672% DUE 03-15-2055				
		Acquisitions	1,157,000.00	-1,047,457.00	
		Dispositions	-925,000.00		947,589.70
SBY7QXS7	VICINITY CENTRES NPV (STAPLED SECURITY)				
		Acquisitions	9,569.00	-25,253.73	
		Dispositions	-78,727.00		184,843.85
S4834777	VIVENDI SA EUR5.50				
		Acquisitions	9,429.00	-191,444.84	
		Dispositions	-707.00		13,000.30

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBH4HKS3	VODAFONE GROUP ORD USD0.2095238				
		Acquisitions	196,788.00	-549,703.97	
		Dispositions	-171,293.00		508,030.28
S2270726	WALT DISNEY CO				
		Acquisitions	5,450.00	-510,596.39	
		Dispositions	-6,300.00		617,368.27
SBYY8XK8	WEC ENERGY GROUP INC COM				
		Acquisitions	4,300.00	-279,628.14	
		Dispositions	-4,300.00		247,966.99
S2649100	WELLS FARGO & CO NEW COM STK				
		Acquisitions	19,059.00	-916,495.82	
		Dispositions	-2,300.00		107,389.49
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	30,000.00	-28,033.20	
		Dispositions	-400,000.00		400,340.00
SBD72T35	WELLS FARGO & CO 3% DUE 04-22-2026				
		Acquisitions	885,000.00	-882,910.45	
		Dispositions	-885,000.00		898,100.20
S6948836	WESFARMERS LTD NPV				
		Acquisitions	5,485.00	-169,706.91	
		Dispositions	-2,956.00		90,162.71
S2954699	WESTN DIGITAL CORP COM				
		Acquisitions	18,900.00	-903,544.21	
		Dispositions	-5,489.00		337,873.29
SBD2NKX0	WESTN GAS PARTNERS 4.65% DUE 07-01-2026				
		Acquisitions	50,000.00	-49,898.00	
		Dispositions	-50,000.00		52,588.00
S6076146	WESTPAC BKG CORP NPV				
		Acquisitions	787.00	-16,851.68	
		Dispositions	-1,482.00		34,728.86
SBZ01RF1	WILLIAM DEMANT HOL DKK0.20				
		Dispositions	-11,045.00		210,466.96
		Free Receipt	11,045.00		
S3169889	WILLIAM HILL ORD GBP0.10				
		Acquisitions	4,389.00	-15,454.26	
		Dispositions	-14,397.00		62,300.42
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045				
		Acquisitions	90,000.00	-58,707.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-512,000.00		481,895.05
S5671519	WOLTERS KLUWER EUR0.12				
		Acquisitions	5,782.00	-239,097.33	
		Dispositions	-1,132.00		40,733.72
SBW9H1X5	WOODSIDE FIN LTD 3.65% DUE 03-05-2025				
		Acquisitions	80,000.00	-71,394.40	
		Dispositions	-335,000.00		332,413.85
C980236AN3	WOODSIDE FIN LTD 3.7% DUE 09-15-2026				
		Acquisitions	210,000.00	-209,861.40	
		Dispositions	-210,000.00		210,370.30
S6979728	WOODSIDE PETROLEUM NPV				
		Acquisitions	1,429.00	-27,430.27	
		Dispositions	-10,005.00		216,043.17
S6981239	WOOLWORTHS LTD NPV				
		Acquisitions	14,444.00	-231,677.84	
		Dispositions	-14,975.00		262,778.76
SB8KF9B4	WPP PLC ORD GBP0.10				
		Acquisitions	3,920.00	-86,561.46	
		Dispositions	-18,826.00		421,419.21
S2219279	YAMANA GOLD INC COM NPV				
		Acquisitions	42,203.00	-205,092.81	
		Dispositions	-74,001.00		343,458.32
SB5BSZB3	YANDEX N.V. COM USD0.01 CL 'A				
		Acquisitions	24,928.00	-536,066.36	
		Dispositions	-5,400.00		108,991.02
S2783815	ZIMMER BIOMET HLDGS INC COM				
		Acquisitions	2,259.00	-239,574.18	
		Dispositions	-477.00		60,413.11
S5983816	ZURICH INSURANCE GROUP AG CHF0.10				
		Acquisitions	395.00	-100,412.83	
		Dispositions	-192.00		43,583.77
SBVB30J3	21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG				
		Acquisitions	80,000.00	-77,129.60	
		Dispositions	-165,000.00		187,314.45

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	27,717.630	27,717.63	27,717.63
CAD - Canadian dollar	49,193.560	49,193.56	49,193.56
CHF - Swiss franc	89,276.490	89,276.49	89,276.49
DKK - Danish krone	9,813.760	9,813.76	9,813.76
EUR - Euro	656,495.430	656,495.43	656,495.43
GBP - British pound sterling	397,477.720	397,477.72	397,477.72
HKD - Hong Kong dollar	12,273.110	12,273.11	12,273.11
ILS - New Israeli shekel	12,889.870	12,889.87	12,889.87
JPY - Japanese yen	547,549.800	547,549.80	547,549.80
NOK - Norwegian krone	7,874.330	7,874.33	7,874.33
NZD - New Zealand dollar	7,293.100	7,293.10	7,293.10
PLN - Polish zloty	7,328.170	7,328.17	7,328.17
SEK - Swedish krona	9,150.530	9,150.53	9,150.53
SGD - Singapore dollar	38,606.140	38,606.14	38,606.14
USD - United States dollar	13,852,803.650	13,852,803.65	13,852,803.65
Total - all currencies		**15,725,743.29**	**15,725,743.29**
Total Non-Interest Bearing Cash - USD		**15,725,743.29**	**15,725,743.29**
Receivables - Other - USD			
Pending foreign exchange purchases: Australian dollar	0.000	191,281.62	191,352.13
Pending foreign exchange purchases: Brazilian real	0.000	71,870.83	74,440.00
Pending foreign exchange purchases: Canadian dollar	0.000	75,008.60	74,888.09
Pending foreign exchange purchases: Swiss franc	0.000	443,356.97	446,618.68
Pending foreign exchange purchases: Chinese yuan renminbi	0.000	185,520.48	184,192.39
Pending foreign exchange purchases: Danish krone	0.000	191,979.34	193,700.67
Pending foreign exchange purchases: Euro	0.000	4,957,573.69	4,937,035.75
Pending foreign exchange purchases: British pound sterling	0.000	3,893,944.01	3,802,491.28

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Hong Kong dollar	0.000	1,345,953.41	1,347,864.53
Pending foreign exchange purchases: New Israeli shekel	0.000	327,103.82	323,458.18
Pending foreign exchange purchases: Indian rupee	0.000	93,056.99	93,296.45
Pending foreign exchange purchases: Japanese yen	0.000	1,801,758.65	1,793,220.82
Pending foreign exchange purchases: Mexican peso	0.000	56,913.05	56,498.29
Pending foreign exchange purchases: Malaysian ringgit	0.000	27,101.74	27,027.11
Pending foreign exchange purchases: Norwegian krone	0.000	553,840.85	557,260.23
Pending foreign exchange purchases: New Zealand dollar	0.000	77,861.22	75,592.20
Pending foreign exchange purchases: Swedish krona	0.000	210,533.55	216,300.26
Pending foreign exchange purchases: United States dollar	0.000	21,483,885.15	21,483,885.15
Pending foreign exchange purchases: South African rand	0.000	56,806.85	58,518.02
Pending trade sales: United States dollar	0.000	199,952.24	199,952.24
Other Receivables: United States dollar	0.000	8,675.53	8,675.53
Total - all currencies		**36,253,978.59**	**36,146,268.00**
Total Receivables - Other - USD		**36,253,978.59**	**36,146,268.00**
Interest Bearing Cash - USD			
USD - United States dollar	17,349,868.410	17,349,868.41	17,349,868.41
Total - all currencies		**17,349,868.41**	**17,349,868.41**
Total Interest Bearing Cash - USD		**17,349,868.41**	**17,349,868.41**
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	320,000.000	346,704.00	324,152.64
Total United Kingdom - USD		**346,704.00**	**324,152.64**

** 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
Corporate Debt Instruments - Preferred			
United States - USD			
APPLE INC 3.45% BDS 09/02/45 USD2000 SEDOL: BVVCSF2	758,000.000	694,444.05	670,773.91
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL: B630666	840,000.000	843,413.57	884,313.36
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	1,445,000.000	1,406,092.44	1,457,789.70
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYMLDL0	107,000.000	112,839.76	115,712.05
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	330,000.000	307,954.50	319,336.38
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	374,000.000	394,872.01	412,411.30
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	570,000.000	569,802.45	542,866.29
Total United States - USD		**4,329,418.78**	**4,403,202.99**
Total Corporate Debt Instruments - Preferred		**4,676,122.78**	**4,727,355.63**
Corporate Debt Instruments - Other			
Australia - USD			
WOODSIDE FIN LTD 3.65% DUE 03-05-2025 SEDOL: BW9H1X5	580,000.000	566,192.42	566,592.72
Total Australia - USD		**566,192.42**	**566,592.72**
Belgium - USD			
ANHEUSER-BUSCH 3.65% DUE 02-01-2026 SEDOL: BYMLCJ1	1,700,000.000	1,788,576.80	1,725,823.00
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	360,000.000	382,294.62	389,113.20
Total Belgium - USD		**2,170,871.42**	**2,114,936.20**
Canada - USD			
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	85,000.000	66,177.60	90,467.88

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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			
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	273,000.000	210,751.19	310,582.27
CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6	176,000.000	139,079.35	152,409.31
CENOVUS ENERGY INC 5.2% DUE 09-15-2043 SEDOL: BCZYKC2	711,000.000	680,935.23	677,228.21
PVTPL EMERA US FIN LP SR NT 144A 4.75% DUE 06-15-2046/06-16-2016 BEO SEDOL: BYVG7P8	515,000.000	518,941.00	519,349.18
THOMSON REUTERS 4.5 DUE 05-23-2043 SEDOL: B9WQ4K6	359,000.000	335,161.09	336,718.67
Total Canada - USD		**1,951,045.46**	**2,086,755.52**
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	125,000.000	114,412.35	107,107.75
Total Israel - USD		**114,412.35**	**107,107.75**
Mexico - USD			
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO CUSIP: 40052VAD6	570,000.000	563,982.50	513,752.40
Total Mexico - USD		**563,982.50**	**513,752.40**
Netherlands - USD			
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	222,000.000	229,441.04	229,900.31
Total Netherlands - USD		**229,441.04**	**229,900.31**
United Kingdom - USD			
BRIT SKY 3.75% DUE 09-16-2024 CUSIP: 111013AL2	425,000.000	443,310.25	426,348.95
NOBLE HLDG INTL 5.25% DUE 03-15-2042 SEDOL: B763S29	264,000.000	259,587.70	174,240.00
PVTPL BAE SYS HLDGS INC GTD NT 144A 3.8%DUE 10-07-2024 BEO SEDOL: BRFJY86	115,000.000	121,214.60	117,841.54

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL BRITISH SKY BROADCASTING GROUP PLCSR NT 144A 3.125% DUE 11-26-2022 BEO CUSIP: 111013AK4	795,000.000	791,037.50	788,540.63
Total United Kingdom - USD		**1,615,150.05**	**1,506,971.12**
United States - USD			
ACTAVIS FDG SCS 4.75% DUE 03-15-2045 SEDOL: BWDBNG0	409,000.000	407,024.45	401,529.21
AETNA INC NEW 4.375% DUE 06-15-2046 SEDOL: BD203F4	430,000.000	431,292.45	431,783.21
ANADARKO PETE CORP 4.5% DUE 07-15-2044 SEDOL: BNYJ9Z1	365,000.000	336,000.75	342,936.12
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	374,000.000	371,936.55	379,502.29
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	320,000.000	315,861.67	326,962.56
APPLE INC 3.85% DUE 08-04-2046 SEDOL: BDCWWV9	70,000.000	69,814.50	67,069.87
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	260,000.000	259,253.80	243,848.80
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	1,548,000.000	1,372,053.71	1,379,317.54
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	950,000.000	951,502.73	937,338.40
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BLBP4H5	50,000.000	52,125.50	54,253.55
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	365,000.000	385,647.66	378,119.93
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	452,000.000	456,522.49	468,913.39
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	580,000.000	579,608.70	554,608.76
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	790,000.000	792,193.14	767,612.19
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	662,000.000	661,056.69	692,124.31
CMS ENERGY CORP 3.875 DUE 03-01-2024 SEDOL: BK1Q352	40,000.000	41,923.20	41,601.04

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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			
CNA FINL CORP 4.5% DUE 03-01-2026 SEDOL: BYNNSC1	710,000.000	750,905.40	742,475.40
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	98,000.000	97,209.60	112,696.77
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	350,000.000	317,422.70	305,659.20
CONAGRA FOODS INC 3.2% DUE 01-25-2023 SEDOL: B905G54	855,000.000	870,131.80	854,207.42
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	605,000.000	616,640.15	577,251.07
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	615,000.000	608,228.00	570,154.82
CVS HEALTH CORP 2.875% DUE 06-01-2026 SEDOL: BD72463	1,040,000.000	1,040,084.20	991,293.68
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	460,000.000	457,145.80	446,531.20
DTE ENERGY CO SR NTS 3.85 DUE 12-01-2023 SEDOL: BGM1BK9	265,000.000	279,020.55	274,173.24
DTE ENERGY CO 2.85% DUE 10-01-2026 SEDOL: BDGL944	1,615,000.000	1,610,715.50	1,500,341.46
DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023 SEDOL: BFN8PH7	105,000.000	115,386.60	110,132.09
DUKE ENERGY CORP 3.75% DUE 04-15-2024 SEDOL: BLBWJ82	1,350,000.000	1,393,903.95	1,392,156.45
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	660,000.000	644,879.85	594,136.62
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	200,000.000	199,490.00	189,383.60
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	305,000.000	273,276.25	284,166.06
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BWWC4X8	366,000.000	360,374.08	375,699.37
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	444,000.000	463,550.78	468,264.16
EXPRESS SCRIPTS 4.8% DUE 07-15-2046 CUSIP: 30219GAP3	125,000.000	128,966.10	119,678.25

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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			
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	545,000.000	551,128.80	549,201.41
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	951,000.000	947,866.47	998,387.38
JPMORGAN CHASE & 2.95% DUE 10-01-2026 SEDOL: BDHBPY5	1,624,000.000	1,619,969.46	1,550,088.51
KELLOGG CO 4.5% DUE 04-01-2046 SEDOL: BD31BB8	155,000.000	159,298.15	151,469.72
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	891,000.000	801,874.46	859,161.90
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	377,000.000	397,335.38	386,023.87
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	465,000.000	461,766.35	437,555.24
L3 TECHNOLOGIES 3.95% DUE 05-28-2024 SEDOL: BMN2GY2	361,000.000	358,013.34	367,157.22
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	285,000.000	324,625.45	305,256.09
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	475,000.000	462,117.39	455,500.78
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	50,000.000	49,757.50	47,073.25
MICROSOFT CORP 3.75% DUE 02-12-2045 SEDOL: BVWXT40	360,000.000	366,370.60	337,590.36
MICROSOFT CORP 4.45% DUE 11-03-2045 CUSIP: 594918BL7	310,000.000	345,544.60	330,279.89
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	371,000.000	398,116.39	416,551.38
MOLSON COORS 3% DUE 07-15-2026 SEDOL: BYT4Q68	90,000.000	85,049.10	85,078.08
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	112,000.000	113,873.13	104,420.40
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	355,000.000	356,607.82	371,100.32
MORGAN STANLEY 3.125% DUE 07-27-2026 SEDOL: BYV6G28	925,000.000	901,791.75	883,722.80

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	585,000.000	568,833.65	597,792.20
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	444,000.000	459,385.40	491,254.03
NOBLE ENERGY INC 5.25% DUE 11-15-2043 SEDOL: BLSP519	316,000.000	324,922.26	321,882.02
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	180,000.000	179,476.20	183,010.50
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	580,000.000	714,520.31	714,203.88
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	970,000.000	981,223.94	927,801.12
PAC GAS & ELEC CO 4.75 DUE 02-15-2044 SEDOL: BJZ7ZR0	762,000.000	781,212.89	836,201.27
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	305,000.000	304,469.30	310,264.91
PLAINS ALL AMERN 3.85% DUE 10-15-2023 SEDOL: BCZTL80	712,000.000	710,534.37	703,932.33
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BLS1272	278,000.000	218,534.66	247,706.90
PPL CAP FDG INC 3.95% DUE 03-15-2024 SEDOL: BKKMXH3	940,000.000	954,447.57	972,812.58
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL: BMMB383	590,000.000	617,170.10	614,025.98
PVTPL AMGEN INC SR NT 144A 4.663% DUE 06-15-2051/06-14-2016 BEO SEDOL: BY7QJ56	807,000.000	762,558.45	775,614.16
PVTPL BACARDI LTD SR NT 144A 2.75% DUE 07-15-2026/07-14-2016 BEO CUSIP: 067316AD1	450,000.000	450,229.50	419,937.75
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	540,000.000	524,648.25	493,464.96
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	500,000.000	500,521.35	491,151.50
PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO SEDOL: BBLGLZ5	237,000.000	241,713.37	248,133.08
PVTPL LIBERTY MUT GROUP INC GTD SR NT 4.85 DUE 08-01-2044 SEDOL: BPY9D97	355,000.000	352,827.13	350,097.10

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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 TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	710,000.000	722,188.56	768,047.47
SCRIPPS NETWORKS 3.9% DUE 11-15-2024 SEDOL: BSPC9Y3	574,000.000	570,843.07	583,316.02
SEMPRA ENERGY 3.55% DUE 06-15-2024 SEDOL: BR1HR18	855,000.000	859,100.59	865,271.97
SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023 SEDOL: BH4HHP9	789,000.000	811,613.51	824,055.27
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	205,000.000	215,125.21	193,909.50
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	975,000.000	977,485.19	964,387.13
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	305,000.000	303,953.85	307,498.56
TIME WARNER INC 6.25% DUE 03-29-2041 SEDOL: B5LPVC7	480,000.000	581,232.76	560,054.88
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	385,000.000	382,124.05	389,426.35
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	335,000.000	332,984.35	318,815.15
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	269,000.000	274,729.70	287,938.68
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	140,000.000	139,344.80	139,576.36
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	1,195,000.000	1,058,052.34	1,035,510.52
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	677,000.000	613,138.63	635,777.47
VOYA FINL INC 4.8% DUE 06-15-2046 SEDOL: BZBZ053	505,000.000	507,613.65	490,883.23
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	553,000.000	567,767.16	544,279.74
WI ENERGY CORP 3.55% DUE 06-15-2025 SEDOL: BYZWY06	150,000.000	149,974.50	152,869.65
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	532,000.000	501,071.97	505,638.87

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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			
XCEL ENERGY INC 3.35% DUE 12-01-2026 SEDOL: BYW4D97	440,000.000	439,814.65	440,365.20
XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL: B5ZZ7P8	320,000.000	335,511.60	340,960.96
21ST CENTY FOX AMER INC 4.75% DUE 09-15-2044 REG SEDOL: BVB30J3	765,000.000	759,542.59	764,674.88
21ST CENTY FOX 4.75% DUE 11-15-2046 SEDOL: BDBGH06	70,000.000	69,922.30	70,208.88
Total United States - USD		**47,232,619.17**	**46,894,293.64**
Total Corporate Debt Instruments - Other		**54,443,714.41**	**54,020,309.66**
Corporate Stock - Preferred			
Brazil - USD			
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR $0.01 REP NON VTG PFD SEDOL: 2178938	2,864.000	15,184.36	6,529.92
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR SEDOL: 2849739	42,925.000	443,422.01	441,269.00
COMPANHIA BRASILEIRA DE DISTRIBUICAO S.APREFERRED SHARES SEDOL: 2228532	931.000	30,604.86	15,408.05
Total Brazil - USD		**489,211.23**	**463,206.97**
Germany - EUR			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	220.000	30,931.64	30,943.20
Total Germany - EUR		**30,931.64**	**30,943.20**
Total Corporate Stock - Preferred		**520,142.87**	**494,150.17**

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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			
Australia - AUD			
AGL ENERGY NPV SEDOL: BSS7GP5	8,903.000	115,145.96	142,406.77
AUST & NZ BANK GRP NPV SEDOL: 6065586	22,136.000	577,081.55	487,592.38
CALTEX AUSTRALIA NPV SEDOL: 6161503	6,872.000	168,728.13	151,569.43
COCA-COLA AMATIL NPV SEDOL: 6123451	12,609.000	79,374.23	92,397.39
COMMONWEALTH BANK OF AUSTRALIA NPV SEDOL: 6215035	3,103.000	186,861.30	185,165.57
CSL LTD NPV SEDOL: 6185495	763.000	51,719.72	55,475.35
FLIGHT CENTRE TRAVEL GROUP LTD SEDOL: 6352147	1,214.000	31,741.10	27,514.50
INS AUSTRALIA NPV SEDOL: 6271026	27,937.000	144,143.69	121,172.80
NATL AUSTRALIA BK NPV SEDOL: 6624608	5,082.000	125,248.08	112,861.80
NEWCREST MINING LTD NPV SEDOL: 6637101	6,623.000	63,419.29	97,113.22
QBE INS GROUP NPV SEDOL: 6715740	10,311.000	85,412.56	92,730.14
RIO TINTO LIMITED NPV SEDOL: 6220103	1,729.000	55,173.26	74,992.94
TELSTRA CORP LTD NPV SEDOL: 6087289	26,526.000	113,930.45	97,958.13
TPG TELECOM LTD NPV SEDOL: 6351876	11,294.000	60,087.75	55,773.86
WESFARMERS LTD NPV SEDOL: 6948836	7,893.000	260,474.70	240,843.64
WESTPAC BKG CORP NPV SEDOL: 6076146	4,099.000	91,329.55	96,759.60
WOOLWORTHS LTD NPV SEDOL: 6981239	5,803.000	94,950.77	101,267.05
Total Australia - AUD		**2,304,822.09**	**2,233,594.57**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Belgium - EUR			
ANHEUSER-BUSCH INB NPV SEDOL: BYYHL23	2,255.000	233,634.56	239,154.27
ETABLISSEMENTEN COLRUYT ORDSHR SEDOL: 5806225	1,058.000	61,279.11	52,454.08
KBC GROEP NV NPV SEDOL: 4497749	13,680.000	653,029.38	848,856.86
ONTEX GROUP NV NPV SEDOL: BNBNNH6	16,129.000	545,131.44	480,590.75
PROXIMUS SEDOL: B00D9P6	5,472.000	168,809.31	157,910.75
UCB NPV SEDOL: 5596991	2,232.000	165,403.94	143,394.44
Total Belgium - EUR		**1,827,287.74**	**1,922,361.15**
Brazil - USD			
ADR AMBEV SA SPONSORED ADR SEDOL: BG804F6	8,562.000	56,045.14	42,039.42
Total Brazil - USD		**56,045.14**	**42,039.42**
Canada - CAD			
AIMIA INC COM SEDOL: B84YZ75	6,830.000	47,254.38	45,226.05
ALACER GOLD CORP COM SEDOL: B40B271	29,513.000	79,151.98	49,296.54
ALAMOS GOLD INC COM NPV SEDOL: BZ3DNP6	6,246.000	43,648.90	43,128.86
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL: 2011646	1,141.000	40,008.45	51,798.28
ATCO LTD CLASS I NON-VOTING COM NPV SEDOL: 2060615	2,715.000	101,335.08	90,415.64
BCE INC COM NPV SEDOL: B188TH2	5,209.000	221,569.81	225,404.18
BK OF NOVA SCOTIA COM NPV SEDOL: 2076281	3,143.000	163,970.15	175,213.96
BOMBARDIER INC CLASS'B'SUB-VTG NPV SEDOL: 2109723	17,942.000	36,170.86	28,898.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
CANACCORD GENUITY GROUP INC SEDOL: B01R1T5	17,495.000	57,595.87	62,228.22
CASCADES INC COM NPV SEDOL: 2179254	4,500.000	39,687.86	40,602.51
CELESTICA INC SUB ORD VTG SHS NPV SEDOL: 2263362	4,467.000	48,967.92	52,995.76
CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV SEDOL: 2484516	6,169.000	55,139.55	57,961.60
DH CORPORATION COM NPV SEDOL: BMH4NV0	2,385.000	38,330.18	39,624.03
ELDORADO GOLD CORP COM NPV SEDOL: 2307873	13,523.000	54,330.04	43,562.40
ELEMENT FLEET MGMT COM NPV SEDOL: B7FNMQ2	7,190.000	69,068.65	66,803.92
EMERA INC COM NPV SEDOL: 2650050	4,801.000	160,285.21	162,497.59
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	8,238.000	125,685.11	96,567.14
ENBRIDGE INC COM NPV SEDOL: 2466149	3,143.000	149,583.27	132,418.26
ENERCARE INC STK SEDOL: B3M62G6	6,462.000	86,729.26	85,964.04
FAIRFAX FINL HLDGS SUB-VTG COM NPV SEDOL: 2566351	991.000	517,731.05	479,224.12
FORTIS INC COM NPV SEDOL: 2347200	1,195.000	37,408.89	36,944.71
GEORGE WESTON COM NPV SEDOL: 2956662	689.000	61,109.85	58,359.87
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	18,801.000	540,265.55	477,928.56
GOLDCORP INC COM NPV SEDOL: 2676302	4,242.000	82,121.20	57,823.17
JEAN COUTU GROUP CLASS'A'SUB-VTG NPV SEDOL: 2471541	5,063.000	108,201.43	78,981.37
KINROSS GOLD CORP COM SEDOL: B03Z841	13,835.000	60,907.81	43,226.32

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
MAGNA INTL INC COM NPV SEDOL: 2554475	1,497.000	56,572.78	65,079.68
MARTINREA INTL INC COM NPV SEDOL: 2107620	10,738.000	83,037.10	68,781.49
NORBORD INC COMSTK SEDOL: 2641441	1,096.000	19,572.34	27,713.63
PEMBINA PIPELINE CORPORATION COMMON STOCK SEDOL: B4PT2P8	9.000	296.26	281.60
ROGERS COMMS INC CLASS'B'COM CAD1.62478 SEDOL: 2169051	3,174.000	127,508.75	122,576.68
ROYAL BK OF CANADA COM NPV SEDOL: 2754383	3,395.000	213,640.60	230,046.34
SHAW COMMUNICATION 'B'CNV NPV SEDOL: 2801836	5,004.000	118,845.06	100,524.04
SUPERIOR PLUS CORP COM NPV SEDOL: B3KTPS0	6,280.000	59,045.31	59,706.95
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV SEDOL: 2879327	1,094.000	6,410.65	21,919.97
TORONTO-DOMINION COM NPV SEDOL: 2897222	3,852.000	168,797.80	190,208.75
TRANSCANADA CORP COM NPV SEDOL: 2665184	4,491.000	186,755.88	202,740.49
VALEANT PH INT INC COM NPV SEDOL: B3XSX46	2,746.000	119,354.90	39,867.73
Total Canada - CAD		**4,186,095.74**	**3,912,543.24**
Chile - USD			
ADR ENEL AMERICAS S A ENERSIS AMERICAS S.A SEDOL: 2314947	2,517.000	25,938.53	20,664.57
ADR ENEL CHILE SA SPON ADR EACH REPR 50 ORD SEDOL: BYYHKR1	2,517.000	21,092.12	11,452.35
Total Chile - USD		**47,030.65**	**32,116.92**
China - HKD			
BELLE INTERNATIONA HKD0.01 SEDOL: B1WJ4X2	15,000.000	18,268.24	8,435.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
CHINA CONSTRUCTION BANK'H'CNY1 SEDOL: B0LMTQ3	48,000.000	45,782.45	36,960.46
CHINA MENGNIU DAIR HKD0.1 SEDOL: B01B1L9	10,000.000	26,646.58	19,269.59
CHINA MOBILE LTD HKD0.10 SEDOL: 6073556	8,500.000	118,839.01	90,118.21
CHINA RES BEER HLD NPV SEDOL: 6972459	4,000.000	12,097.01	7,945.16
CHINA SHENHUA ENERGY CO 'H' SEDOL: B09N7M0	6,500.000	16,227.96	12,240.19
CHINA TELECOM CORP LTD 'H'CNY1 SEDOL: 6559335	26,000.000	18,632.69	12,005.44
CHINA UNICOM LTD HKD0.10 SEDOL: 6263830	26,000.000	47,985.38	30,281.89
DONGFENG MOTOR GRO 'H'CNY1 SEDOL: B0PH5N3	10,000.000	17,066.79	9,763.77
ENN ENERGY COMSTK SEDOL: 6333937	4,000.000	28,349.11	16,457.83
GEELY AUTOMOBILE H HKD0.02 SEDOL: 6531827	35,000.000	19,307.85	33,450.92
GUANGDONG INVEST NPV SEDOL: 6913168	36,000.000	51,444.16	47,547.13
HENGAN INTL HKD0.10 SEDOL: 6136233	5,000.000	60,467.91	36,727.01
INDUSTRIAL & COMMERCIAL BANK CHINA 'H' SEDOL: B1G1QD8	48,000.000	40,571.36	28,788.30
PING AN INSURANCE GROUP 'H' CNY1 SEDOL: B01FLR7	3,000.000	21,479.97	15,013.25
TENCENT HLDGS LIMITED COMMON STOCK SEDOL: BMMV2K8	1,700.000	33,835.33	41,594.71
TINGYI(CAYMAN ISL) USD 0.005 SEDOL: 6903556	10,000.000	21,510.31	12,162.80
WANT WANT CHINA HO USD0.02 SEDOL: B2Q14Z3	27,000.000	29,326.54	17,307.80
Total China - HKD		**627,838.65**	**476,069.74**

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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			
China - USD			
ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS SEDOL: BP41ZD1	6,233.000	492,059.70	547,319.73
Total China - USD		**492,059.70**	**547,319.73**
Denmark - DKK			
COLOPLAST DKK1 B SEDOL: B8FMRX8	2,532.000	194,602.04	171,073.56
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90	12,358.000	544,600.60	446,494.12
TDC DKK 1 COMSTK SEDOL: 5698790	37,062.000	279,899.10	190,631.76
Total Denmark - DKK		**1,019,101.74**	**808,199.44**
Finland - EUR			
NOKIA OYJ EUR0.06 SEDOL: 5902941	109,516.000	682,101.66	529,969.04
Total Finland - EUR		**682,101.66**	**529,969.04**
France - EUR			
AIRBUS EUR1 SEDOL: 4012250	2,571.000	155,837.91	170,407.13
AXA EUR2.29 SEDOL: 7088429	19,289.000	459,705.68	487,976.56
BNP PARIBAS EUR2 SEDOL: 7309681	16,930.000	926,868.53	1,081,236.32
BOUYGUES EUR1 SEDOL: 4002121	2,657.000	86,379.12	95,410.12
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	14,675.000	736,746.42	684,999.06
DANONE EUR0.25 SEDOL: B1Y9TB3	950.000	58,756.33	60,321.15
EIFFAGE EUR4 SEDOL: B13X013	751.000	54,368.32	52,477.77
KERING SEDOL: 5505072	220.000	48,462.70	49,495.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
L'OREAL EUR0.20 SEDOL: 4057808	545.000	96,701.84	99,677.04
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL: 4061412	900.000	168,008.82	172,198.48
MICHELIN (CGDE) EUR2 SEDOL: 4588364	977.000	91,461.10	108,922.87
ORANGE EUR4 SEDOL: 5176177	37,617.000	642,751.68	572,730.71
RENAULT SA EUR3.81 SEDOL: 4712798	5,281.000	441,124.45	470,732.07
SANOFI EUR2 SEDOL: 5671735	13,522.000	1,174,191.22	1,096,773.10
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	2,000.000	135,936.57	139,459.04
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	7,443.000	292,623.37	366,971.81
SODEXHO EUR4 SEDOL: 7062713	1,733.000	195,746.10	199,604.68
THALES SA EUR3 SEDOL: 4162791	1,719.000	158,941.47	167,042.30
TOTAL EUR2.5 SEDOL: B15C557	26,228.000	1,389,765.75	1,347,789.20
TOTAL EUR2.5 (STK DIV 04/01/2017) SEDOL: BD3H2S0	26,228.000	0.00	0.00
VEOLIA ENVIRONNEME EUR5 SEDOL: 4031879	4,693.000	110,379.64	80,065.31
VIVENDI SA EUR5.50 SEDOL: 4834777	8,722.000	176,503.98	166,097.49
Total France - EUR		**7,601,261.00**	**7,670,387.41**
France - USD			
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS SEDOL: B295F26	58,127.000	415,416.24	424,327.10
ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY SEDOL: 2430025	4,360.000	48,258.22	49,486.00
Total France - USD		**463,674.46**	**473,813.10**

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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			
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485	6,758.000	1,051,114.76	1,119,096.03
BASF - ORD SHS COMSTK SEDOL: 5086577	4,323.000	388,893.06	402,665.70
BAYER AG NPV (REGD) SEDOL: 5069211	1,180.000	121,157.99	123,377.69
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029	3,230.000	295,881.97	302,357.26
CONTINENTAL AG ORD NPV SEDOL: 4598589	786.000	154,793.26	152,293.45
DAIMLER AG COM SEDOL: 5529027	6,673.000	475,530.03	497,751.87
DEUTSCHE BANK AG NPV(REGD) SEDOL: 5750355	1,850.000	34,528.77	33,659.71
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	8,363.000	235,677.36	275,520.01
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359	9,480.000	158,570.74	163,534.13
FRESENIUS SE&KGAA NPV SEDOL: 4352097	9,275.000	375,584.21	726,471.17
HOCHTIEF AG NPV SEDOL: 5108664	410.000	55,434.65	57,537.14
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	22,305.000	204,872.78	388,417.53
KION GROUP AG NPV SEDOL: BB22L96	4,919.000	212,459.23	274,254.33
LINDE AG NPV SEDOL: 5740817	435.000	73,744.11	71,621.21
MAN SE ORD NPV SEDOL: 5563520	1,253.000	129,902.79	124,666.69
MERCK KGAA NPV SEDOL: 4741844	1,816.000	169,844.65	189,914.48
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121	2,126.000	399,124.41	402,846.87
SAP SE SEDOL: 4846288	13,773.000	1,061,570.90	1,202,986.76

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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			
SIEMENS AG NPV(REGD) SEDOL: 5727973	4,359.000	495,400.94	537,006.11
Total Germany - EUR		**6,094,086.61**	**7,045,978.14**
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	149,367.000	740,533.72	842,858.23
CK HUTCHISON HLDGS HKD1 SEDOL: BW9P816	7,000.000	75,254.75	79,361.29
Total Hong Kong - HKD		**815,788.47**	**922,219.52**
Hong Kong - USD			
JARDINE MATHESON HLDGS USD0.25(SING QUOTE) SEDOL: 6472119	8,888.000	501,846.33	491,062.00
Total Hong Kong - USD		**501,846.33**	**491,062.00**
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	919.000	52,161.43	55,764.92
ADR ICICI BK LTD SEDOL: 2569286	38,200.000	394,581.73	286,118.00
INFOSYS LIMITED ADR SEDOL: 2398822	1,772.000	27,625.92	26,278.76
Total India - USD		**474,369.08**	**368,161.68**
Indonesia - IDR			
MATAHARI DEPT IDR5000 SEDOL: 6665878	281,000.000	437,152.28	315,466.69
Total Indonesia - IDR		**437,152.28**	**315,466.69**
Israel - ILS			
FRUTAROM INDUSTRIE ILS1 SEDOL: 6353418	8,400.000	441,046.32	430,187.21
Total Israel - ILS		**441,046.32**	**430,187.21**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Israel - USD			
ADR TEVA PHARMACEUTICAL INDS SEDOL: 2883878	13,938.000	673,119.81	505,252.50
Total Israel - USD		**673,119.81**	**505,252.50**
Italy - EUR			
ASSIC GENERALI SPA EUR1 SEDOL: 4056719	22,142.000	277,040.24	329,762.34
ATLANTIA S.P.A SEDOL: 7667163	3,532.000	74,327.20	82,926.89
CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0	7,161.000	60,026.89	62,426.08
ENEL SPA EUR1 SEDOL: 7144569	81,326.000	331,038.23	359,240.76
ENI SPA EUR1 SEDOL: 7145056	18,194.000	272,918.44	296,871.16
FIAT CHRYSLER AUTOMOBILES NV SEDOL: BRJFWP3	6,860.000	52,678.44	62,696.34
INTESA SANPAOLO EUR0.52 SEDOL: 4076836	162,161.000	383,005.31	414,941.37
LEONARDO SPA EUR4.40 SEDOL: B0DJNG0	3,189.000	40,777.29	44,870.39
LUXOTTICA GROUP EUR0.06 SEDOL: 4800659	1,405.000	72,607.06	75,726.30
MEDIASET EUR0.52 SEDOL: 5077946	51,845.000	217,396.46	224,749.23
TELECOM ITALIA SPA NPV SEDOL: 7634394	150,708.000	118,860.69	133,048.90
UNICREDIT SPA NPV (POST SPLIT) SEDOL: B5M1SM3	65,907.000	155,309.11	190,055.13
Total Italy - EUR		**2,055,985.36**	**2,277,314.89**
Japan - JPY			
AEON CO LTD NPV SEDOL: 6480048	2,600.000	39,783.98	36,915.16
ANA HOLDINGS INC NPV SEDOL: 6014908	30,000.000	83,412.58	80,970.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
ASAHI GROUP HOLDINGS LTD NPV SEDOL: 6054409	2,900.000	91,162.59	91,747.76
ASTELLAS PHARMA NPV SEDOL: 6985383	9,700.000	140,436.22	135,019.08
BRIDGESTONE CORP NPV SEDOL: 6132101	3,000.000	99,710.37	108,389.42
CENTRAL JAPAN RLWY NPV SEDOL: 6183552	900.000	141,445.14	148,385.99
CHUBU ELECTRIC POWER CO INC NPV SEDOL: 6195609	4,600.000	64,573.28	64,404.34
DAI-ICHI LIFE HOLDINGS, INC SEDOL: B601QS4	32,890.000	531,837.59	548,754.15
DAIICHI SANKYO COM NPV SEDOL: B0J7D91	6,640.000	131,013.71	136,147.47
DAIWA HOUSE INDS NPV SEDOL: 6251363	1,900.000	50,705.22	52,063.27
DENSO CORP NPV SEDOL: 6640381	1,600.000	74,230.46	69,454.28
EAST JAPAN RAILWAY CO NPV SEDOL: 6298542	2,990.000	247,627.11	258,918.85
EBARA CORP NPV SEDOL: 6302700	11,700.000	349,619.44	334,042.10
ELECTRIC POWER DEVELOPMENT CO LTD NPV SEDOL: B02Q328	2,300.000	74,126.10	53,045.83
FANUC CORP NPV SEDOL: 6356934	1,200.000	204,484.71	203,866.77
FUJIFILM HOLDINGS CORP NPV SEDOL: 6356525	14,900.000	381,189.96	566,566.64
HITACHI NPV SEDOL: 6429104	14,000.000	70,399.39	75,860.59
HONDA MOTOR CO NPV SEDOL: 6435145	8,400.000	270,420.51	245,946.76
ISUZU MOTORS NPV SEDOL: 6467104	5,400.000	61,843.65	68,567.75
ITOCHU CORP NPV SEDOL: 6467803	6,200.000	79,309.40	82,500.11

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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			
JAPAN AIRLINES CO NPV SEDOL: B8BRV46	2,800.000	84,702.75	81,982.25
JAPAN TOBACCO INC NPV SEDOL: 6474535	25,500.000	803,412.28	840,416.69
KAJIMA CORP NPV SEDOL: 6481320	28,000.000	168,488.39	194,212.71
KANSAI ELECTRIC POWER CO NPV SEDOL: 6483489	5,300.000	59,471.17	58,073.48
KAO CORP NPV SEDOL: 6483809	6,710.000	346,173.97	318,773.18
KDDI CORP NPV SEDOL: 6248990	20,200.000	501,396.58	512,555.41
KEYENCE CORP NPV SEDOL: 6490995	450.000	287,552.82	309,426.84
KUBOTA CORP NPV SEDOL: 6497509	34,500.000	430,225.15	493,533.24
KYUSHU ELEC POWER NPV SEDOL: 6499806	4,100.000	44,067.61	44,573.24
LAWSON INC NPV SEDOL: 6266914	1,200.000	89,313.87	84,468.64
MARUBENI CORP NPV SEDOL: 6569464	11,700.000	67,431.35	66,487.42
MAZDA MOTOR CORP NPV SEDOL: 6900308	9,000.000	150,352.09	147,537.19
MITSUBISHI CORP NPV SEDOL: 6596785	3,200.000	55,703.17	68,315.69
MITSUBISHI ELEC CP NPV SEDOL: 6597045	3,000.000	36,239.52	41,912.80
MITSUBISHI ESTATE CO LTD SEDOL: 6596729	7,000.000	146,055.27	139,687.92
MITSUBISHI UFJ FIN NPV SEDOL: 6335171	175,169.000	971,410.78	1,081,636.85
MITSUI FUDOSAN CO LTD NPV SEDOL: 6597603	5,000.000	119,932.27	115,960.05
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	450,900.000	773,898.47	811,067.18

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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			
MS&AD INSURANCE GROUP HOLDINGS, INC. NPV SEDOL: B2Q4CS1	2,300.000	64,534.74	71,463.97
MURATA MANUFACTURING CO. NPV SEDOL: 6610403	900.000	123,564.82	120,761.35
NIKON CORP JPY50 SEDOL: 6642321	4,700.000	66,340.73	73,219.02
NINTENDO CO LTD NPV SEDOL: 6639550	1,599.000	215,041.24	336,429.55
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373	7,500.000	282,971.03	315,857.16
NISSAN MOTOR CO LTD SEDOL: 6642860	31,900.000	313,647.80	321,502.55
NITTO DENKO CORP NPV SEDOL: 6641801	970.000	75,749.27	74,591.07
NTT DOCOMO NPV SEDOL: 6129277	28,973.000	690,679.90	661,508.98
OBAYASHI CORP NPV SEDOL: 6656407	18,900.000	171,363.45	181,003.13
OMRON CORP NPV SEDOL: 6659428	14,000.000	504,558.25	538,346.12
ORIX CORP NPV SEDOL: 6661144	6,300.000	87,796.56	98,522.74
OSAKA GAS CO LTD NPV SEDOL: 6661768	8,000.000	32,317.25	30,838.08
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	1,415.000	60,173.87	61,787.59
PANASONIC CORP SEDOL: 6572707	60,699.000	705,372.16	619,037.69
RESONA HOLDINGS NPV SEDOL: 6421553	88,825.000	404,470.04	456,557.53
RYOHIN KEIKAKU CO NPV SEDOL: 6758455	2,829.000	285,758.28	555,685.60
SEVEN & I HOLDINGS NPV SEDOL: B0FS5D6	5,090.000	196,925.63	194,330.78
SHIMIZU CORP NPV SEDOL: 6804400	14,000.000	137,056.43	128,314.83

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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			
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	2,390.000	161,818.58	185,794.41
SMC CORP NPV SEDOL: 6763965	1,668.000	354,186.13	399,070.09
SOFTBANK GROUP CORP SEDOL: 6770620	7,231.000	455,278.18	481,405.37
SOMPO HOLDINGS INC SEDOL: B62G7K6	3,450.000	113,975.75	117,134.65
SONY CORP NPV SEDOL: 6821506	5,910.000	161,004.03	165,947.19
SUBARU CORPORATION NPV SEDOL: 6356406	7,480.000	280,754.24	306,036.44
SUMITOMO CORP NPV SEDOL: 6858946	6,600.000	68,044.21	77,835.13
SUMITOMO METAL MINING CO LTD NPV SEDOL: 6858849	9,000.000	103,287.22	116,285.85
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	38,550.000	1,484,510.80	1,474,111.54
SUMITOMO MITSUI TRUST HOLDINGS INC SEDOL: 6431897	11,800.000	411,861.74	423,195.44
SUMITOMO REALTY & DEVELOPMENT NPV SEDOL: 6858902	2,000.000	53,542.07	53,260.17
SUZUKI MOTOR CORP NPV SEDOL: 6865504	12,700.000	439,010.91	447,959.88
T&D HOLDINGS INC NPV SEDOL: 6744294	10,100.000	121,986.42	133,832.47
TAISEI CORP NPV SEDOL: 6870100	23,000.000	163,294.73	161,306.64
TAKEDA PHARMACEUTICAL CO NPV SEDOL: 6870445	2,500.000	119,096.85	103,635.27
TECHNOPRO HLDGS IN NPV SEDOL: BSM8SQ9	12,600.000	371,176.32	405,109.96
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	22,460.000	692,319.19	923,549.20
TOKYO ELEC POWER H NPV SEDOL: 6895404	13,600.000	80,875.56	55,036.65

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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			
TOKYO GAS CO LTD NPV SEDOL: 6895448	8,000.000	39,651.45	36,277.28
TOKYU FUDOSAN HOLDINGS CORPORATION NPV SEDOL: BDC6LT2	7,400.000	45,052.56	43,777.60
TORAY INDS INC NPV SEDOL: 6897143	6,000.000	46,909.81	48,674.93
TOYOTA MOTOR CORP NPV SEDOL: 6900643	11,434.000	635,678.91	674,266.32
TSURUHA HOLDINGS NPV SEDOL: B0MKZN5	4,428.000	380,420.57	421,406.95
WEST JAPAN RAILWAY NPV SEDOL: 6957995	1,500.000	90,345.52	92,249.32
Total Japan - JPY		**19,615,562.12**	**20,959,104.14**
KOREA, REPUBLIC OF - KRW			
SHINHAN FIN GROUP KRW5000 SEDOL: 6397502	19,165.000	679,177.84	718,013.12
Total KOREA, REPUBLIC OF - KRW		**679,177.84**	**718,013.12**
KOREA, REPUBLIC OF - USD			
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063 SEDOL: 2480495	1,645.000	35,004.94	30,399.60
ADR SK TELECOM LTD SPONSORED ADR SEDOL: 2495648	3,516.000	91,136.90	73,484.40
SAMSUNG ELECTRONIC GDR SEDOL: 4942818	882.000	521,554.14	658,854.00
Total KOREA, REPUBLIC OF - USD		**647,695.98**	**762,738.00**
Mexico - USD			
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS SEDOL: 2722670	1,686.000	33,809.44	21,193.02
Total Mexico - USD		**33,809.44**	**21,193.02**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
ABN AMRO GROUP NV DR EACH REP SHS SEDOL: BYQP136	17,300.000	377,792.67	384,103.02
ASML HOLDING NV EUR0.09 SEDOL: B929F46	7,092.000	601,761.74	797,772.58
HEINEKEN NV EUR1.60 SEDOL: 7792559	1,122.000	78,213.17	84,331.18
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	29,480.000	364,788.51	415,727.17
KON AHOLD DELHAIZE EUR0.01 SEDOL: BD0Q398	23,350.000	517,958.42	493,307.08
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	42.000	2,085.93	2,523.30
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622	4,685.000	138,197.12	143,303.60
UNILEVER NV CVA EUR0.16 SEDOL: B12T3J1	7,471.000	303,190.10	308,227.65
WOLTERS KLUWER EUR0.12 SEDOL: 5671519	4,650.000	192,286.86	168,815.90
Total Netherlands - EUR		**2,576,274.52**	**2,798,111.48**
Netherlands - USD			
ADR UNILEVER N V NEW YORK SHS NEW SEDOL: 2416542	43,419.000	1,722,281.12	1,782,784.14
NXP SEMICONDUCTORS N V COM STK SEDOL: B505PN7	800.000	77,909.28	78,408.00
Total Netherlands - USD		**1,800,190.40**	**1,861,192.14**
New Zealand - NZD			
SKYCITY ENTERTAINMENT GROUP LIMITED SEDOL: 6823193	161,499.000	526,695.83	442,570.07
Total New Zealand - NZD		**526,695.83**	**442,570.07**
Norway - NOK			
TELENOR ASA ORD NOK6 SEDOL: 4732495	8,410.000	156,672.62	126,037.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Norway - NOK			
Total Norway - NOK		**156,672.62**	**126,037.15**
Peru - USD			
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS SEDOL: 2210476	4,129.000	43,467.22	46,575.12
Total Peru - USD		**43,467.22**	**46,575.12**
Portugal - EUR			
GALP ENERGIA SGPS EUR1 SEDOL: B1FW751	39,970.000	548,919.33	598,227.07
Total Portugal - EUR		**548,919.33**	**598,227.07**
Russian Federation - USD			
YANDEX N.V. COM USD0.01 CL 'A SEDOL: B5BSZB3	19,528.000	419,941.59	393,098.64
Total Russian Federation - USD		**419,941.59**	**393,098.64**
Singapore - SGD			
CITY DEVELOPMENTS LTD SEDOL: 6197928	10,130.000	56,786.89	58,058.01
COMFORTDELGRO CORP LTD SEDOL: 6603737	303,582.000	609,567.64	519,033.39
DBS GROUP HLDGS NPV SEDOL: 6175203	41,906.000	544,142.67	502,976.42
OVERSEA-CHINESE BANKING CORPORATION SGD0.5 SEDOL: B0F9V20	18,800.000	127,308.17	116,076.69
SINGAPORE PRESS HOLDINGS NPV SEDOL: B012899	6,000.000	16,585.17	14,660.48
SINGAPORE TELECOMMUNICATIONS NEW COM STK SEDOL: B02PY22	99,000.000	275,436.49	250,121.13
UTD O/S BANK NPV SEDOL: 6916781	3,000.000	45,779.55	42,361.74
Total Singapore - SGD		**1,675,606.58**	**1,503,287.86**

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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			
Spain - EUR			
ACS ACTIVIDADES CO EUR0.5 SEDOL: B01FLQ6	3,141.000	92,473.13	99,455.35
AENA SA EUR10 SEDOL: BVRZ8L1	1,068.000	133,048.06	146,047.22
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	70,536.000	377,880.89	368,938.91
BBVA(BILB-VIZ-ARG) EUR0.49 SEDOL: 5501906	49,884.000	375,909.18	337,473.56
CAIXABANK SA EUR1 SEDOL: B283W97	40,180.000	113,134.80	133,072.74
ENDESA SA EUR1.2 SEDOL: 5271782	5,525.000	114,554.70	117,278.31
FERROVIAL SA EUR0.2 SEDOL: B038516	6,881.000	132,459.50	123,345.20
IBERDROLA SA EUR0.75 SEDOL: B288C92	34,129.000	215,254.50	224,408.80
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	12,614.000	427,127.91	431,468.70
MAPFRE EUR0.10 SEDOL: B1G40S0	36,116.000	102,789.84	110,470.71
TELEFONICA SA EUR1 SEDOL: 5732524	31,562.000	392,978.10	293,617.96
Total Spain - EUR		**2,477,610.61**	**2,385,577.46**
Spain - USD			
ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW SEDOL: B8K7T65	36,900.000	661,867.12	592,983.00
Total Spain - USD		**661,867.12**	**592,983.00**
Sweden - SEK			
ATLAS COPCO AB SER'A'NPV (POST SPLIT) SEDOL: BXC8BS7	3,700.000	111,759.04	113,020.94
ERICSSON SER'B' NPV SEDOL: 5959378	15,439.000	162,482.64	90,921.62
HENNES & MAURITZ SER'B'NPV SEDOL: 5687431	8,733.000	297,129.81	243,592.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Sweden - SEK			
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) SEDOL: 5380031	16,564.000	188,645.68	184,700.83
SANDVIK AB NPV SEDOL: B1VQ252	8,935.000	108,823.95	110,844.12
SKANSKA AB SER'B'NPV SEDOL: 7142091	4,153.000	92,938.55	98,332.38
SVENSKA CELLULOSA SER'B'NPV SEDOL: B1VVGZ5	4,526.000	116,315.48	128,188.34
SWEDBANK AG SEK20 SER'A' SEDOL: 4846523	7,864.000	184,428.86	190,700.66
TELE2 AB SER'B'NPV SEDOL: B97C733	15,818.000	181,023.74	127,193.81
Total Sweden - SEK		**1,443,547.75**	**1,287,495.40**
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	14,026.000	290,460.10	296,431.82
ACTELION LTD CHF0.50 (REGD) SEDOL: B1YD5Q2	321.000	66,457.37	69,641.86
ADECCO GROUP AG CHF1 (REGD) SEDOL: 7110720	1,332.000	82,794.78	87,349.63
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594	763.000	93,470.35	96,318.10
CREDIT SUISSE AG CHF0.04(REGD) SEDOL: 7171589	3,380.000	51,355.39	48,587.40
DUFRY AG CHF5 (REGD) SEDOL: B0R80X9	4,950.000	734,317.28	618,536.92
JULIUS BAER GRUPPE CHF0.02 (REGD) SEDOL: B4R2R50	13,051.000	581,419.73	580,800.64
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	32,087.000	2,398,926.26	2,306,248.19
NOVARTIS AG CHF0.50 (REGD) SEDOL: 7103065	28,463.000	2,206,204.09	2,075,179.12
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	5,597.000	1,390,320.38	1,280,919.18
SONOVA HOLDING AG COMMON STOCK SEDOL: 7156036	1,174.000	157,839.56	142,541.05

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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			
Switzerland - CHF			
SWISS RE AG CHF0.10 SEDOL: B545MG5	764.000	68,359.59	72,539.97
SYNGENTA AG CHF0.10 (TENDERED 2ND LINE) SEDOL: BYY6SK7	1,247.000	441,683.50	495,008.76
UBS GROUP CHF0.10 (REGD) SEDOL: BRJL176	5,120.000	82,113.19	80,350.27
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL: 5983816	1,115.000	312,381.08	307,616.47
Total Switzerland - CHF		**8,958,102.65**	**8,558,069.38**
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	7,013.000	400,943.40	384,536.58
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	7,080.000	52,174.10	51,746.80
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	24,080.000	67,744.10	66,486.32
BERKLEY GP HOLDINGS SEDOL: B02L3W3	4,227.000	158,345.09	146,664.43
BHP BILLITON PLC USD0.50 SEDOL: 0056650	60,534.000	1,220,228.07	977,246.75
BP ORD USD0.25 SEDOL: 0798059	29,446.000	181,350.55	185,417.70
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580	5,575.000	304,462.71	318,363.51
BT GROUP ORD GBP0.05 SEDOL: 3091357	13,500.000	61,824.04	61,203.59
CARNIVAL PLC ORD USD1.66 SEDOL: 3121522	9,588.000	494,931.53	488,705.73
COCA-COLA HBC AG ORD (CDI) SEDOL: B9895B7	22,700.000	458,658.42	496,471.79
COMPASS GROUP PLC ORD GBP0.10625 SEDOL: BLNN3L4	17,428.000	300,866.03	323,238.95
DIAGEO ORD PLC SEDOL: 0237400	14,028.000	377,186.09	365,741.02
GLAXOSMITHKLINE ORD GBP0.25 SEDOL: 0925288	25,008.000	573,932.87	482,675.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528	84,040.000	677,746.09	682,151.37
IMPERIAL BRANDS PLC GBP0.10 SEDOL: 0454492	4,370.000	183,927.39	191,287.58
LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612	1,012,134.000	975,580.62	781,777.14
MERLIN ENTERTAINME ORD GBP0.01 SEDOL: BDZT6P9	103,500.000	663,919.81	573,713.50
NATIONAL GRID ORD GBP0.113953 SEDOL: B08SNH3	24,021.000	296,653.87	282,449.61
NEXT ORD GBP0.10 SEDOL: 3208986	2,381.000	244,584.81	146,603.97
PERSIMMON ORD GBP0.10 SEDOL: 0682538	5,474.000	111,372.27	120,127.71
PRUDENTIAL GBP0.05 SEDOL: 0709954	27,309.000	458,969.82	549,189.53
RANDGOLD RESOURCES ORD USD0.05 SEDOL: B01C3S3	556.000	42,285.73	44,072.42
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	3,351.000	268,489.27	285,126.05
RELX PLC SEDOL: B2B0DG9	6,754.000	125,879.88	120,927.45
RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1	144,952.000	285,487.28	397,982.26
RIO TINTO ORD GBP0.10 SEDOL: 0718875	9,797.000	350,545.98	382,357.35
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	5,450.000	45,715.43	44,985.07
ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP) SEDOL: B03MLX2	11,126.000	306,879.83	308,295.34
ROYAL DUTCH SHELL 'B'ORD EUR0.07 SEDOL: B03MM40	29,461.000	815,138.22	856,937.98
ROYAL MAIL PLC ORD GBP0.01 SEDOL: BDVZYZ7	16,902.000	130,201.76	96,509.38
SHIRE PLC ORD GBP0.05 SEDOL: B2QKY05	8,848.000	539,363.33	512,103.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
SMITH(DS) ORD GBP0.10 SEDOL: 0822011	87,571.000	454,879.26	441,593.18
STANDARD CHARTERED PLC SHS SEDOL: 0408284	54,200.000	469,245.63	444,427.69
TAYLOR WIMPEY ORD GBP0.01 SEDOL: 0878230	82,009.000	159,855.42	155,548.33
VODAFONE GROUP ORD USD0.2095238 SEDOL: BH4HKS3	490,199.000	1,653,160.04	1,210,520.15
WILLIAM HILL ORD GBP0.10 SEDOL: 3169889	35,315.000	189,691.60	126,634.51
WPP PLC ORD GBP0.10 SEDOL: B8KF9B4	28,594.000	443,602.94	641,632.28
Total United Kingdom - GBP		**14,545,823.28**	**13,745,451.87**
United States - USD			
ABBOTT LAB COM SEDOL: 2002305	12,600.000	558,704.85	483,966.00
ADOBE SYS INC COM SEDOL: 2008154	14,180.000	898,159.06	1,459,831.00
ALLERGAN PLC. COM STK SEDOL: BY9D546	12,118.000	2,911,124.02	2,544,901.18
ALLIANT ENERGY CORP COM SEDOL: 2973821	24,820.000	830,164.34	940,429.80
ALPHABET INC CAP STK CL A CAP STK CL A SEDOL: BYVY8G0	1,300.000	988,989.13	1,030,185.00
ALPHABET INC CAP STK CL C CAP STK CL C SEDOL: BYY88Y7	3,125.000	1,612,998.76	2,411,937.50
ALTRIA GROUP INC COM SEDOL: 2692632	12,950.000	829,699.14	875,679.00
AMAZON COM INC COM SEDOL: 2000019	1,355.000	937,044.29	1,016,073.85
AMERICAN EXPRESS CO SEDOL: 2026082	650.000	48,820.59	48,152.00
AMERIPRISE FINL INC COM SEDOL: B0J7D57	5,900.000	467,405.43	654,546.00
ANADARKO PETRO CORP COM SEDOL: 2032380	34,574.000	2,197,984.93	2,410,845.02

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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			
APACHE CORP COM SEDOL: 2043962	9,000.000	577,966.50	571,230.00
APPLE INC COM STK SEDOL: 2046251	37,847.000	3,444,097.32	4,383,439.54
ASSURANT INC COM SEDOL: 2331430	6,300.000	521,327.39	585,018.00
AT&T INC COM SEDOL: 2831811	9,288.000	401,469.43	395,018.64
BAKER HUGHES INC COM SEDOL: 2072085	26,030.000	1,258,440.36	1,691,169.10
BANK OF AMERICA CORP SEDOL: 2295677	104,928.000	1,496,781.61	2,318,908.80
BERKSHIRE HATHAWAY INC-CL B SEDOL: 2073390	24,854.000	2,311,961.07	4,050,704.92
BLACKROCK INC COM STK SEDOL: 2494504	2,028.000	458,997.10	771,735.12
BRISTOL MYERS SQUIBB CO COM SEDOL: 2126335	10,300.000	599,426.83	601,932.00
BROADCOM LIMITED COM NPV SEDOL: BD9WQP4	6,088.000	732,058.28	1,076,175.76
CADENCE DESIGN SYS INC COM SEDOL: 2302232	25,100.000	502,389.46	633,022.00
CHEVRON CORP COM SEDOL: 2838555	435.000	51,564.08	51,199.50
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	11,526.000	1,302,329.38	1,522,815.12
CIGNA CORPORATION SEDOL: 2196479	2,411.000	195,864.98	321,603.29
CISCO SYSTEMS INC SEDOL: 2198163	23,600.000	636,921.91	713,192.00
CITRIX SYS INC COM SEDOL: 2182553	270.000	24,738.45	24,113.70
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	6,502.000	397,533.45	364,307.06
COMCAST CORP NEW-CL A SEDOL: 2044545	650.000	46,026.50	44,882.50

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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			
COMERICA INC COM SEDOL: 2212870	10,960.000	507,429.78	746,485.60
CORE LABORATORIES NV NLG0.03 SEDOL: 2182531	15,612.000	1,846,393.52	1,874,064.48
COTY INC COM CL A COM CL A SEDOL: BBBSMJ2	24,800.000	577,415.92	454,088.00
CSX CORP COM SEDOL: 2160753	30,200.000	824,310.17	1,085,086.00
CVS HEALTH CORP COM SEDOL: 2577609	7,952.000	630,929.24	627,492.32
DELPHI AUTOMOTIVE PLC SEDOL: B783TY6	4,300.000	294,729.74	289,605.00
DISCOVER FINL SVCS COM STK SEDOL: B1YLC43	9,600.000	586,641.10	692,064.00
EATON CORP PLC COM USD0.50 SEDOL: B8KQN82	4,500.000	245,405.25	301,905.00
ECOLAB INC COM STK USD1 SEDOL: 2304227	17,110.000	1,742,684.69	2,005,634.20
EOG RESOURCES INC COM SEDOL: 2318024	12,008.000	1,112,811.70	1,214,008.80
EXXON MOBIL CORP COM SEDOL: 2326618	14,430.000	1,286,429.26	1,302,451.80
FACEBOOK INC CL A CL A SEDOL: B7TL820	14,259.000	1,712,305.47	1,640,497.95
FEDEX CORP COM SEDOL: 2142784	11,473.000	1,859,768.10	2,136,272.60
FORTIVE CORP COM MON STOCK SEDOL: BYT3MK1	24,061.000	1,304,285.73	1,290,391.43
GENERAL DYNAMICS CORP COM SEDOL: 2365161	6,600.000	800,722.05	1,139,556.00
GENERAL ELECTRIC CO SEDOL: 2380498	4,800.000	154,548.00	151,680.00
HARTFORD FINL SVCS GROUP INC COM SEDOL: 2476193	29,400.000	1,153,246.95	1,400,910.00
HELMERICH & PAYNE INC COM SEDOL: 2420101	4,429.000	297,658.47	342,804.60

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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				
HONEYWELL INTL INC COM STK SEDOL: 2020459		36,197.000	3,116,336.11	4,193,422.45
HP INC COM SEDOL: BYX4D52		2,830.000	42,835.16	41,997.20
HUNTINGTON BANCSHARES INC COM SEDOL: 2445966		64,800.000	594,952.69	856,656.00
INTEL CORP COM SEDOL: 2463247		1,690.000	62,522.90	61,296.30
INTERNATIONAL BUSINESS MACHS CORP COM SEDOL: 2005973		590.000	98,834.68	97,934.10
INTUIT COM SEDOL: 2459020		17,937.000	1,350,025.35	2,055,759.57
JOHNSON & JOHNSON COM USD1 SEDOL: 2475833		31,615.000	3,025,559.11	3,642,364.15
JPMORGAN CHASE & CO COM SEDOL: 2190385		29,619.000	1,447,771.51	2,555,823.51
KINDER MORGAN INC DEL COM SEDOL: B3NQ4P8		39,300.000	849,910.70	813,903.00
KOHLS CORP COM SEDOL: 2496113		7,544.000	384,370.57	372,522.72
KS CY SOUTHN SEDOL: 2607647		17,378.000	1,554,975.18	1,474,523.30
LINCOLN NATL CORP COM SEDOL: 2516378		4,919.000	286,736.70	325,982.13
MARKEL CORP HOLDING CO COM SEDOL: 2566436		2,846.000	1,361,388.43	2,574,207.00
MEDTRONIC PLC COMMON STOCK SEDOL: BTN1Y11	STOCK	10,507.000	792,142.21	748,413.61
MERCK & CO INC NEW COM SEDOL: 2778844		1,850.000	112,765.64	108,909.50
METTLER-TOLEDO INTL INC COM SEDOL: 2126249		5,226.000	1,259,459.17	2,187,394.56
MGIC INVT CORP WIS COM SEDOL: 2548616		37,500.000	372,056.25	382,125.00
MICROSOFT CORP COM SEDOL: 2588173		2,500.000	159,207.50	155,350.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MONDELEZ INTL INC COM SEDOL: B8CKK03	32,668.000	925,142.88	1,448,172.44
MOODYS CORP COM SEDOL: 2252058	13,059.000	1,297,575.27	1,231,071.93
NEXTERA ENERGY INC COM SEDOL: 2328915	10,360.000	855,348.87	1,237,605.60
NIKE INC CL B SEDOL: 2640147	16,662.000	944,029.74	846,929.46
NOBLE ENERGY INC COM SEDOL: 2640761	22,300.000	899,079.27	848,738.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01 SEDOL: B65LWX6	3,585.000	538,828.70	998,099.85
ON SEMICONDUCTOR CORP COM SEDOL: 2583576	3,270.000	41,985.17	41,725.20
ORACLE CORP COM SEDOL: 2661568	63,025.000	2,040,663.60	2,423,311.25
PANDORA MEDIA INC SEDOL: B62N8L5	3,490.000	46,298.69	45,509.60
PATTERSON COS INC COM SEDOL: 2672689	12,300.000	555,176.33	504,669.00
PEPSICO INC COM SEDOL: 2681511	24,788.000	2,051,783.31	2,593,568.44
PFIZER INC COM SEDOL: 2684703	47,925.000	1,568,366.24	1,556,604.00
PNC FINANCIAL SERVICES GROUP COM STK SEDOL: 2692665	14,200.000	1,303,920.94	1,660,832.00
PPG IND INC COM SEDOL: 2698470	5,200.000	568,616.38	492,752.00
PRAXAIR INC COM SEDOL: 2699291	8,967.000	761,871.49	1,050,842.73
PRUDENTIAL FINL INC COM SEDOL: 2819118	6,218.000	520,259.03	647,045.08
QUALCOMM INC COM SEDOL: 2714923	16,273.000	975,516.13	1,060,999.60
SCHLUMBERGER LTD COM COM SEDOL: 2779201	26,764.000	2,070,313.23	2,246,837.80

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SENSATA TECHNOLOGIES HLDG NV SEDOL: B62S207	28,096.000	1,066,904.05	1,094,339.20
STARBUCKS CORP COM SEDOL: 2842255	48,236.000	2,266,156.75	2,678,062.72
STEEL DYNAMICS INC COM SEDOL: 2849472	10,900.000	285,311.66	387,822.00
TELEFLEX INC COM SEDOL: 2881407	2,600.000	439,277.64	418,990.00
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	330.000	24,362.05	24,080.10
TIME WARNER INC USD0.01 SEDOL: B63QTN2	13,142.000	971,782.30	1,268,597.26
TJX COS INC COM NEW SEDOL: 2989301	20,332.000	1,237,160.94	1,527,543.16
TRANSDIGM GROUP INC COM SEDOL: B11FJK3	10,021.000	1,567,013.68	2,494,828.16
TRINSEO S A COMMON STOCK SEDOL: BN65SJ4	5,600.000	277,200.00	332,080.00
TWENTY-FIRST CENTURY FOX INC CL A SEDOL: BBM4S68	43,587.000	1,119,167.03	1,222,179.48
UNITED THERAPEUTICS CORP DEL COM STK SEDOL: 2430412	90.000	13,052.48	12,908.70
US BANCORP SEDOL: 2736035	39,599.000	1,634,416.67	2,034,200.63
VERIZON COMMUNICATIONS COM SEDOL: 2090571	22,765.000	1,172,453.41	1,215,195.70
VISA INC COM CL A STK SEDOL: B2PZN04	17,069.000	524,185.16	1,331,723.38
WALT DISNEY CO SEDOL: 2270726	12,850.000	929,754.92	1,339,227.00
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	46,359.000	1,972,837.97	2,554,844.49
WESTN DIGITAL CORP COM SEDOL: 2954699	13,411.000	641,133.94	911,277.45
ZIMMER BIOMET HLDGS INC COM SEDOL: 2783815	6,782.000	702,471.91	699,902.40

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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			
ZYNGA INC SEDOL: B79PX49	12,000.000	32,958.00	30,840.00
5TH 3RD BANCORP COM SEDOL: 2336747	54,741.000	1,046,057.69	1,476,364.77
Total United States - USD		**96,938,987.16**	**119,330,915.86**
Total Corporate Stock - Common		**184,550,664.87**	**207,134,697.17**
Value of Interest in Common/Collective Trusts			
United States - USD			
NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND - NON-LENDING CUSIP: 222999EO8	352,246.040	37,568,413.57	37,169,002.14
Total United States - USD		**37,568,413.57**	**37,169,002.14**
Total Value of Interest in Common/Collective Trusts		**37,568,413.57**	**37,169,002.14**
Value of Interest in Registered Investment Companies			
Australia - USD			
MFC ISHARES INC MSCI AUSTRALIA ETF SEDOL: 2373658	61,350.000	1,270,730.28	1,241,110.50
Total Australia - USD		**1,270,730.28**	**1,241,110.50**
Canada - USD			
MFC ISHARES INC MSCI CDA ETF SEDOL: 2373681	107,533.000	2,856,768.87	2,811,987.95
Total Canada - USD		**2,856,768.87**	**2,811,987.95**
Chile - USD			
MFC ISHARES INC MSCI CHILE CAPPED ETF SEDOL: B29FC81	2,193.000	85,140.59	82,062.06
Total Chile - USD		**85,140.59**	**82,062.06**

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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 Registered Investment Companies			
Emerging Markets Region - USD			
MFC ISHARES INC CORE MSCI EMERGING MKTS ET SEDOL: B8NDCB6	608,974.000	28,543,193.45	25,850,946.30
MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF SEDOL: 2582409	232,477.000	9,247,431.41	8,139,019.77
Total Emerging Markets Region - USD		**37,790,624.86**	**33,989,966.07**
Europe Region - USD			
MFC VANGUARD FTSE EUROPE EFT SEDOL: B06HML9	20,600.000	974,532.44	987,564.00
Total Europe Region - USD		**974,532.44**	**987,564.00**
India - USD			
MFC WISDOMTREE TR INDIA EARNINGS FD SEDOL: B2PXT11	6,935.000	149,718.33	140,087.00
Total India - USD		**149,718.33**	**140,087.00**
International Region - USD			
MFC ISHARES TR MSCI EAFE GROWTH ETF SEDOL: B0DNFK0	15,727.000	1,002,791.26	1,001,652.63
MFC ISHARES TR MSCI EAFE SMALL CAP ETF SEDOL: B29YQH5	14,057.000	701,452.74	700,600.88
Total International Region - USD		**1,704,244.00**	**1,702,253.51**
Japan - USD			
MFC ISHARES INC MSCI JAPAN SEDOL: BDR7G84	42,782.000	2,162,658.75	2,090,328.52
Total Japan - USD		**2,162,658.75**	**2,090,328.52**
KOREA, REPUBLIC OF - USD			
MFC ISHARES INC MSCI S KOREA CAPPED ETF SEDOL: 2592561	9,789.000	578,302.66	520,970.58
Total KOREA, REPUBLIC OF - USD		**578,302.66**	**520,970.58**

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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 Registered Investment Companies			
Mexico - USD			
MFC ISHARES INC MSCI MEX CAPPED ETF SEDOL: 2373818	3,648.000	218,344.84	160,402.56
Total Mexico - USD		**218,344.84**	**160,402.56**
Poland - USD			
MFC ISHARES MSCI POLAND CAPPED ETF SEDOL: B575DH0	7,802.000	204,467.01	141,366.00
Total Poland - USD		**204,467.01**	**141,366.00**
South Africa - USD			
MFC ISHARES INC MSCI S AFRICA ETF SEDOL: 2343338	554.000	38,221.57	29,007.44
Total South Africa - USD		**38,221.57**	**29,007.44**
Taiwan - USD			
MFC ISHARES INC MSCI TAIWAN CAPPED ETF SEDOL: BDR79W9	13,926.000	456,308.91	409,006.62
Total Taiwan - USD		**456,308.91**	**409,006.62**
United Kingdom - USD			
MFC ISHARES TR MSCI UTD KINGDOM ETF NEW SEDOL: BDR7G62	16,560.000	511,435.73	508,226.40
Total United Kingdom - USD		**511,435.73**	**508,226.40**
United States - USD			
ISHARES TR US REAL ESTATE ETF DOW JONES U S REAL ESTATE INDEX FD SEDOL: 2605652	1,850.000	144,362.72	142,339.00
MFC ISHARES INC MSCI MALAYSIA ETF NEW SEDOL: BYWKWB0	6,431.000	331,609.58	180,518.17
MFC ISHARES TR MSCI EAFE VALUE INDEX FD SEDOL: B0DNDG2	33,555.000	1,604,834.98	1,585,473.75
MFC ISHARES TR RUSSELL 2000 ETF SEDOL: 2622059	7,960.000	1,098,300.90	1,073,406.00

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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 Registered Investment Companies			
United States - USD			
MFC ISHARES TR S&P MIDCAP 400 GROWTH ETFGROWTH INDEX FD SEDOL: 2775975	8,663.000	1,604,222.13	1,578,398.60
MFC ISHARES TR S&P MIDCAP 400 VALUE ETF SEDOL: 2689720	10,118.000	1,501,931.10	1,469,234.78
MFC ISHARES TR S&P 500 GROWTH ETF SEDOL: 2615082	8,064.000	1,000,639.99	982,114.56
MFC ISHARES TR S&P 500 VALUE ETF SEDOL: 2670520	17,465.000	1,801,079.87	1,770,601.70
MFC REAL ESTATE SELECT SECT SPDR SEDOL: BYZ65Y9	27,650.000	853,497.44	850,237.50
MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE SEDOL: 2371823	52,955.000	3,666,895.46	3,650,717.70
MFC SELECT SECTOR SPDR TR CNSMR DISCRETIONARY COM SEDOL: 2424341	44,200.000	3,690,319.88	3,597,880.00
MFC SELECT SECTOR SPDR TR CONSUMER STAPLES SEDOL: 2369389	50,990.000	2,650,868.12	2,636,692.90
MFC SELECT SECTOR SPDR TR ENERGY SEDOL: 2402466	24,375.000	1,865,040.94	1,835,925.00
MFC SELECT SECTOR SPDR TR FINANCIAL SEDOL: 2364038	179,200.000	4,233,761.28	4,166,400.00
MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS SEDOL: 2436841	16,690.000	840,264.73	829,493.00
MFC SELECT SECTOR SPDR TR TECHNOLOGY SEDOL: 2369709	112,500.000	5,526,866.25	5,440,500.00
MFC SELECT SECTOR SPDR TR UTILS SEDOL: 2371812	18,520.000	901,514.71	899,516.40
MFC VANECK VECTORS ETF TR GOLD MINERS ETF SEDOL: BZ6C4J1	8,890.000	265,837.67	185,978.80
MFO BLACKROCK FDS II STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CL K CUSIP: 09257E787	4,257,353.877	41,198,327.64	41,892,362.15
MFO NEUBERGER BERMAN INCOME FDS NEW HIGHINCOME BD FD CL R6 SEDOL: B94JF33	3,509,579.288	31,434,136.61	30,533,339.81
MFO VANGUARD FXD INC SECS FD INC INFLATION-PROTECTED SECS FD INSTL SHS SEDOL: 2219644	3,440,275.830	36,303,935.24	35,710,063.12
SELECT SECTOR SPDR TR INDL SEDOL: 2502139	42,800.000	2,709,368.40	2,663,016.00

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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 Registered Investment Companies			
United States - USD			
Total United States - USD		**145,227,615.64**	**143,674,208.94**
MFB NORTHERN INSTL FDS GOVT PORTFOLIO	155,765,707.440	155,765,707.44	155,765,707.44
Total United States - USD		**155,765,707.44**	**155,765,707.44**
Total Value of Interest in Registered Investment Com		**349,994,821.92**	**344,254,255.59**
Other			
Australia - AUD			
DEXUS PROPERTY GROUP NPV (STAPLED) SEDOL: B033YN6	4,884.000	33,014.59	34,021.17
GOODMAN GROUP NPV (STAPLED UNITS) SEDOL: B03FYZ4	5,009.000	22,905.33	25,860.63
GPT GROUP NPV (STAPLED SECURITIES) SEDOL: 6365866	5,064.000	17,786.72	18,444.22
LENDLEASE GROUP NPV (STAPLED) SEDOL: 6512004	1,558.000	14,598.87	16,493.52
MIRVAC GROUP STAPLED SECURITIES SEDOL: 6161978	24,601.000	34,891.57	37,942.93
SCENTRE GROUP SEDOL: BLZH0Z7	14,111.000	52,303.77	47,410.48
STOCKLAND NPV (STAPLED) SEDOL: 6850856	6,738.000	20,933.78	22,345.76
VICINITY CENTRES NPV (STAPLED SECURITY) SEDOL: BY7QXS7	9,478.000	20,598.96	20,520.43
WESTFIELD CORP NPV STAPLED UNITS SEDOL: BMMVVX4	5,605.000	46,408.48	38,069.49
Total Australia - AUD		**263,442.07**	**261,108.63**
Canada - CAD			
CDN APARTMENT PROP TRUST UNITS SEDOL: 2117599	3,668.000	92,868.64	85,802.29
RIOCAN REAL ESTATE TRUST UNITS NPV SEDOL: 2229610	5,568.000	115,743.21	110,566.97
Total Canada - CAD		**208,611.85**	**196,369.26**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Germany - EUR			
FUT MAR 17 EURX E-STXX 50 CUSIP: 999599GH0	15.000	503,721.30	518,462.34
FUT MAR 17 EURX E-STXX 50 CUSIP: 999599GH0	-15.000	-503,721.30	-518,462.34
Total Germany - EUR		**0.00**	**0.00**
Hong Kong - HKD			
HANG SENG INV MGT HANG SENG H SHARE ETF SEDOL: 6724092	8,060.000	98,376.45	98,136.11
Total Hong Kong - HKD		**98,376.45**	**98,136.11**
Spain - EUR			
FUT MAR 17 IDEM FTSE MIB CUSIP: 999599GH0	-24.000	-2,320,879.69	-2,430,776.76
FUT MAR 17 IDEM FTSE MIB CUSIP: 999599GH0	24.000	2,320,879.69	2,430,776.76
Total Spain - EUR		**0.00**	**0.00**
United Kingdom - GBP			
SEGRO PLC ORD GBP0.10 SEDOL: B5ZN1N8	13,247.000	86,867.26	74,984.81
Total United Kingdom - GBP		**86,867.26**	**74,984.81**
United Kingdom - USD			
FUT MAR 17 IPE BRENT CRD CUSIP: 999599GH0	-24.000	-1,363,850.00	-1,363,680.00
FUT MAR 17 IPE BRENT CRD CUSIP: 999599GH0	24.000	1,363,850.00	1,363,680.00
FUT 15 MAR 17 LME ALUM US CUSIP: 999599GH0	14.000	592,550.00	592,462.50
FUT 15 MAR 17 LME ALUM US CUSIP: 999599GH0	-14.000	-592,550.00	-592,462.50
FUT 15 MAR 17 LME NICKEL US CUSIP: 999599GH0	5.000	300,390.00	300,330.12

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - USD			
FUT 15 MAR 17 LME NICKEL US CUSIP: 999599GH0	-5.000	-300,390.00	-300,330.12
FUT 15 MAR 17 LME ZINC US CUSIP: 999599GH0	-7.000	-450,493.75	-450,450.00
FUT 15 MAR 17 LME ZINC US CUSIP: 999599GH0	7.000	450,493.75	450,450.00
Total United Kingdom - USD		**0.00**	**0.00**
United States - USD			
AMERICAN TOWER CORP SEDOL: B7FBFL2	39,465.000	2,586,322.21	4,170,661.20
FUT FEB 17 CME CATTLE CUSIP: 999599GH0	-7.000	-324,940.00	-324,940.00
FUT FEB 17 CME CATTLE CUSIP: 999599GH0	7.000	324,940.00	324,940.00
FUT FEB 17 CME LEAN HOGS CUSIP: 999599GH0	-9.000	-238,140.00	-238,140.00
FUT FEB 17 CME LEAN HOGS CUSIP: 999599GH0	9.000	238,140.00	238,140.00
FUT FEB 17 CMX GOLD CUSIP: 999599GH0	11.000	1,266,960.00	1,266,870.00
FUT FEB 17 CMX GOLD CUSIP: 999599GH0	-11.000	-1,266,960.00	-1,266,870.00
FUT MAR 17 BRITISH POUND CUSIP: 999599GH0	163.000	12,928,956.25	12,589,712.50
FUT MAR 17 BRITISH POUND CUSIP: 999599GH0	-163.000	-12,928,956.25	-12,589,712.50
FUT MAR 17 CBT BEAN MEAL CUSIP: 999599GH0	-12.000	-379,920.00	-379,920.00
FUT MAR 17 CBT BEAN MEAL CUSIP: 999599GH0	12.000	379,920.00	379,920.00
FUT MAR 17 CBT BEAN OIL CUSIP: 999599GH0	-17.000	-353,568.00	-354,951.81
FUT MAR 17 CBT BEAN OIL CUSIP: 999599GH0	17.000	353,568.00	354,951.81
FUT MAR 17 CBT CORN CUSIP: 999599GH0	-46.000	-809,600.00	-809,600.00

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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			
FUT MAR 17 CBT CORN CUSIP: 999599GH0	46.000	809,600.00	809,600.00
FUT MAR 17 CBT SOYBEANS CUSIP: 999599GH0	-14.000	-702,800.00	-702,800.00
FUT MAR 17 CBT SOYBEANS CUSIP: 999599GH0	14.000	702,800.00	702,800.00
FUT MAR 17 CBT UL T-BONDS CUSIP: 999599GH0	499.000	80,609,212.88	79,964,750.00
FUT MAR 17 CBT UL T-BONDS CUSIP: 999599GH0	-499.000	-80,609,212.88	-79,964,750.00
FUT MAR 17 CBT ULT TNOTE CUSIP: 999599GH0	-68.000	-9,147,662.55	-9,116,250.00
FUT MAR 17 CBT ULT TNOTE CUSIP: 999599GH0	68.000	9,147,662.55	9,116,250.00
FUT MAR 17 CBT WHEAT CUSIP: 999599GH0	16.000	326,400.00	326,400.00
FUT MAR 17 CBT WHEAT CUSIP: 999599GH0	-16.000	-326,400.00	-326,400.00
FUT MAR 17 CMX HG COPPER CUSIP: 999599GH0	16.000	1,002,200.00	1,002,200.00
FUT MAR 17 CMX HG COPPER CUSIP: 999599GH0	-16.000	-1,002,200.00	-1,002,200.00
FUT MAR 17 CMX SILVER CUSIP: 999599GH0	7.000	559,680.00	559,615.00
FUT MAR 17 CMX SILVER CUSIP: 999599GH0	-7.000	-559,680.00	-559,615.00
FUT MAR 17 CSC COFFEE 'C' CUSIP: 999599GH0	-6.000	-308,362.50	-309,135.34
FUT MAR 17 CSC COFFEE 'C' CUSIP: 999599GH0	6.000	308,362.50	309,135.34
FUT MAR 17 CSC SUGAR 11 CUSIP: 999599GH0	25.000	546,280.00	548,033.71
FUT MAR 17 CSC SUGAR 11 CUSIP: 999599GH0	-25.000	-546,280.00	-548,033.71
FUT MAR 17 EMINI S&P 500 CUSIP: 999599GH0	80.000	9,018,290.12	8,944,800.00

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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			
FUT MAR 17 EMINI S&P 500 CUSIP: 999599GH0	-80.000	-9,018,290.12	-8,944,800.00
FUT MAR 17 HEATING OIL CUSIP: 999599GH0	-9.000	-656,964.00	-657,226.89
FUT MAR 17 HEATING OIL CUSIP: 999599GH0	9.000	656,964.00	657,226.89
FUT MAR 17 ICUS MSCI EMG CUSIP: 999599GH0	10.000	436,550.00	429,450.00
FUT MAR 17 ICUS MSCI EMG CUSIP: 999599GH0	-10.000	-436,550.00	-429,450.00
FUT MAR 17 IMM CAD CUSIP: 999599GH0	132.000	10,073,580.00	9,822,780.00
FUT MAR 17 IMM CAD CUSIP: 999599GH0	-132.000	-10,073,580.00	-9,822,780.00
FUT MAR 17 IMM EURO FX CUSIP: 999599GH0	-455.000	-60,677,143.75	-60,139,625.00
FUT MAR 17 IMM EURO FX CUSIP: 999599GH0	455.000	60,677,143.75	60,139,625.00
FUT MAR 17 JAPANESE YEN CUSIP: 999599GH0	-122.000	-13,288,087.50	-13,110,425.00
FUT MAR 17 JAPANESE YEN CUSIP: 999599GH0	122.000	13,288,087.50	13,110,425.00
FUT MAR 17 KCBT RED WHEAT CUSIP: 999599GH0	5.000	104,700.00	104,625.00
FUT MAR 17 KCBT RED WHEAT CUSIP: 999599GH0	-5.000	-104,700.00	-104,625.00
FUT MAR 17 NYCE COTTON 2 CUSIP: 999599GH0	5.000	176,635.00	176,625.00
FUT MAR 17 NYCE COTTON 2 CUSIP: 999599GH0	-5.000	-176,635.00	-176,625.00
FUT MAR 17 NYM HH NAT GAS CUSIP: 999599GH0	-40.000	-1,473,750.00	-1,473,600.00
FUT MAR 17 NYM HH NAT GAS CUSIP: 999599GH0	40.000	1,473,750.00	1,473,600.00
FUT MAR 17 NYM LT CRUDE CUSIP: 999599GH0	-23.000	-1,257,230.00	-1,257,180.00

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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			
FUT MAR 17 NYM LT CRUDE CUSIP: 999599GH0	23.000	1,257,230.00	1,257,180.00
FUT MAR 17 NYM RBOB GAS CUSIP: 999599GH0	8.000	566,647.20	566,857.14
FUT MAR 17 NYM RBOB GAS CUSIP: 999599GH0	-8.000	-566,647.20	-566,857.14
FUT MAR 17 SWISS FRANC CUSIP: 999599GH0	30.000	3,723,987.50	3,699,750.00
FUT MAR 17 SWISS FRANC CUSIP: 999599GH0	-30.000	-3,723,987.50	-3,699,750.00
FUT MAR 17 U.S. T-BONDS CUSIP: 999599GH0	4.000	607,312.50	602,625.00
FUT MAR 17 U.S. T-BONDS CUSIP: 999599GH0	-4.000	-607,312.50	-602,625.00
Total United States - USD		**2,586,322.21**	**4,170,661.20**
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
JPY - Japanese yen	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		**3,243,619.84**	**4,801,260.01**
Other Liabilities			
Pending foreign exchange sales: Australian dollar	0.000	-2,214,046.33	-2,142,986.69
Pending foreign exchange sales: Brazilian real	0.000	-138,505.35	-142,061.51

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Canadian dollar	0.000	-562,059.69	-550,537.55
Pending foreign exchange sales: Swiss franc	0.000	-1,696,023.54	-1,693,083.27
Pending foreign exchange sales: Chinese yuan renminbi	0.000	-851,929.42	-844,272.08
Pending foreign exchange sales: Euro	0.000	-7,163,826.53	-7,220,659.85
Pending foreign exchange sales: British pound sterling	0.000	-619,201.59	-619,162.77
Pending foreign exchange sales: Hong Kong dollar	0.000	-42,257.87	-42,297.66
Pending foreign exchange sales: Indian rupee	0.000	-327,256.07	-327,219.08
Pending foreign exchange sales: Japanese yen	0.000	-5,490,721.16	-5,488,065.33
Pending foreign exchange sales: South Korean won	0.000	-760,938.08	-753,900.69
Pending foreign exchange sales: Mexican peso	0.000	-205,545.49	-201,980.45
Pending foreign exchange sales: Malaysian ringgit	0.000	-165,260.47	-165,649.25
Pending foreign exchange sales: Norwegian krone	0.000	-426,773.83	-418,968.72
Pending foreign exchange sales: Polish zloty	0.000	-95,411.03	-95,953.94
Pending foreign exchange sales: Swedish krona	0.000	-73,033.31	-73,806.40
Pending foreign exchange sales: Singapore dollar	0.000	-65,117.91	-64,259.03
Pending foreign exchange sales: New Taiwan dollar	0.000	-489,267.13	-485,141.31
Pending foreign exchange sales: United States dollar	0.000	-14,561,465.67	-14,561,465.67
Pending foreign exchange sales: South African rand	0.000	-96,710.35	-96,914.44
Pending trade purchases: United States dollar	0.000	-375,783.03	-375,783.03
Other Payables: United States dollar	0.000	-8,675.53	-8,675.53
Total - all currencies		**-36,429,809.38**	**-36,372,844.25**
Total Other Liabilities		**-36,429,809.38**	**-36,372,844.25**
Total		**667,897,281.17**	**685,450,065.82**

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